Docusign Envelope ID: DA0EAE87-C94B-8544-81DB-385EA805E1F2

6 8 6 0 8 2 0 2 6 2 0 1 0 0 1 0 3

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

Symetra Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Statutory Home Office 1601 West Lakes Parkway, 1st Floor (Street and Number), West Des Moines, IA, 50266 (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.symetra.com

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

OFFICERS

President	Margaret Alice Meister	Treasurer	Chad Christian Miller
Secretary	Jacqueline Marie Veneziani	Chief Financial Officer	Tommie David Brooks

OTHER

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

DIRECTORS OR TRUSTEES

Tommie David Brooks	Margaret Alice Meister	Tomomi Nagata
Takahiro Ogawa #	Wesley Warren Severin	Jacqueline Marie Veneziani
Mindi Elaine Work		

State of Washington
County of King SS

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

DocuSigned by: Margaret Meister — Margaret Alice Meister, President

Signed by: Tommie Brooks — Tommie David Brooks, Chief Financial Officer

Signed by: Chad Miller — Chad Christian Miller, Treasurer

Subscribed and sworn to before me this 12th day of November, 2026

Sophie Hellman

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

This notarial act involved the use of electronic technology.

SOPHIE HELLMAN
MY COMM. EXP. 08/14/2030
NOTARY PUBLIC
COMM. #149107
STATE OF WASHINGTON

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	42,110,135,040		42,110,135,040	37,829,006,241
2.	Stocks:				
	2.1 Preferred stocks	206,243,805		206,243,805	216,224,825
	2.2 Common stocks	1,054,816,799		1,054,816,799	989,904,185
3.	Mortgage loans on real estate:				
	3.1 First liens	11,433,058,957		11,433,058,957	10,040,066,205
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 1,787,359,195), cash equivalents ($ 832,592,294) and short-term investments ($ 709,392,999)	3,329,344,488		3,329,344,488	2,423,588,459
6.	Contract loans (including $ ..... premium notes)	152,432,125		152,432,125	199,092,781
7.	Derivatives	492,895,733		492,895,733	437,243,927
8.	Other invested assets	1,537,691,934		1,537,691,934	845,383,057
9.	Receivables for securities	89,644,681	3,998,647	85,646,034	131,455,247
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	60,406,263,562	3,998,647	60,402,264,915	53,111,964,927
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	476,744,864	6,160,880	470,583,984	413,766,090
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(2,545,710,401)	6,747,076	(2,552,457,477)	(1,854,977,858)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	61,799,462		61,799,462	51,247,540
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	273,179,756	360,775	272,818,981	282,054,370
	16.2 Funds held by or deposited with reinsured companies	111,420,205		111,420,205	112,046,911
	16.3 Other amounts receivable under reinsurance contracts	2,505,256,665		2,505,256,665	1,805,067,649
17.	Amounts receivable relating to uninsured plans	1,005,428	40,831	964,597	1,849,335
18.1	Current federal and foreign income tax recoverable and interest thereon	11,923,276		11,923,276	
18.2	Net deferred tax asset	542,501,954	315,928,821	226,573,133	222,926,169
19.	Guaranty funds receivable or on deposit	18,059,114		18,059,114	20,553,688
20.	Electronic data processing equipment and software	73,479,880	73,479,880		
21.	Furniture and equipment, including health care delivery assets ($ .....)	3,491,871	3,491,871		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	69,201,142		69,201,142	1,016,722
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	748,282,181	747,868,571	413,610	418,826
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	62,756,898,959	1,158,077,352	61,598,821,607	54,167,934,369
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	11,835,216,981		11,835,216,981	11,134,231,368
28.	Total (Lines 26 and 27)	74,592,115,940	1,158,077,352	73,434,038,588	65,302,165,737
	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.	Goodwill	630,000,000	630,000,000		
2502.	Interest Maintenance Reserves	71,259,914	71,259,914		
2503.	Other Assets	27,414,645	27,414,645		
2598.	Summary of remaining write-ins for Line 25 from overflow page	19,607,622	19,194,012	413,610	418,826
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	748,282,181	747,868,571	413,610	418,826

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 46,886,314,202 less $ included in Line 6.3 (including $ 27,795,572,809 Modco Reserve)	46,886,314,202	40,949,895,208
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	690,402,645	696,864,766
3.	Liability for deposit-type contracts (including $ 2,346,653,900 Modco Reserve)	6,072,497,897	5,034,863,484
4.	Contract claims:		
	4.1 Life	165,302,975	177,936,285
	4.2 Accident and health	183,363,125	165,050,747
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 $ 3,610,983 discount; including $ 8,737,750 accident and health premiums	12,348,733	10,718,471
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 42,085,269 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	42,085,269	35,263,251
	9.3 Other amounts payable on reinsurance, including $ 2,841,988 assumed and $ 4,847,912 ceded	7,689,900	3,292,780
	9.4 Interest Maintenance Reserve		57,407,462
10.	Commissions to agents due or accrued-life and annuity contracts $ 18,220,853 , accident and health $ 36,363,482 and deposit-type contract funds $	54,584,335	43,564,219
11.	Commissions and expense allowances payable on reinsurance assumed	3,856,129	11,654,006
12.	General expenses due or accrued	139,210,297	155,569,797
13.	Transfers to Separate Accounts due or accrued (net) (including $ (11,605,857) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(11,605,857)	(10,810,715)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	16,002,910	18,467,372
15.1	Current federal and foreign income taxes, including $ 2,686,082 on realized capital gains (losses)		9,509,110
15.2	Net deferred tax liability		
16.	Unearned investment income	2,730,856	3,533,818
17.	Amounts withheld or retained by reporting entity as agent or trustee	53,236,725	45,825,413
18.	Amounts held for agents' account, including $ 2,063,931 agents' credit balances	2,063,931	444,458
19.	Remittances and items not allocated	187,621,943	116,941,973
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	936,734,834	775,938,314
	24.02 Reinsurance in unauthorized and certified ($) companies	20,635,771	
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 437,867,310) reinsurers	1,031,673,874	962,578,578
	24.04 Payable to parent, subsidiaries and affiliates	5,898,254	16,383,415
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	13,456	10,125
	24.07 Funds held under coinsurance	986,580,904	739,969,998
	24.08 Derivatives	48,852,184	45,393,696
	24.09 Payable for securities	566,210,200	477,283,192
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,072,015,438	1,190,534,350
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	59,176,320,930	51,734,083,573
27.	From Separate Accounts Statement	11,621,581,520	10,856,998,751
28.	Total liabilities (Lines 26 and 27)	70,797,902,450	62,591,082,324
29.	Common capital stock	5,000,000	5,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	497,200,000	497,200,000
33.	Gross paid in and contributed surplus	1,488,960,292	1,488,960,292
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	644,975,846	719,923,121
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 213,635,466 in Separate Accounts Statement)	2,631,136,138	2,706,083,413
38.	Totals of Lines 29, 30 and 37	2,636,136,138	2,711,083,413
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	73,434,038,588	65,302,165,737
	DETAILS OF WRITE-INS		
2501.	Cash collateral received on derivatives	963,446,788	1,068,502,635
2502.	Liability for limited partnership investments	84,821,970	102,403,724
2503.	Unearned Mortgage Loan Fees	11,980,552	9,007,840
2598.	Summary of remaining write-ins for Line 25 from overflow page	11,766,128	10,620,151
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,072,015,438	1,190,534,350
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	4,067,263,662	3,049,599,635	4,402,127,253
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	2,161,564,413	1,743,769,310	2,415,873,353
4.	Amortization of Interest Maintenance Reserve (IMR)	(8,568,775)	(2,734,472)	(2,538,204)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	71,389,092	117,658,914	139,490,655
6.	Commissions and expense allowances on reinsurance ceded	555,318,495	365,538,250	538,309,554
7.	Reserve adjustments on reinsurance ceded	4,810,506,134	3,029,763,141	4,511,501,364
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	56,930,447	60,864,560	78,385,205
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	28,309,334	36,940,822	49,411,459
9.	Totals (Lines 1 to 8.3)	11,742,712,802	8,401,400,160	12,132,560,639
10.	Death benefits	486,619,189	258,957,268	398,207,667
11.	Matured endowments (excluding guaranteed annual pure endowments)	84,264	49,199	63,307
12.	Annuity benefits	260,160,835	259,737,551	342,320,940
13.	Disability benefits and benefits under accident and health contracts	471,819,486	305,572,575	465,113,232
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	2,989,374,339	3,160,121,337	4,020,546,933
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	142,661,299	192,048,794	248,120,444
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	5,929,729,262	2,543,475,409	4,196,622,066
20.	Totals (Lines 10 to 19)	10,280,448,674	6,719,962,133	9,670,994,589
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	621,476,432	481,466,209	667,009,554
22.	Commissions and expense allowances on reinsurance assumed	42,906,572	426,353	18,044,526
23.	General insurance expenses and fraternal expenses	595,350,577	463,329,427	671,537,863
24.	Insurance taxes, licenses and fees, excluding federal income taxes	79,890,185	64,419,331	86,130,076
25.	Increase in loading on deferred and uncollected premiums	(1,251,315)	457,229	(924,973)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(36,109,995)	644,314,933	794,244,326
27.	Aggregate write-ins for deductions	85,783,668	28,105,251	58,683,496
28.	Totals (Lines 20 to 27)	11,668,494,798	8,402,480,866	11,965,719,457
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	74,218,004	(1,080,706)	166,841,182
30.	Dividends to policyholders and refunds to members	1,176	1,443	1,646
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	74,216,828	(1,082,149)	166,839,536
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	25,791,262	(16,252,640)	2,447,286
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	48,425,566	15,170,491	164,392,250
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 43,624,535 (excluding taxes of $ (36,480,498) transferred to the IMR)	62,703,455	81,950,555	83,456,288
35.	Net income (Line 33 plus Line 34)	111,129,021	97,121,046	247,848,538
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,711,083,413	2,382,943,804	2,382,943,804
37.	Net income (Line 35)	111,129,021	97,121,046	247,848,538
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (6,278,012)	39,123,736	39,758,316	23,508,824
39.	Change in net unrealized foreign exchange capital gain (loss)	513,681	(627,627)	(1,660,664)
40.	Change in net deferred income tax	28,712,664	(17,399,133)	134,558,914
41.	Change in nonadmitted assets	(37,499,631)	(10,754,715)	(829,664,998)
42.	Change in liability for reinsurance in unauthorized and certified companies	(20,635,771)	1,270,628	1,270,628
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(23,267,142)
44.	Change in asset valuation reserve	(160,796,520)	(41,097,882)	(88,860,410)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	99,491,794	155,284,170	176,215,066
47.	Other changes in surplus in Separate Accounts Statement	(134,986,249)	(154,549,930)	(163,888,025)
48.	Change in surplus notes		497,200,000	497,200,000
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	400,000,000
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus		(11,598,389)	(45,121,122)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(74,947,275)	954,606,484	328,139,609
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,636,136,138	3,337,550,288	2,711,083,413
	DETAILS OF WRITE-INS			
08.301.	Other revenue	22,492,141	28,288,557	38,620,876
08.302.	Surrender, set-up and administration fees	5,817,193	8,652,265	10,790,583
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)	28,309,334	36,940,822	49,411,459
2701.	Goodwill Amortization	52,500,000		17,500,000
2702.	Investment expense on funds withheld	23,509,464	20,566,175	28,302,397
2703.	Investment expense on funds withheld with subsidiary	9,774,204	7,539,076	12,881,099
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	85,783,668	28,105,251	58,683,496
5301.	Correction of error - registered indexed-linked annuities reserves		(15,307,372)	(15,307,372)
5302.	Correction of error - indexed annuities reserves, net of tax		3,708,983	3,708,983
5303.	Correction of error - Term Life reinsurance reserve credit			(33,522,733)
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)		(11,598,389)	(45,121,122)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	4,578,343,563	3,348,340,733	4,639,847,090
2.	Net investment income	1,890,496,632	1,638,376,128	2,209,739,770
3.	Miscellaneous income	245,493,071	256,296,881	439,924,254
4.	Total (Lines 1 to 3)	6,714,333,266	5,243,013,742	7,289,511,114
5.	Benefit and loss related payments	(483,115,745)	1,159,096,724	313,558,165
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(32,393,415)	621,530,560	747,588,799
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,405,193,179	1,074,182,304	1,476,279,882
8.	Dividends paid to policyholders	1,176	1,443	1,646
9.	Federal and foreign income taxes paid (recovered) net of $ 15,045,423 tax on capital gains (losses)	54,367,686	5,277,416	(17,925,090)
10.	Total (Lines 5 through 9)	944,052,881	2,860,088,447	2,519,503,402
11.	Net cash from operations (Line 4 minus Line 10)	5,770,280,385	2,382,925,295	4,770,007,712
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	10,936,975,812	7,308,228,136	9,929,997,038
	12.2 Stocks	1,385,421,889	201,060,362	675,152,808
	12.3 Mortgage loans	637,851,080	751,359,899	949,448,427
	12.4 Real estate			
	12.5 Other invested assets	89,903,801	140,706,844	178,083,731
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	96,148	(58,603)	(9,828)
	12.7 Miscellaneous proceeds	818,948,838	600,287,744	863,320,768
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	13,869,197,568	9,001,584,382	12,595,992,944
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	15,371,126,489	8,597,908,598	14,053,061,060
	13.2 Stocks	1,367,645,596	430,875,869	770,618,708
	13.3 Mortgage loans	2,030,811,922	1,509,638,603	2,088,827,362
	13.4 Real estate			
	13.5 Other invested assets	757,274,015	146,950,966	283,341,350
	13.6 Miscellaneous applications	487,318,733	403,744,177	565,123,936
	13.7 Total investments acquired (Lines 13.1 to 13.6)	20,014,176,755	11,089,118,213	17,760,972,416
14.	Net increase/(decrease) in contract loans and premium notes	(46,660,656)	22,775,695	25,638,992
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(6,098,318,531)	(2,110,309,526)	(5,190,618,464)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes		497,200,000	497,200,000
	16.2 Capital and paid in surplus, less treasury stock		400,000,000	400,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,033,671,681	381,122,565	425,874,445
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	200,122,494	644,728,166	(120,523,945)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,233,794,175	1,923,050,731	1,202,550,500
	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)	905,756,029	2,195,666,500	781,939,748
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,423,588,459	1,641,648,711	1,641,648,711
	19.2 End of period (Line 18 plus Line 19.1)	3,329,344,488	3,837,315,211	2,423,588,459

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

20.0001.	Amortization of Contra liability	3,962,732	4,644,349	6,087,772
20.0002.	Bond interest converted to principal	1,788,370	570,091	928,097
20.0003.	Bonds - paid in kind		38,045	66,259
20.0004.	Bonds and stocks exchanges	279,638,166	380,358,779	531,489,939
20.0005.	Bonds and stocks - taxable exchanges		1,387,500	5,298,128
20.0006.	Contract loans - interest adjustment to principal	33,708	112,716	87,705
20.0007.	Derivatives - amortization of option costs under Iowa Administrative Code 191-197	193,932,682	79,690,892	153,011,825
20.0008.	Goodwill amortization	52,500,000		17,500,000
20.0009.	Investment expense on funds withheld	23,509,463	20,566,175	28,302,397
20.0010.	Investment expense on funds withheld with subsidiary	9,774,204	7,539,076	12,881,099

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

20.0011.	Limited partnership contribution	5,322,433	15,360,708	17,861,212
20.0012.	Limited partnership distribution	5,322,433	15,360,708	17,861,212
20.0013.	Mortgage loans - Refinances	72,044,329	95,197,394	132,729,765
20.0014.	Present value adjustments	7,275,656	1,168,817	20,744,332
20.0015.	Principles-Based Bond Project - securities reclassifications		36,004,575	165,885,305
20.0016.	Reclassifications	286,756,091		130,265,867
20.0017.	Repurchase benefits expense	187,879	55,424	73,870
20.0018.	Securities reclassifications and exchanges		85,853,897	
20.0019.	Stocks - noncash acquisitions	17,115,235	996,604	996,604
20.0020.	Swaps amortization		(203,100)	(203,100)

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	835,683,390	730,767,696	1,015,367,496
2.	Group life	197,807,681	184,128,422	244,757,477
3.	Individual annuities	8,383,937,350	5,533,193,317	7,918,522,549
4.	Group annuities	4,364,596	5,109,575	6,541,018
5.	Accident & health	1,545,713,548	1,312,122,850	1,768,611,826
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	10,967,506,565	7,765,321,860	10,953,800,366
9.	Deposit-type contracts	32,613,734	21,015,407	29,045,448
10.	Total (Lines 8 and 9)	11,000,120,299	7,786,337,267	10,982,845,814

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

Companies domiciled in the state of Iowa prepare their statutory-basis financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP), subject to any deviations prescribed or permitted by the Department.

Prescribed Practices

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

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

As of September 30, 2026, the market value of eligible derivative assets was $651,935,388 and the Actuarial Guideline XXXV reserves would have been $14,685,178,836 using the market value of eligible derivative assets.

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

Permitted Practices

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

The Company has explicit permission from the Department to record the change in fair value of equity equity-type investments, and certain derivative instruments where hedge accounting is not elected held in a segregated portfolio through the statements of operations instead of surplus. This portfolio includes investments supporting a block of structured settlement annuities that were reinsured to Resolution Re, Ltd (the reinsurer) in 2018. The change in the fair value of these assets is passed to the reinsurer quarterly in accordance with the reinsurance agreement. The Company received explicit permission from the Department to extend the approved permitted accounting practice to a segregated portfolio that includes investments supporting a block of fixed indexed annuities (FIA) and fixed deferred annuities that were reinsured under an affiliated modified coinsurance agreement with Symetra Bermuda Re Ltd (“SBR”) effective January 1, 2022.

The Company has explicit permission from the Department to apply goodwill accounting from the Statement of Statutory Accounting Principles (SSAP) 68, Business Combinations, to the acquisition of Dearborn Group’s group life and disability (L&D) business, which was completed through a reinsurance transaction. In addition, the Company entered into a product distribution arrangement with Dearborn Group’s parent company, Health Care Service Corporation (HCSC), a Mutual Legal Reserve Company. In October 2025, the Company recognized $700,000,000 of goodwill instead of an expense. The goodwill will be amortized into expense over 10 years and is nonadmitted.

NOTES TO FINANCIAL STATEMENTS

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

	SSAP #	F/S Page	F/S Line#	For the Nine Months Ended September 30, 2026	For the Year Ended December 31, 2025
Net Income - Iowa Basis (Page 4, Line 35, Columns 1 & 3)				$ 111,129,021	$ 247,848,538
State Prescribed Practices that increase/(decrease) from NAIC SAP:					
Iowa Bulletin 06-01	86	4	3	(10,246,364)	14,935,845
IAC 191-97 - Options	86	4	3, 34	(39,562,987)	(31,842,627)
IAC 191-97 - Reserves	51	4	18	48,148,007	71,692,487
State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
Business Combination - Goodwill	68	4	29	52,500,000	682,500,000
Equity-type Investments and certain derivatives	97	4	34	18,196,378	25,296,325
Net Income - NAIC SAP				$ 42,093,987	$ (514,733,492)

				For the Nine Months Ended September 30, 2026	For the Year Ended December 31, 2025
Statutory Surplus - Iowa Basis (Page 3, Line 38, Columns 1 & 3)				$ 2,636,136,138	$ 2,711,083,413
State Prescribed Practices that increase/(decrease) from NAIC SAP:					
Variable Funding Note	97	4	55	73,499,140	75,598,728
IAC 191-97 - Options	86	2	7	(322,566,898)	(205,154,470)
IAC 191-97 - Reserves	51	3	1	340,503,760	292,355,753
State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
Statutory Surplus - NAIC SAP				$ 2,544,700,136	$ 2,548,283,402

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Such estimates and assumptions could change in the future as more information becomes available, which could impact the amounts reported and disclosed herein.

C. Accounting Policy

(1) No change

(2) Bonds and surplus notes not backed by other loans are reported at amortized cost using the constant yield method, except NAIC designation 6 securities, which are carried at the lower of amortized cost or fair value. Bonds are recorded on a trade date basis, except private placements, which are recorded on the funding date.

NAIC 6 bonds (in or near default) and surplus and capital notes with NAIC designations 3 through 6 are reported at the lower of amortized cost or fair value. Investment grade surplus and capital notes with NAIC designations 1 and 2 are reported at amortized cost.

Changes in fair value for securities reported at fair value are recorded as net unrealized capital gains (losses) in unassigned funds, net of applicable deferred income taxes. Interest income on surplus and capital notes is recognized only upon regulatory approval and when collection is considered probable.

(3) – (5) No change

(6) Asset-backed securities (ABS) are stated at amortized cost, except for those with an NAIC designation of 6, which are reported at lower of amortized cost or fair value. Income is recognized using a constant effective yield based on anticipated prepayments and the estimated economic life of the securities. Prepayment assumptions are based on current interest rates and the economic environment. When actual prepayments differ significantly from anticipated prepayments, the effective yield is recalculated to reflect actual payments to date and estimated future payments. Under the retrospective adjustment method, the net investment in the security is adjusted to the amount that would have existed had the new effective yield been applied since the acquisition of the security. The Company elected to apply the retrospective adjustment methodology to specific ABS that are reported with NAIC designation that are

NOTES TO FINANCIAL STATEMENTS

high credit quality at the time of acquisiton., For all ABS, the effective yield is adjusted prospectively for any changes in estimated cash flows. The Company includes any resulting adjustment in net investment income in the current period.

(7) – (13) No change

D. Going Concern

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

2. Accounting Changes and Correction of Errors

Accounting Changes

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

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

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

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

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

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

Correction of errors

In 2025, the Company discovered an error related to an overstatement of individual life term reinsurance reserve credit. The Company recorded a correction of error as of December 31, 2025. The correction resulted in an increase to policy reserves and a corresponding decrease to surplus of $33,522,733

In 2025, the Company discovered an error relating to mismatched index credit and hedge modeling caps being entered into the registered indexed-linked annuities model. The Company recorded a correction of error as of September 30, 2025. The correction resulted in an increase in policy reserves and decrease to surplus of $8,838,787.

In 2025, the Company discovered an error relating to the valuation model logic responsible for projecting future index option values on certain registered indexed-linked annuity products. The Company recorded a correction of error as of September 30, 2025. The correction resulted in a decrease in policy reserves and increase to surplus of $4,421,247.

In 2025, the Company discovered an error relating to net premium and option budget incorrect values being entered into the registered indexed-linked annuities model. The Company recorded a correction of error as of September 30, 2025. The correction resulted in an increase in policy reserves and decrease to surplus of $10,889,832.

In 2025, the Company discovered an error relating to incorrect single/joint election and primary/secondary policyholder age being used for certain fixed indexed annuity products in the reserve model. The Company recorded a correction of error as of September 30, 2025. The correction resulted in a decrease in policy reserves and increase to surplus of $1,726,772.

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

NOTES TO FINANCIAL STATEMENTS

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

5. Investments

A – B. No significant change

C. Reverse Mortgages

Not applicable

D. Asset-Backed Securities

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

(2) The Company did not recognize other-than-temporary impairments (OTTI) for asset-backed recognized due to the intent to sell or inability to hold the security to recovery for the nine months ended September 30, 2026.

(3) As of September 30, 2026, the Company did not hold investments in asset-backed for which an OTTI was recognized, as the present value of cash flows expected to be collected was less than the amortized cost of the security.

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

a. The aggregate related amount of unrealized losses:		
1. Less than 12 Months	$	91,097,443
2. 12 Months or Longer		90,638,283
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	7,003,449,483
2. 12 Months or Longer		688,893,119

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

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

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

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

For ABS, the Company concludes an OTTI when it does not have the intent and ability to retain the security for sufficient time to recover the amortized cost basis, it intends to sell the security prior to

NOTES TO FINANCIAL STATEMENTS

maturity at an amount below the carrying value or it does not expect to recover the entire amortized cost basis even if it has the intent and ability to hold.

When an OTTI has occurred due to the Company's intent to sell the security or the Company has assessed it does not have the intent and ability to retain the security until sufficient time to recover the amortized cost basis, an impairment loss equal to the difference between the security's carrying value and its fair value is recognized within the statements of operations.

When an OTTI has occurred because the Company does not expect to recover the entire cost basis, even if the Company has the intent and ability to hold the security, an impairment loss equal to the difference between the security's carrying value and its estimated recovery value is recognized within the statements of operations. The estimated recovery value is calculated as the present value of cash flows expected to be collected, discounted at the effective rate immediately prior to the recognition of the OTTI.

To determine the recovery value of an ABS, referred to as loan-backed and structured securities prior to 2025, the Company performs an analysis related to the underlying issuer including, but not limited to, the following:

- Expected cash flows from the security;
- Creditworthiness;
- Delinquency, debt-service coverage, and loan-to-value ratios on the underlying collateral;
- Underlying collateral values, vintage year, and level of subordination;
- Geographical concentrations; and
- Susceptibility to prepayment due to changes in the interest rate environment.

E – J. Not applicable

K. Investments in Tax Credit Structures (tax credit investments)

No significant change

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets (Including Pledged)

(1) Restricted Assets (Including Pledged)

	Gross (Admitted and Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	—	—	—	—	—	—	—
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contract	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	238,582,000	—	—	—	238,582,000	189,343,000	49,239,000
j. On deposit with states	7,218,238	—	—	—	7,218,238	11,257,660	(4,039,422)
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—
l. Pledged collateral to FHLB (including assets backing funding agreements)	7,999,053,005	—	—	—	7,999,053,005	6,813,830,481	1,185,222,524
m. Pledged as collateral not captured in other categories	239,871,229	—	7,410,763	—	247,281,992	95,119,655	152,162,337
n. Other restricted assets	—	—	—	—	—	—	—
o. Collateral assets received and on balance sheet	959,715,534	—	—	—	959,715,534	1,065,339,641	(105,624,107)
p. Assets held under modco reinsurance agreements	30,673,047,136	—	—	—	30,673,047,136	24,650,790,856	6,022,256,280
q. Assets held under funds withheld reinsurance agreements	1,053,769,898	—	—	—	1,053,769,898	1,008,033,164	45,736,734
r. Total Restricted Assets (Sum of a through q)	$41,171,257,040	$ —	$ 7,410,763	$ —	$41,178,667,803	$33,833,714,457	$ 7,344,953,346

(a) Subset of Column 1
(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

	Current Year						
			Percentage				
	8	9	10	11	12	13	14
Restricted Asset Category	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Restricted to Total Assets (c)	Admitted Assets (d)	Reported in General-Interrogatories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %	XXX	XXX	XXX
b. Collateral held under security lending agreements	—	—	—	—	—	—	25.04 + 25.05
c. Subject to repurchase agreements	—	—	—	—	—	—	26.21
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	26.22
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	26.23
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	26.24
g. Placed under option contract	—	—	—	—	—	—	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	26.26
i. FHLB capital stock	—	238,582,000	0.32 %	0.32 %	—	—	26.27
j. On deposit with states	—	7,218,238	0.01 %	0.01 %	—	—	26.28
k. On deposit with other regulatory bodies	—	—	—	—	—	—	26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	—	7,999,053,005	10.72 %	10.89 %	—	—	26.31
m. Pledged as collateral not captured in other categories	—	247,281,992	0.33 %	0.34 %	—	—	26.30
n. Other restricted assets	—	—	—	—	—	—	26.32
o. Collateral assets received and on balance sheet	—	959,715,534	1.29 %	1.31 %	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	—	30,673,047,136	41.12 %	41.77 %	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	—	1,053,769,898	1.41 %	1.43 %	XXX	XXX	XXX
r. Total Restricted Assets (Sum of a through q)	$ —	$41,178,667,803	55.21 %	56.09 %	XXX	XXX	XXX

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

$3,538,482,760 of assets pledged collateral to FHLB (line l) are ceded under a Modco reinsurance arrangement and also disclosed in assets held under Modco reinsurance agreements (line p).

GI Reference	Difference between Note and GI (Per Column 13 above)	Explanation
25.04 + 25.05	$—	
26.21	—	
26.22	—	
26.23	—	
26.24	—	
26.25	—	
26.26	—	
26.27	—	
26.28	—	
26.29	—	
26.30	—	
26.31	—	
26.32	—	

NOTES TO FINANCIAL STATEMENTS

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance (excluding Modco/FWH) and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Bonds pledged as Derivatives Collateral	$ 45,296,000	$ —	$ —	$ —	$ 45,296,000	$ 45,940,905	$ (644,905)	$ 45,296,000	0.06 %	0.06 %
Variation Margin	43,113,478	—	7,410,763	—	50,524,241	31,520,953	19,003,288	50,524,241	0.07	0.07
Bonds pledged as collateral	$151,461,751	$ —	$ —	$ —	$151,461,751	$ 17,657,797	$ 133,803,954	$151,461,751	0.20 %	0.20 %
Total (c)	$239,871,229	$ —	$ 7,410,763	$ —	$247,281,992	$ 95,119,655	$ 152,162,337	$247,281,992	0.33 %	0.34 %
Amount of Total pledged under derivative contracts	43,113,478	—	7,410,763	—	50,524,241	31,520,953	19,003,288	50,524,241	0.07 %	0.07 %
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	196,757,751	—	—	—	196,757,751	63,598,702	133,159,049	196,757,751	0.26 %	0.27 %

(a) Subset of column 1
(b) Subset of column 3
(d) Total Line for Column 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance (exclude Modco/FWH) and Derivatives, Are Reported in the Aggregate)

Not applicable

(4) Collateral Received and Assets Held Under Modco/Funds Withheld (FWH) Reinsurance Agreements Reflected as Assets Within the Reporting Entity's Financial Statements

	1	2	3	4	5	6	7	8
Assets	(BACV) Collateral ***	(BACV) Modco ****	(BACV) FWH *****	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **
General Account								
a. Cash, Cash Equivalents and Short-Term Investments	$ 959,715,534	788,804,279	9,158,028	959,715,534	788,804,279	9,158,028	2.80 %	2.85 %
b. Schedule D, Part 1, Section 1	—	13,525,042,998	906,656,305	—	12,976,161,871	734,367,399	23.00 %	23.43 %
c. Schedule D, Part 1, Section 2	—	9,022,610,787	11,867,792	—	8,974,081,061	9,913,371	14.40 %	14.67 %
d. Schedule D, Part 2, Section 1	—	—	14,969,600	—	—	14,969,600	0.02 %	0.02 %
e. Schedule D, Part 2, Section 2	—	97,552,626	—	—	97,552,626	—	0.16 %	0.16 %
f. Schedule B	—	5,795,159,918	100,252,301	—	5,352,633,994	88,268,400	9.39 %	9.57 %
g. Schedule A	—	—	—	—	—	—	— %	— %
h. Schedule BA, Part 1	—	932,120,976	—	—	935,356,152	—	1.49 %	1.51 %
i. Schedule DL, Part 1	—	511,755,552	10,865,871	—	—	—	0.83 %	0.85 %
j. Other	—	—	—	—	511,755,552	10,865,871	— %	— %
k. Total Collateral Assets	$ 959,715,534	$30,673,047,136	$1,053,769,897	$ 959,715,534	$29,636,345,535	$867,542,669	52.08 %	53.06 %
l. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

k. = Column 1 divided by Asset Page, Line 26 *(Column 1)
k. = Column 1 divided by Asset Page, Line 26 (Column 3)
k (Collateral BACV) should equal Note 5L(1) Column 1, Line o.
k (Modco BACV) should equal Note 5L(1) Column 1, Line p.
k (FWH BACV) should equal Note 5L(1) Column 1, Line q.

NOTES TO FINANCIAL STATEMENTS

Assets	9 Book/Adjusted Carrying Value (BACV)	10 Related Party Code	11	12	13	14	15
	FWH Including Modco	1	2	3	4	5	6
General Account							
a. Cash, Cash Equivalent and Short-Term Investments	$ 797,962,306	$ —	$ —	$ —	$ —	$ —	$ 797,962,306
b. Schedule D, Part 1, Section 1	14,431,699,304	—	93,072,589	—	—	—	14,338,626,715
c. Schedule D, Part 1, Section 2	9,034,478,579	—	26,500,000	—	—	—	9,007,978,579
d. Schedule D, Part 2, Section 1	14,969,600	—	—	—	—	—	14,969,600
e. Schedule D, Part 2, Section 2	97,552,626	—	—	—	—	—	97,552,626
f. Schedule B	5,895,412,219	—	—	—	—	—	5,895,412,219
g. Schedule A	—	—	—	—	—	—	—
h. Schedule BA, Part 1	932,120,976	—	86,127,489	—	—	—	845,993,487
i. Schedule DL, Part 1	—	—	—	—	—	—	—
j. Other	522,621,423	—	—	—	—	—	522,621,423
k. Total Collateral Assets	$31,726,817,033	$ —	$205,700,078	$ —	$ —	$ —	$31,521,116,955
l. Percentage to Total FWH Assets (including Modco)	100 %	— %	0.65 %	— %	— %	— %	99.35 %

Separate Account

Not applicable

		1 Amount	2 % of Liability to Total Liabilities *
y.	Recognized Obligation to Return Collateral Asset (General Account)	$ (963,318,000)	(1.63)%
z.	Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	— %
aa.	Recognized Obligation for Modco assets (General Account)	$ —	— %
bb.	Recognized Obligation for Modco assets (Separate Account)	$ —	— %
cc.	Recognized Obligation for FWH (excluding Modco) assets (General Account)	$ —	— %
dd.	Recognized Obligation for FWH (excluding Modco) assets (Separate Account)	$ —	— %

y + aa + cc = Column 1 divided by Liability Page, Line 26 (Column 1)

z + bb + dd = Column 1 divided by Liability Page, Line 27 (Column 1)

(5) Assets Held as Collateral or under Modco or FWH Agreements that Have Been Pledged for Another Purpose Specific to the Insurance Reporting Entity (not for the benefit of the reinsurer)

	Collateral Held	Modco	FWH
a. Securities Lending	$ —	$ —	$ —
b. Repo / Repurchase Agreements	—	—	—
c. Placed Under option contracts	—	—	—
d. On deposit with States	—	—	—
e. On deposit with other regulatory bodies	—	42,136,877	—
f. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—
g. Pledged as collateral not captured in other categories	—	5,238,406	—
h. Total (a+b+c+d+e+f+g)	$ —	$ 47,375,283	$ —

M. Working Capital Finance Investments

Not applicable

NOTES TO FINANCIAL STATEMENTS

N. Offsetting and Netting of Assets and Liabilities as of September 30, 2026:

(1) Assets	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Assets
Swaps	$ 24,313,282	$ —	$ 24,313,282
Forwards	1,693,656	—	1,693,656
Futures	10,833,500	—	10,833,500
Options	456,055,295	—	456,055,295
Total Assets	$ 492,895,733	$ —	$ 492,895,733

(2) Liabilities	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Liabilities
Swaps	$ 34,133,836	$ —	$ 34,133,836
Futures	687,345	—	687,345
Options	14,031,003	—	14,031,003
Total Liabilities	$ 48,852,184	$ —	$ 48,852,184

The Company does not offset derivative assets and liabilities.

O. 5GI Securities

Not applicable

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

No significant change

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

Not applicable

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Not applicable

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change

7. Investment Income

No significant change

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) – (3) No significant change

(4) – (6) Not applicable

(7) No significant change

(8) - (10) Not applicable

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

Not applicable

9. Income Taxes

No significant change

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

NOTES TO FINANCIAL STATEMENTS

A – J. No significant change

K – O. Not applicable

11. Debt

A. Not applicable

B. FHLB (Federal Home Loan Bank) Agreements

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

(2) FHLB Capital Stock

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Current Year			
	(a) Membership Stock - Class A	$ —	$ —	$ —
	(b) Membership Stock - Class B	10,000,000	10,000,000	—
	(c) Activity Stock	228,582,000	228,582,000	—
	(d) Excess Stock	—	—	—
	(e) Aggregate Total (a+b+c+d)	238,582,000	238,582,000	—
	(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	5,874,723,087	XXX	XXX
2.	Prior Year-end			
	(a) Membership Stock - Class A	$ —	$ —	$ —
	(b) Membership Stock - Class B	10,000,000	10,000,000	—
	(c) Activity Stock	179,343,000	179,343,000	—
	(d) Excess Stock	—	—	—
	(e) Aggregate Total (a+b+c+d)	189,343,000	189,343,000	—
	(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	5,224,173,259	XXX	XXX

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

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

NOTES TO FINANCIAL STATEMENTS

(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)	$ 7,515,800,387	$ 7,999,053,005	$ 5,079,600,000
2. Current Year General Account Total Collateral Pledged	7,515,800,387	7,999,053,005	5,079,600,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	6,512,918,235	6,813,830,481	3,985,400,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 7,515,800,387	$ 7,999,053,005	$ 5,079,600,000
2. Current Year General Account Total Collateral Pledged	7,515,800,387	7,999,053,005	5,079,600,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	6,512,918,235	6,813,830,481	3,985,400,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

		1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year					
(a)	Debt	$ —	$ —	$ —	XXX
(b)	Funding Agreement	5,079,600,000	5,079,600,000	—	5,079,600,000
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	5,079,600,000	5,079,600,000	—	5,079,600,000
2. Prior Year-end					
(a)	Debt	$ —	$ —	$ —	XXX
(b)	Funding Agreement	3,985,400,000	3,985,400,000	—	3,985,400,000
(c)	Other	—	—	—	XXX
(d)	Aggregate Total (a+b+c)	3,985,400,000	3,985,400,000	—	3,985,400,000

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding Agreement	5,079,600,000	5,079,600,000	—
3. Other	—	—	—
4. Aggregate Total (a+b+c)	5,079,600,000	5,079,600,000	—

11B(4)b4 (Columns 1, 2, and 3 should equal to or greater than 11B(4)a1(d) (Columns 1, 2, and 3 respectively

NOTES TO FINANCIAL STATEMENTS

c. FHLB - Prepayment Obligations

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

C. Unused commitments and lines of credit for financing arrangements

No significant change

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

A – D. Not applicable

E. Defined Contribution Plan

No significant change

F – I. Not applicable

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

A – J. No significant change

K. The Company issued the following surplus debentures or similar obligations:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year*	Unapproved Interest And/Or Principal
0001	7/24/2025	6.55 %	500,000,000	N	497,200,000	497,235,499	—
Total	XXX	XXX	$ 500,000,000	XXX	$ 497,200,000	$ 497,235,499	$ —

*Total should agree with Page 3, Line 32.

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
0001	38,845,139	38,845,139	— %	—	—	10/1/2055
Total	$ 38,845,139	$ 38,845,139	XXX	$ —	$ —	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note Payments Contractually Linked? (Y/N)	Surplus Note Payments Subject to Administrative Offsetting Provisions? (Y/N)	Were Surplus Note Proceeds Used to Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
0001	N	N	N	N	N/A
Total	XXX	XXX	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

1	20	21	22
Item Number	Principal Amount of Asset Received Upon Issuance	Book/Adjusted Carrying Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer (Y/N)
0001	N/A	N/A	N
Total	$ —	$ —	XXX

In July 2025, the Company issued a $500,000,000 surplus note at a discount of $2,800,000. The note bears interest at an annual rate of 6.55% and matures on October 1, 2055. The note is subordinated to all current and future indebtedness, ranks equally with any future surplus notes, and is redeemable at any time with regulatory approval. Any payment of interest on, principal of, or redemption require prior approval from the Iowa Insurance Commissioner and may be made only out of the available surplus. As of September 30, 2026, the Company had made accrued and approved interest payments totaling $38,845,139. Of this amount, $22,470,139 was paid on April 1, 2026, and the remaining $16,375,000 was paid on October 1, 2026.

L. Impact of any restatement due to quasi-reorganizations

Not applicable

M. Effective date of quasi-reorganizations

Not applicable

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

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

As of September 30, 2026, the Company was invested in 11 limited partnership interests related to tax credit investments. The Company has committed to provide capital contributions totaling approximately $382,712,754 of which the remaining $93,390,458 is expected to be contributed over a period of 15 years.

The Company has committed to provide future capital contributions for investments in limited partnerships related to its alternative investments. As of September 30, 2026 and December 31, 2025 the amount of these unfunded commitment was $2,217,346,522 and $1,161,156,927, respectively.

As of September 30, 2026 and December 31, 2025, unfunded mortgage loan commitments were $434,628,496 and $177,187,873, respectively.

The Company outsources the majority of its information technology infrastructure. Under the terms of this service agreement, the Company agreed to pay an annual fixed service fee of approximately $13,600,000 during the term of the contract, which ends April 30, 2028. For the use of these services, the Company incurred expenses of $10,434,019 for the nine months ending September 30, 2026.

B – F. No significant change

15. Leases

A. Lessee Operating Lease:

No significant change

B. Lessor leases

Not applicable

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

A. Transfers of Receivables Reports as Sales

Not applicable

NOTES TO FINANCIAL STATEMENTS

B. Transfers and Servicing of Financial Assets

Not applicable

C. Wash Sales

(1) In the course of managing its fixed income investment portfolio, the Company periodically sells and subsequently repurchases exchange-traded funds and other investment securities. These transactions are executed to manage duration, liquidity, yield, and sector allocations while maintaining the Company's desired market exposure. Certain securities were repurchased within 30 days of sale as part of ongoing portfolio management activities.

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the current quarter and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bank Loans	4	8	$ 2,047,416	$ 1,084,620	$ 6,595

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

A. ASO Plans

No significant change

B. ASC Plans

Not applicable

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

Not applicable

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

Not applicable

20. Fair Value Measurements

A. Assets and Liabilities Measured at Fair Value

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

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

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

NOTES TO FINANCIAL STATEMENTS

(1) Financial assets and liabilities measured and reported at fair value or Net Asset Value (NAV) as of September 30, 2026:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Issuer Credit Obligations	$ —	$ 4,806,750	$ —	$ —	$ 4,806,750
Asset-Backed Securities	—	165,027	—	—	165,027
Total bonds	—	4,971,777	—	—	4,971,777
Preferred Stock					
Industrial and miscellaneous	—	194,043,805	—	—	194,043,805
Total preferred Stock	—	194,043,805	—	—	194,043,805
Common stock					
Industrial and miscellaneous	515,944,121	—	50	—	515,944,171
FHLB Common Stock	—	—	238,582,000	—	238,582,000
Total common stock	515,944,121	—	238,582,050	—	754,526,171
Other invested assets	—	34,127,489	32,000,000	1,167,871,626	1,233,999,115
Total other invested assets	—	34,127,489	32,000,000	1,167,871,626	1,233,999,115
Derivative assets					
Swaps	—	111,335	—	—	111,335
Options	—	163,098,477	14,380,044	—	177,478,521
Futures	10,833,500	—	—	—	10,833,500
Forwards	—	1,693,656	—	—	1,693,656
Total derivative assets	10,833,500	164,903,468	14,380,044	—	190,117,012
Separate account assets	1,059,488,806	1,833,301,903	—	64,940,295	2,957,731,004
Total assets at fair value/NAV	$ 1,586,266,427	$2,231,348,442	$ 284,962,094	$1,232,811,921	$ 5,335,388,884
b. Liabilities at fair value					
Derivative liabilities					
Swaps	$ —	$ 12,987,275	$ —	$ —	$ 12,987,275
Options	—	10,120,207	1,253,078	—	11,373,285
Futures	687,345	—	—	—	687,345
Total derivative liabilities	687,345	23,107,482	1,253,078	—	25,047,905
Separate account liabilities	53,680	211,370,406	—	—	211,424,086
Total liabilities at fair value	$ 741,025	$ 234,477,888	$ 1,253,078	$ —	$ 236,471,991

NOTES TO FINANCIAL STATEMENTS

(2) Assets and liabilities measured and reported at fair value in (level 3) of the fair value hierarchy as of September 30, 2026:

Description	Beginning Balance at June 30, 2026	Transfers into level 3	Transfers out of level 3	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at September 30, 2026
a. Assets:										
Common stock										
Industrial and miscellaneous	$ 62	$ —	$ —	$ (12,804)	$ 12,792	$ —	$ —	$ —	$ —	$ 50
FHLB Common Stock	230,302,000	—	—	—	—	8,280,000	—	—	—	238,582,000
Common stock	230,302,062	—	—	(12,804)	12,792	8,280,000	—	—	—	238,582,050
Other invested assets										
Other invested assets	$ 15,000,000	$ —	$ —	$ —	$ —	$17,000,000	$ —	$ —	$ —	$ 32,000,000
Other invested assets	15,000,000	—	—	—	—	17,000,000	—	—	—	32,000,000
Derivative assets										
Options	23,408,143	—	—	(4,162,175)	(10,170,265)	6,861,739	—	—	(1,557,398)	14,380,044
Derivative assets	23,408,143	—	—	(4,162,175)	(10,170,265)	6,861,739	—	—	(1,557,398)	14,380,044
Total assets	$268,710,205	$ —	$ —	$ (4,174,979)	$(10,157,473)	$32,141,739	$ —	$ —	$ (1,557,398)	$284,962,094
b. Liabilities:										
Options	$ 1,076,947	$ —	$ —	$ (68,530)	$ 103,982	$ 142,372	$ —	$ (1,693)	$ —	$ 1,253,078
Total derivative liabilities	1,076,947	—	—	(68,530)	103,982	142,372	—	(1,693)	—	1,253,078
Total liabilities	$ 1,076,947	$ —	$ —	$ (68,530)	$ 103,982	$ 142,372	$ —	$ (1,693)	$ —	$ 1,253,078

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

(5) Fair value measurements of derivative assets and liabilities as of September 30, 2026 are included in Notes 20.A.(1) and 20.A.(2).

B. Other Fair Value Disclosures

Not applicable

C. Aggregate fair values for all financial instruments by levels 1, 2 and 3

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

As of September 30, 2026

Type of Financial Instrument	Aggregate Fair Value	Admitted Values	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial instruments-assets							
Issuer Credit Obligations	$25,099,410,696	$26,945,691,365	$ 816,905,219	$23,824,839,625	$ 457,665,852	$ —	$ —
Asset-Backed Securities	15,024,005,530	15,164,443,675	—	14,733,408,041	290,597,489	—	—
Redeemable preferred stocks	12,200,000	12,200,000	—	12,200,000	—	—	—
Perpetual preferred stocks	194,043,805	194,043,805	—	194,043,805	—	—	—
Common stocks	754,526,171	754,526,171	515,944,121	—	238,582,050	—	—
Mortgage loans	10,899,428,315	11,433,058,957	—	—	10,899,428,315	—	—
Cash, cash equivalents, and short-term investments	3,089,499,862	3,329,344,488	1,787,359,195	1,302,140,667	—	—	—
Contract loans	—	152,432,125	—	—	—	—	152,432,125
Derivatives	860,907,596	492,895,733	10,833,500	816,073,685	34,000,411	—	—
Other invested assets	1,412,654,634	1,402,500,203	—	144,174,183	32,000,000	1,236,480,451	—
Separate account financial instruments	10,783,913,244	11,755,531,120	1,359,377,049	8,115,706,238	1,239,004,001	69,825,956	—
Total assets	$68,130,589,853	$71,636,667,642	$4,490,419,084	$49,142,586,244	$13,191,278,118	$1,306,306,407	$152,432,125
Financial instruments-liabilities							
Derivatives	$ 292,532,246	$ 48,852,184	$ 687,345	$ 289,843,592	$ 2,001,309	$ —	$ —
Separate account financial instruments	211,424,086	186,981,680	53,680	211,370,406	—	—	—
Deposit type annuities and FHLB	5,742,583,943	5,988,843,244	—	—	5,742,583,943	—	—
Total liabilities	$ 6,246,540,275	$ 6,224,677,108	$ 741,025	$ 501,213,998	$5,744,585,252	$ —	$ —

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

NOTES TO FINANCIAL STATEMENTS

As of December 31, 2025

Type of Financial Instrument	Aggregate Fair Value	Admitted Values	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial instruments-assets							
Issuer Credit Obligations	$24,392,086,058	$25,028,797,910	$ 184,119,829	$23,910,041,578	$ 297,924,651	$ —	$ —
Asset-Backed Securities	12,776,284,124	12,800,208,331	—	12,477,794,320	298,489,804	—	—
Redeemable preferred stocks	12,200,000	12,200,000	—	12,200,000	—	—	—
Perpetual preferred stocks	204,024,825	204,024,825	—	204,024,825	—	—	—
Common stocks	705,633,687	705,633,687	516,290,626	—	189,343,061	—	—
Mortgage loans	9,807,532,625	10,040,066,205	—	—	9,807,532,625	—	—
Cash, cash equivalents, and short-term investments	2,423,685,414	2,423,588,459	1,788,757,941	634,927,473	—	—	—
Contract loans	—	199,092,781	—	—	—	—	199,092,781
Derivatives	820,629,910	437,243,927	7,574,779	745,684,277	67,370,854	—	—
Other invested assets	705,965,378	694,099,394	—	89,576,356	2,500,000	613,889,022	—
Separate account financial instruments	10,476,131,214	11,055,348,272	1,263,091,864	8,129,166,601	1,030,773,078	53,099,671	—
Total assets	$62,324,173,235	$63,600,303,791	$3,759,835,039	$46,203,415,430	$11,693,934,073	$666,988,693	$199,092,781
Financial instruments-liabilities							
Derivatives	$ 122,051,609	$ 45,393,696	$ 268,092	$ 120,576,367	$ 1,207,150	$ —	$ —
Separate account financial instruments	171,897,373	169,776,858	—	171,896,236	1,137	—	—
Deposit type annuities and FHLB	4,955,094,810	4,957,253,498	—	—	4,955,094,810	—	—
Total liabilities	$ 5,249,043,792	$ 5,172,424,052	$ 268,092	$ 292,472,603	$ 4,956,303,097	$ —	$ —

D. Not Practicable to Estimate Fair Value:

Type of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Contract loans:				
September 30, 2026	$152,432,125	2.0% to 7.4%	N/A	See below
December 31, 2025	199,092,781	2.0% to 7.4%	N/A	See below

The Company's contract loans have varying interest rates ranging from 2.0% to 7.4% and do not have stated maturity dates or payment terms. Cash flow projections are not available and would require significant amounts of judgment and estimation and would not be practical given the immateriality of these assets.

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

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

21. Other Items

A. Unusual or Infrequent Items

No significant change

B. Troubled Debt Restructuring: Debtors

Not applicable

C. Other Disclosures

Not applicable

D. Business Interruption Insurance Recoveries

Not applicable

NOTES TO FINANCIAL STATEMENTS

E. State Transferable and Non-transferable Tax Credits

No significant change

F. Subprime Mortgage Related Risk Exposure

Not applicable

G. Retained Assets

No significant change

H – J. Not applicable

22. Events Subsequent

Type I - Recognized Subsequent Events:

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

Type II - Nonrecognized Subsequent Events:

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

Subsequent events have been considered through November 12, 2026, the date the statutory statement was issued.

23. Reinsurance

No significant change

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – C. No significant change

D. Medical loss ratio rebates required pursuant to the Public Health Service Act

Not applicable

E. Risk Sharing Provisions of the Affordable Care Act

Not applicable

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2025 were $410,111,402. As of September 30, 2026, $145,695,238 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $254,572,871 as a result of re-estimation for unpaid claims and claim adjustment expenses on accident and health, individual and group life lines of business. Original estimates are continually monitored and are updated as additional information about the expected versus actual timing of claims becomes knows.

26. Intercompany Pooling Arrangements

Not applicable

27. Structured Settlements

Not applicable

28. Health Care Receivables

Not applicable

29. Participating Policies

No significant change

NOTES TO FINANCIAL STATEMENTS

30. Premium Deficiency Reserves

Not applicable

31. Reserves for Life Contracts and Annuity Contracts

No significant change

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

No significant change

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change

34. Premium and Annuity Considerations Deferred and Uncollected

No significant change

35. Separate Accounts

No significant change

36. Loss/Claim Adjustment Expenses

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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?
Iowa .....

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 1,750,702

INVESTMENT

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

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

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 30,729,323

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	$ 90,645,000	$ 90,645,000
13.22	Preferred Stock	$ 0	$ 0
13.23	Common Stock	$ 284,270,499	$ 300,290,629
13.24	Short-Term Investments	$ 0	$ 239,200,197
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 0	$ 66,127,489
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 374,915,499	$ 696,263,315
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 0	$ 239,200,197

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
JP Morgan Chase	1111 Polaris Parkway Columbus, OH 43240

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
Symetra Investment Management Company	A
Symetra Investment Management Real Estate Investors LLC	A
Barings LLC	U
Blackstone Asset Based Finance Advisors LP	U
Blackstone Credit Systematic Strategies LLC	U
Blackstone ISG-I Advisors LLC	U
Blackstone Liquid Credit Advisors I LLC	U
Blackstone Private Credit Strategies LLC	U
Blackstone Real Estate Special Situations Advisors, LLC	U
J. P. Morgan Investment Management Inc.	U
MetLife Investment Management, LLC	U
Principal Global Investors, LLC	U
Principal Real Estate Investors, LLC	U
Resolution Re, LTD	U
Tortoise Capital Advisors, LLC	U

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 [X] N/A [ ]

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 [X] N/A [ ]

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
312176	Symetra Investment Management Company	SEC	DS
000000	Symetra Investment Management Real Estate Investors LLC	N/A	DS
106006	Barings LLC	SEC	DS
120934	Blackstone Asset Based Finance Advisors LP	SEC	NO
134018	Blackstone Credit Systematic Strategies LLC	SEC	NO
289202	Blackstone ISG-I Advisors LLC	SEC	NO
152294	Blackstone Liquid Credit Advisors I LLC	SEC	NO
327208	Blackstone Private Credit Strategies LLC	SEC	NO
146043	Blackstone Real Estate Special Situations Advisors, LLC	SEC	NO
107038	J. P. Morgan Investment Management Inc.	SEC	NO
142463	MetLife Investment Management, LLC	SEC	NO
109002	Principal Global Investors, LLC	SEC	NO
109008	Principal Real Estate Investors, LLC	SEC	NO
000000	Resolution Re, LTD	N/A	DS
123711	Tortoise Capital Advisors, LLC	SEC	NO

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

17.2 If no, list exceptions:

.....

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

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$ 0
1.12	Residential Mortgages	$ 331,285,931
1.13	Commercial Mortgages	$ 11,091,892,772
1.14	Total Mortgages in Good Standing	$ 11,423,178,703
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$ 0
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$ 0
1.32	Residential Mortgages	$ 0
1.33	Commercial Mortgages	$ 9,880,254
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 9,880,254
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$ 0
1.42	Residential Mortgages	$ 0
1.43	Commercial Mortgages	$
1.44	Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 11,433,058,957
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$ 0
1.62	Residential Mortgages	$ 0
1.63	Commercial Mortgages	$ 0
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

2.1	A&H loss percent	58.470 %
2.2	A&H cost containment percent	0.000 %
2.3	A&H expense percent excluding cost containment expenses	42.800 %

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
66346	58-0828824	01/01/2026	Munich American Reassurance Company	GA	YRT/I	XXXLO	Authorized		
88340	59-2859797	01/01/2026	Hannover Life Reassur Co of Amer	FL	YRT/I	XXXLO	Authorized		
82627	06-0839705	01/01/2026	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	Authorized		
93572	43-1235868	01/01/2026	RGA Reinsurance Company	MO	YRT/I	XXXLO	Authorized		
66346	58-0828824	01/01/2026	Munich American Reassurance Company	GA	YRT/I	XXXLO	Authorized		
86258	13-2572994	01/01/2026	General Re Life Corp.	CT	YRT/I	XXXLO	Authorized		
		01/01/2026	Wyndhurst Re Protected Cell Revolution	NC	CO/G	SLEL	Unauthorized		
		01/01/2026	Wyndhurst Re Protected Cell NECHN	NC	CO/G	SLEL	Unauthorized		

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	8,735,858	122,118,405	33,061,185		163,915,448	275,760
2. Alaska AK	L	883,218	2,730,797	4,654,824		8,268,839	
3. Arizona AZ	L	24,749,807	199,519,079	29,546,909		253,815,795	486,077
4. Arkansas AR	L	5,351,696	30,680,954	11,192,750		47,225,400	
5. California CA	L	163,220,488	1,674,057,270	210,839,392		2,048,117,150	6,117,606
6. Colorado CO	L	11,192,802	91,413,053	47,676,178		150,282,033	439,974
7. Connecticut CT	L	11,361,217	112,695,041	16,796,299		140,852,557	379,283
8. Delaware DE	L	24,720,116	34,194,270	12,446,741		71,361,127	
9. District of Columbia DC	L	11,390,395	4,813,724	8,218,694		24,422,813	
10. Florida FL	L	96,690,442	921,860,188	58,684,289		1,077,234,919	6,210,625
11. Georgia GA	L	21,431,387	236,879,328	34,893,034		293,203,749	1,659,201
12. Hawaii HI	L	11,192,291	30,590,819	445,932		42,229,042	
13. Idaho ID	L	4,018,152	60,935,633	4,581,404		69,535,189	
14. Illinois IL	L	33,927,756	305,205,829	61,432,667		400,566,252	1,624,010
15. Indiana IN	L	19,021,743	156,492,933	57,166,415		232,681,091	331,460
16. Iowa IA	L	10,485,142	19,804,854	14,678,209		44,968,205	
17. Kansas KS	L	7,874,917	16,696,665	18,941,317		43,512,899	
18. Kentucky KY	L	7,370,953	92,516,846	20,463,268		120,351,067	
19. Louisiana LA	L	8,302,332	82,748,841	13,805,192		104,856,365	
20. Maine ME	L	1,785,226	29,459,227	4,613,890		35,858,343	
21. Maryland MD	L	15,007,834	102,966,202	53,034,019		171,008,055	60,720
22. Massachusetts MA	L	26,176,525	198,185,399	38,604,488		262,966,412	764,808
23. Michigan MI	L	23,558,813	426,224,380	38,090,627		487,873,820	1,686,157
24. Minnesota MN	L	22,186,708	81,424,039	13,311,175		116,921,922	
25. Mississippi MS	L	3,383,937	18,372,469	2,738,552		24,494,958	
26. Missouri MO	L	16,688,827	56,392,692	42,674,432		115,755,951	529,343
27. Montana MT	L	2,293,012	9,271,092	8,201,770		19,765,874	
28. Nebraska NE	L	5,931,976	12,797,168	15,718,556		34,447,700	
29. Nevada NV	L	12,499,362	88,008,211	10,792,419		111,299,992	1,826,188
30. New Hampshire NH	L	4,655,840	37,590,072	8,427,487		50,673,399	
31. New Jersey NJ	L	52,053,120	488,352,466	48,892,477		589,298,063	60,288
32. New Mexico NM	L	2,620,353	18,581,219	4,062,469		25,264,041	
33. New York NY	N	10,514,401	3,347,137	81,949		13,943,487	
34. North Carolina NC	L	33,821,565	211,288,314	44,833,047		289,942,926	298,363
35. North Dakota ND	L	3,098,207	11,279,763	4,163,067		18,541,037	
36. Ohio OH	L	30,138,955	415,437,973	67,874,109		513,451,037	457,731
37. Oklahoma OK	L	9,631,061	32,424,225	21,156,260		63,211,546	59,907
38. Oregon OR	L	7,750,886	97,051,592	16,506,398		121,308,876	1,299,934
39. Pennsylvania PA	L	33,786,773	383,839,184	61,194,729		478,820,686	945,977
40. Rhode Island RI	L	3,622,688	58,218,952	2,332,618		64,174,258	
41. South Carolina SC	L	5,758,158	109,387,839	8,446,303		123,592,300	268,563
42. South Dakota SD	L	4,561,617	6,494,263	3,442,447		14,498,327	295,000
43. Tennessee TN	L	21,815,039	174,000,048	29,254,580		225,069,667	895,937
44. Texas TX	L	86,542,884	517,411,711	79,361,897		683,316,492	1,171,837
45. Utah UT	L	8,633,156	67,394,003	24,290,291		100,317,450	1,560,740
46. Vermont VT	L	1,040,142	8,019,657	12,311,422		21,371,221	
47. Virginia VA	L	14,448,573	132,914,872	66,471,599		213,835,044	1,985,492
48. Washington WA	L	41,542,191	261,693,960	58,687,578		361,923,729	209,601
49. West Virginia WV	L	1,614,583	37,699,114	4,387,597		43,701,294	723,435
50. Wisconsin WI	L	19,129,043	94,163,548	67,046,789		180,339,380	
51. Wyoming WY	L	9,591,905	2,480,442	8,711,816		20,784,163	753
52. American Samoa AS	N						
53. Guam GU	N	7,551				7,551	
54. Puerto Rico PR	L	84,999				84,999	
55. U.S. Virgin Islands VI	N	267,825				267,825	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	311,853	107,562			419,415	
58. Aggregate other alien OT	XXX	1,454,439				1,454,439	
59. Subtotal	XXX	1,019,930,739	8,388,233,324	1,529,241,556		10,937,405,619	32,624,770
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	105				105	
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	388,437		3,768		392,205	
94. Aggregate or other amounts not allocable by state	XXX						
95. Totals (direct business)	XXX	1,020,319,281	8,388,233,324	1,529,245,324		10,937,797,929	32,624,770
96. Plus reinsurance assumed	XXX	4,605,382	282,329,222	233,982,517		520,917,121	
97 Totals (all business)	XXX	1,024,924,663	8,670,562,546	1,763,227,841		11,458,715,050	32,624,770
98. Less reinsurance ceded	XXX	146,314,867	5,561,362,418	897,152,140		6,604,829,425	
99. Totals (all business) less reinsurance ceded	XXX	878,609,796	3,109,200,128	866,075,701		4,853,885,625	32,624,770
DETAILS OF WRITE-INS							
58001. ZZZ OTHER ALIEN	XXX	1,454,439				1,454,439	
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	1,454,439				1,454,439	
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..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. N - None of the above - Not allowed to write business in the state..... 6

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

Name	FEI #	NAIC #	Domicile	Ownership
Symetra Financial Corporation	20-0978027		DE	100% Sumitomo Life Insurance Company
Symetra Life Insurance Company	91-0742147	68608	IA	100% Symetra Financial Corporation
Symetra National Life Insurance Company	91-1079693	90581	IA	100% Symetra Life Insurance Company
First Symetra National Life Insurance Company of New York	91-1367496	78417	NY	100% Symetra Life Insurance Company
Symetra Reinsurance Corporation	47-2354842		IA	100% Symetra Life Insurance Company
Evergreen Mortgage Trust	91-0742147		DE	100% Symetra Life Insurance Company
Symetra Assigned Benefits Service Company	91-1246870		WA	100% Symetra Financial Corporation
Clearscape Funding Corporation	20-3820455		WA	100% Symetra Financial Corporation
WSF Receivables I, LLC	26-1099574		FL	100% Clearscape Funding Corporation
Symetra Securities, Inc.	91-0824835		WA	100% Symetra Financial Corporation
Symetra Investment Management Company	84-2356467		DE	100% Symetra Financial Corporation
Symetra Investment Management Real Estate Holdings LLC	87-3534631		DE	100% Symetra Investment Management Company
Symetra Investment Management Real Estate Investors LLC	87-3591460		DE	100% Symetra Investment Management Real Estate Holdings LLC
Symetra Bermuda Re Ltd.	98-1691759		BMU	100% Symetra Financial Corporation
Symetra Bermuda Service Company LLC	98-1906480		BMU	100% Symetra Bermuda Re Ltd.
Greenwell Springs Road, LLC	33-2029689		DE	100% Symetra Financial Corporation

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			20-0978027				SYMETRA FINANCIAL CORPORATION	DE	UDP		Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
4855	SUMITOMO LIFE INSURANCE GROUP	68608	91-0742147				SYMETRA LIFE INSURANCE COMPANY	IA	RE	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
4855	SUMITOMO LIFE INSURANCE GROUP	90581	91-1079693				SYMETRA NATIONAL LIFE INSURANCE COMPANY	IA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
4855	SUMITOMO LIFE INSURANCE GROUP	78417	91-1367496				FIRST SYMETRA NATIONAL LIFE INS CO OF NY	NY	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
4855	SUMITOMO LIFE INSURANCE GROUP		47-2354842				SYMETRA REINSURANCE CORPORATION	IA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			91-0742147				EVERGREEN MORTGAGE TRUST	DE	OTH	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	1
			91-1246870				SYMETRA ASSIGNED BENEFITS SERVICE COMPANY	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			20-3820455				CLEARSCAPE FUNDING CORPORATION	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			26-1099574				WSF RECEIVABLES I, LLC	FL	NIA	CLEARSCAPE FUNDING CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			91-0824835				SYMETRA SECURITIES, INC.	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			84-2356467				SYMETRA INVESTMENT MANAGEMENT COMPANY	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			87-3534631				SYMETRA INVESTMENT MANAGEMENT REAL ESTATE HOLDINGS, LLC	DE	NIA	SYMETRA INVESTMENT MANAGEMENT COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			87-3591460				SYMETRA INVESTMENT MANAGEMENT REAL ESTATE INVESTORS, LLC	DE	NIA	SYMETRA INVESTMENT MANAGEMENT REAL ESTATE HOLDINGS, LLC	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			98-1691759				SYMETRA BERMUDA RE LTD.	BMU	IA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			98-1906480				SYMETRA BERMUDA SERVICE COMPANY LLC	BMU	NIA	SYMETRA BERMUDA RE LTD.	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			33-2029689				GREENWELL SPRINGS ROAD, LLC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	

Asterisk	Explanation
1	Disregarded non-insurance entity wholly owned by Symetra Life Insurance Company.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Accounts and notes receivable	19,194,012	19,194,012		418,826
2505.	Premium and state taxes receivable	413,610		413,610	
2597.	Summary of remaining write-ins for Line 25 from overflow page	19,607,622	19,194,012	413,610	418,826

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Other amounts held	10,402,667	9,990,317
2505.	Accrued interest on policy claims	1,363,461	629,834
2597.	Summary of remaining write-ins for Line 25 from overflow page	11,766,128	10,620,151

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	10,040,066,205	8,900,644,581
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,072,853,546	2,184,952,500
	2.2 Additional investment made after acquisition	30,038,284	36,604,627
3.	Capitalized deferred interest and other		42,689
4.	Accrual of discount	33,622	
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	709,895,409	1,082,178,192
8.	Deduct amortization of premium and mortgage interest points and commitment fees	37,291	
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)	11,433,058,957	10,040,066,205
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	11,433,058,957	10,040,066,205
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	11,433,058,957	10,040,066,205

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	845,383,057	711,039,578
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	546,836,341	103,269,129
	2.2 Additional investment made after acquisition	201,678,352	208,940,636
3.	Capitalized deferred interest and other		
4.	Accrual of discount		12,557
5.	Unrealized valuation increase/(decrease)	55,675,492	1,246,615
6.	Total gain (loss) on disposals	1,678,533	24,224,183
7.	Deduct amounts received on disposals	95,226,234	195,944,943
8.	Deduct amortization of premium, depreciation and proportional amortization	8,813,180	10,078,497
9.	Total foreign exchange change in book/adjusted carrying value	(1,046,197)	2,902,953
10.	Deduct current year's other than temporary impairment recognized	8,474,230	229,154
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,537,691,934	845,383,057
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	1,537,691,934	845,383,057

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	39,035,135,251	34,721,225,782
2.	Cost of bonds and stocks acquired	17,040,931,781	15,091,115,453
3.	Accrual of discount	94,145,382	84,297,152
4.	Unrealized valuation increase/(decrease)	1,423,752	2,031,807
5.	Total gain (loss) on disposals	(77,197,174)	63,404,641
6.	Deduct consideration for bonds and stocks disposed of	12,631,430,589	10,905,335,935
7.	Deduct amortization of premium	65,740,247	84,757,009
8.	Total foreign exchange change in book/adjusted carrying value	(20,368,809)	74,923,623
9.	Deduct current year's other than temporary impairment recognized	10,865,266	15,805,180
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	5,161,563	4,034,918
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	43,371,195,644	39,035,135,251
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	43,371,195,644	39,035,135,251

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)	11,828,414,981	3,452,119,578	2,179,719,610	(55,890,354)	11,542,002,940	11,828,414,981	13,044,924,595	11,787,214,638
2.	NAIC 2 (a)	13,223,734,428	756,959,024	715,734,223	69,409,342	13,015,645,649	13,223,734,428	13,334,368,572	12,290,679,849
3.	NAIC 3 (a)	915,060,770	107,000,972	63,242,610	(38,062,709)	878,801,917	915,060,770	920,756,423	773,254,559
4.	NAIC 4 (a)	824,303,541	59,511,815	143,713,534	27,798,275	823,018,104	824,303,541	767,900,097	711,172,577
5.	NAIC 5 (a)	36,508,416	35,796	407,456	4,341,666	14,280,187	36,508,416	40,478,423	62,343,051
6.	NAIC 6 (a)	17,829	4,843,750	2,398	(34,602)	136,534	17,829	4,824,579	148,593
7.	Total ICO	26,828,039,965	4,380,470,937	3,102,819,830	7,561,617	26,273,885,332	26,828,039,965	28,113,252,690	25,624,813,267
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	12,115,485,479	1,784,498,139	1,046,453,831	(73,963,664)	11,334,933,540	12,115,485,479	12,779,566,123	10,822,811,223
9.	NAIC 2	2,093,975,798	310,218,644	200,599,061	49,282,343	2,098,670,471	2,093,975,798	2,252,877,724	1,884,764,098
10.	NAIC 3	75,108,165	45,347,904	36,141,720	21,942,113	77,281,390	75,108,165	106,256,462	73,653,609
11.	NAIC 4	32,293,400	12,953,950	22,754,919	3,085,907	19,276,307	32,293,400	25,578,338	18,619,264
12.	NAIC 5								
13.	NAIC 6	164,711			317	363,120	164,711	165,027	360,138
14.	Total ABS	14,317,027,553	2,153,018,637	1,305,949,530	347,015	13,530,524,827	14,317,027,553	15,164,443,675	12,800,208,331
	PREFERRED STOCK								
15.	NAIC 1	12,200,000				12,200,000	12,200,000	12,200,000	12,200,000
16.	NAIC 2	195,241,348			(3,214,302)	193,369,944	195,241,348	192,027,046	196,160,496
17.	NAIC 3	7,968,272		5,900,000	(51,512)	7,877,429	7,968,272	2,016,760	7,864,329
18.	NAIC 4								
19.	NAIC 5								
20.	NAIC 6								
21.	Total Preferred Stock	215,409,620		5,900,000	(3,265,814)	213,447,372	215,409,620	206,243,806	216,224,825
22.	Total ICO, ABS & Preferred Stock	41,360,477,138	6,533,489,574	4,414,669,360	4,642,818	40,017,857,532	41,360,477,138	43,483,940,170	38,641,246,423

(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 $ 1,094,455,791 ; NAIC 2 $ 70,105,533 ; NAIC 3 $ 3,000,000 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	709,392,999	XXX	708,678,070	2,698,450	777,517

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	5,313,570	41,619,987
2.	Cost of short-term investments acquired	781,890,146	465,687,012
3.	Accrual of discount	1,109,775	218,099
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(92,507)	(22,425)
6.	Deduct consideration received on disposals	78,677,585	502,189,101
7.	Deduct amortization of premium	150,400	
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)	709,392,999	5,313,570
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	709,392,999	5,313,570

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)	384,543,545
2.	Cost paid/(consideration received) on additions	484,367,051
3.	Unrealized valuation increase/(decrease)	(17,162,834)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	581,803,305
6.	Considerations received/(paid) on terminations	664,418,535
7.	Amortization	(358,190,404)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	22,955,267
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	433,897,395
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	433,897,395

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				7,510,379
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				2,951,682
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	(315,906)			
	3.14 Section 1, Column 18, prior year	(203,693)	(112,213)	(112,213)	
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	(315,906)			
	3.24 Section 1, Column 19, prior year plus	(203,693)			
	3.25 SSAP No. 108 adjustments		(112,213)	(112,213)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year	2,249,211			
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	2,249,211			
	4.23 SSAP No. 108 adjustments		2,249,211		
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)				10,462,061
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				10,462,061

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	433,897,392	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	10,462,061	
3.	Total (Line 1 plus Line 2)		444,359,453
4.	Part D, Section 1, Column 6	492,895,733	
5.	Part D, Section 1, Column 7	(48,852,184)	
6.	Total (Line 3 minus Line 4 minus Line 5)		315,904

		Fair Value Check	
7.	Part A, Section 1, Column 16	558,229,194	
8.	Part B, Section 1, Column 13	(315,906)	
9.	Total (Line 7 plus Line 8)		557,913,288
10.	Part D, Section 1, Column 9	856,234,347	
11.	Part D, Section 1, Column 10	(298,321,058)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	63,276,756	
14.	Part B, Section 1, Column 20	1,414,049	
15.	Part D, Section 1, Column 12	64,690,805	
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	629,549,414	249,277,460
2.	Cost of cash equivalents acquired	3,036,220,193	5,814,740,830
3.	Accrual of discount	9,440,203	21,615,133
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(6,334)	15,697
6.	Deduct consideration received on disposals	2,842,611,182	5,456,099,705
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)	832,592,294	629,549,414
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	832,592,294	629,549,414

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
1000591275	Idyllwild	CA		08/17/2026	6.501	489,469		725,000
1000591279	Lehigh Acres	FL		08/17/2026	6.629	299,725		385,000
1000591527	Easley	SC		07/20/2026	6.314	144,294		190,000
1000591637	Houston	TX		07/20/2026	6.656	163,073		210,000
1000591661	Tucson	AZ		07/20/2026	6.554	297,287		390,000
1000591841	Miami	FL		07/20/2026	6.989	426,680		555,000
1000591847	Tucson	AZ		09/29/2026	6.324	326,651		430,000
1000591977	Atlanta	GA		07/20/2026	7.638	257,855		338,000
1000592175	Buffalo	NY		07/20/2026	7.031	203,493		265,000
1000592177	Chicago	IL		07/20/2026	7.612	438,450		635,000
1000592221	Chicago	IL		07/20/2026	7.056	195,478		270,000
1000592253	Chattanooga	TN		08/17/2026	6.634	316,136		412,000
1000640338	Maricopa	CA		08/17/2026	6.899	164,723		260,000
1000659428	Commerce City	CO		08/07/2026	5.859	165,240		360,000
1000659620	Queen Creek	AZ		09/04/2026	6.125	428,062		835,000
1000666492	Plano	TX		07/29/2026	6.301	208,766		291,000
1000668903	Apple Valley	CA		07/29/2026	6.083	252,807		340,000
1000668927	Houston	TX		07/29/2026	6.277	181,568		248,000
1000668967	Kansas City	MO		07/29/2026	5.970	285,145		515,000
1000668993	KENOSHA	WI		07/29/2026	6.182	217,255		298,000
1000668995	KENOSHA	WI		07/29/2026	6.182	218,684		300,000
1000669013	Plant City	FL		07/29/2026	7.656	145,287		175,000
1000669017	Forney	TX		07/29/2026	6.614	297,710		380,000
1000669021	Forney	TX		07/29/2026	6.614	297,710		385,000
1000669027	SIERRA VISTA	AZ		07/29/2026	6.495	408,024		545,000
1000669037	Pauls Valley	OK		07/29/2026	6.050	143,201		186,000
1000669049	Danville	VA		07/29/2026	7.435	124,437		160,000
1000669051	Meridian	ID		07/29/2026	5.928	399,378		570,000
1000669055	Duncanville	TX		07/29/2026	6.455	284,731		375,000
1000669077	North Highlands	CA		07/29/2026	5.893	303,161		451,000
1000669083	Williamstown	NJ		07/29/2026	6.422	207,585		280,000
1000669089	OAK RIDGE	TN		07/29/2026	7.182	142,492		183,000
1000669103	Worcester	MA		07/29/2026	6.320	578,511		740,000
1000669125	Antioch	TN		07/29/2026	7.216	132,204		214,000
1000669169	Port St. Lucie	FL		07/29/2026	6.511	230,338		305,000
1000669175	New Smyrna Beach	FL		07/29/2026	5.822	263,089		345,000
1000669187	New Berlin	WI		07/29/2026	6.576	385,560		523,000
1000669193	CARTERSVILLE	GA		07/29/2026	6.188	199,076		255,100
1000669201	Scottsdale	AZ		07/29/2026	6.119	583,245		752,000
1000669225	COLUMBUS	OH		07/29/2026	7.294	268,931		340,000
1000669251	HIALEAH	FL		07/29/2026	5.944	117,187		265,000
1000669263	Front Royal	VA		07/29/2026	6.856	220,328		390,000
1000669285	Chicago	IL		07/29/2026	6.660	344,639		445,000
1000669323	Lemon Grove	CA		07/29/2026	6.110	495,948		765,000
1000669327	HAW RIVER	NC		07/29/2026	6.659	191,537		245,000
1000669333	Columbia	MO		07/29/2026	6.205	207,713		281,000
1000669347	ST. CLOUD	FL		07/29/2026	6.041	270,001		360,000
1000669365	TACOMA	WA		07/29/2026	5.928	313,983		510,000
1000669411	ORLANDO	FL		07/29/2026	5.962	161,067		350,000
1000669629	Rossville	GA		07/13/2026	6.806	124,395		152,000
1000669665	Biloxi	MS		07/13/2026	6.616	132,084		160,000
1000669833	Medford	NY		07/02/2026	6.394	509,934		736,000
1000671618	ROSSVILLE	GA		07/28/2026	6.463	166,905		215,000
1000671664	MIDLAND	TX		08/28/2026	7.073	227,500		298,000
1000671780	MERIDEN	CT		07/28/2026	6.664	273,133		400,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
1000673622	Raleigh	NC		07/02/2026	5.797	212,115		280,000
1000674872	Smyrna	GA		07/09/2026	6.556	424,407		550,000
1000674884	Clifton Park	NY		07/16/2026	6.577	237,484		306,000
1000674890	San Antonio	TX		07/16/2026	5.964	140,872		356,170
1000675864	Rochester	NY		07/16/2026	6.722	209,206		270,000
1000675886	Indianapolis	IN		07/16/2026	6.595	142,085		185,000
1000675888	Indianapolis	IN		07/16/2026	6.282	149,791		200,000
1000675890	Indianapolis	IN		08/06/2026	6.581	153,895		200,000
1000676209	Eugene	OR		07/13/2026	6.106	219,831		360,000
1000676217	Kent	WA		07/13/2026	5.999	335,629		611,000
1000676243	Brentwood	NY		07/13/2026	7.098	272,546		485,000
1000676379	Bakersfield	CA		07/13/2026	6.433	228,638		323,000
1000676405	Richmond Hill	GA		07/13/2026	5.873	277,062		373,000
1000676407	Bayport	NY		07/13/2026	6.482	545,053		670,000
1000676425	Browns Mills	NJ		07/13/2026	6.040	203,606		305,000
1000676427	Browns Mills	NJ		08/07/2026	5.996	211,559		315,000
1000676433	Mount Holly	NJ		07/13/2026	6.040	200,268		300,000
1000676435	Browns Mills	NJ		07/13/2026	6.040	201,603		302,000
1000676473	DEBARY	FL		07/15/2026	6.558	279,695		359,000
1000676483	RIVERHEAD	NY		07/15/2026	6.670	654,482		840,000
1000676487	WEST BABYLON	NY		07/15/2026	6.487	511,835		715,000
1000676493	ST LOUIS	MO		07/15/2026	6.512	121,484		155,000
1000676505	OMAHA	NE		07/15/2026	6.478	164,531		245,000
1000676509	YUKON	OK		07/15/2026	6.705	169,183		210,000
1000676535	OCALA	FL		07/15/2026	6.696	116,623		155,000
1000676591	LAS VEGAS	NV		07/15/2026	6.407	262,723		415,000
1000677111	Bronx	NY		07/13/2026	5.861	553,832		1,150,000
1000677179	CHATTANOOGA	TN		07/13/2026	6.380	158,339		205,000
1000677221	WENATCHEE	WA		08/07/2026	6.397	209,032		350,000
1000677231	Rosharon	TX		07/13/2026	6.335	219,649		268,000
1000677243	South Richmond Hill	NY		09/29/2026	6.525	982,810		1,275,000
1000677261	Knoxville	TN		07/13/2026	6.896	202,818		280,000
1000677471	San Diego	CA		07/30/2026	6.071	499,133		925,000
1000677652	Jupiter	FL		07/16/2026	6.661	421,200		545,000
1000677656	Jupiter	FL		07/02/2026	6.551	381,137		460,000
1000677658	Banner Elk	NC		07/16/2026	6.113	398,177		550,300
1000677660	Prattville	AL		07/09/2026	6.517	209,404		265,000
1000677666	Monroe	NC		07/09/2026	6.304	240,474		316,900
1000677668	Charlotte	NC		07/30/2026	6.273	200,318		295,300
1000677701	Oakland	CA		07/29/2026	6.213	388,931		545,000
1000677731	Cleveland	TX		07/29/2026	7.216	220,340		290,000
1000677751	Ocala	FL		07/29/2026	6.976	199,327		258,000
1000677771	Winter Haven	FL		07/29/2026	6.228	266,960		335,000
1000677785	Tucson	AZ		07/29/2026	6.305	303,478		420,000
1000677825	East Chicago	IN		07/29/2026	8.296	137,733		175,000
1000677891	West Haven	CT		07/29/2026	6.069	346,097		520,000
1000677933	Denver	CO		07/29/2026	6.976	409,188		607,000
1000677989	Lenoir	NC		07/29/2026	6.561	141,454		181,000
1000677999	Calexico	CA		07/29/2026	6.735	146,882		330,000
1000678019	NORCROSS	GA		07/29/2026	6.223	723,428		930,500
1000678035	EAST BOSTON	MA		07/29/2026	6.328	1,012,864		1,500,000
1000678045	Springfield	OR		07/29/2026	6.254	452,151		1,485,000
1000678049	KENNESAW	GA		07/29/2026	6.096	191,792		240,000
1000678071	Milwaukee	WI		07/29/2026	7.257	334,459		421,000
1000678141	GRANTSBURG	WI		07/29/2026	6.615	140,676		179,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
1000678163	LAKE WORTH	FL		07/29/2026	6.078	329,052		435,000
1000678173	DALLAS	TX		07/29/2026	6.417	111,730		153,000
1000678231	San Antonio	TX		07/02/2026	6.308	140,848		392,000
1000678235	Brentwood	NY		07/02/2026	6.238	486,601		690,000
1000678241	Shelbyville	IN		07/16/2026	6.563	134,032		175,000
1000678245	Milwaukee	WI		06/18/2026	6.495	(121,680)		170,000
1000678253	Jersey City	NJ		07/23/2026	6.674	835,856		1,087,000
1000679409	Various	VA		08/17/2026	6.515	1,121,082		1,502,000
1000679443	Huntsville	AL		07/23/2026	6.581	141,561		175,000
1000679445	Albany	NY		07/09/2026	6.880	198,614		255,000
1000679447	Albany	NY		07/23/2026	6.879	217,912		280,000
1000679623	Passaic	NJ		08/26/2026	6.746	626,775		811,000
1000679639	WILDWOOD	FL		07/29/2026	6.382	254,908		313,990
1000679689	YONKERS	NY		08/26/2026	6.468	657,819		875,000
1000679699	CORAL SPRINGS	FL		09/28/2026	6.339	153,958		205,000
1000679733	NORTH CHESTERFIELD	VA		08/26/2026	6.429	178,513		236,000
1000679735	NAPERVILLE	IL		07/29/2026	6.986	275,076		435,000
1000679749	MIAMI	FL		07/29/2026	6.492	429,567		600,000
1000679765	AUSTIN	TX		08/26/2026	5.940	168,722		360,003
1000679815	COLLEGE STATION	TX		08/26/2026	6.553	200,054		270,000
1000679831	HARRODSBURG	KY		08/26/2026	6.524	111,587		144,500
1000679849	ORLANDO	FL		07/29/2026	6.037	190,450		355,000
1000679851	BOISE	ID		07/29/2026	6.147	167,714		427,000
1000679867	BRISTOL	CT		08/26/2026	6.688	325,103		385,000
1000679875	OXNARD	CA		08/26/2026	6.236	822,641		1,920,000
1000679921	ROCKTON	IL		08/26/2026	7.159	145,248		186,000
1000679947	NORFOLK	VA		08/26/2026	6.200	226,670		372,000
1000679971	SACHSE	TX		07/29/2026	6.716	281,371		340,000
1000679987	APOPKA	FL		08/26/2026	6.716	227,579		292,000
1000680011	BROOKLYN	NY		07/29/2026	6.663	745,245		1,050,000
1000680085	FREEPORT	NY		08/26/2026	6.781	321,976		400,000
1000680105	ANNA	TX		08/26/2026	6.317	265,402		360,000
1000680115	SCOTTSDALE	AZ		07/29/2026	6.191	260,490		670,008
1000680131	PHOENIX	AZ		09/28/2026	6.649	212,357		295,000
1000680171	PORTSMOUTH	VA		08/26/2026	7.226	199,110		243,000
1000680173	TAFT	CA		08/26/2026	7.337	163,678		205,000
1000680219	PALMDALE	CA		08/26/2026	6.088	228,941		355,000
1000680233	PALMDALE	CA		08/26/2026	6.281	268,395		342,000
1000680235	PALMDALE	CA		08/26/2026	6.218	283,431		370,000
1000680259	FORT LAUDERDALE	FL		08/26/2026	6.533	132,500		510,000
1000682185	Bergenfield	NJ		07/02/2026	6.448	559,353		727,000
1000682261	Minneapolis	MN		07/16/2026	6.417	214,154		300,000
1000683673	Chicago	IL		07/30/2026	6.624	252,561		350,000
1000683943	Tulare	CA		07/15/2026	6.429	245,102		370,000
1000683955	Clifton Park	NY		07/15/2026	6.334	196,212		270,000
1000683963	Rock Hill	SC		07/15/2026	6.390	156,790		207,000
1000683973	Porterville	CA		07/15/2026	6.129	242,882		354,000
1000683983	Daytona Beach	FL		05/22/2026	6.322	187,936		500,000
1000684001	Milwaukee	WI		07/15/2026	7.010	230,406		295,000
1000684073	Fayetteville	NC		07/15/2026	6.003	134,016		241,000
1000684085	Chickasha	OK		07/15/2026	5.985	115,811		155,000
1000684087	Chickasha	OK		07/15/2026	5.985	115,811		155,000
1000684089	McCall	ID		07/15/2026	6.013	531,387		930,000
1000684143	Hartford	CT		07/15/2026	6.943	370,735		448,000
1000684151	Louisville	KY		07/15/2026	6.313	134,729		179,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
1000684189	Syracuse	NY		07/15/2026	6.757	238,200		290,000
1000684191	Louisville	KY		07/15/2026	6.390	140,107		185,000
1000684217	Oakland	CA		07/15/2026	6.760	556,703		775,000
1000684233	Brooklyn	NY		07/15/2026	5.994	288,468		655,000
1000684241	Chickasha	OK		07/15/2026	6.046	109,946		159,000
1000684243	Chickasha	OK		07/15/2026	6.046	109,837		159,000
1000684247	Frisco	TX		07/15/2026	6.180	265,959		410,000
1000684249	Dallas	TX		07/15/2026	6.649	215,709		303,000
1000684251	Aubrey	TX		07/15/2026	6.244	186,745		299,000
1000684253	Dallas	TX		07/15/2026	6.649	192,140		250,000
1000684255	Royse City	TX		07/15/2026	6.294	209,503		290,000
1000684265	Hammond	LA		07/15/2026	6.129	132,149		170,000
1000684273	Satsuma	AL		07/15/2026	6.248	154,882		260,000
1000684289	Spokane	WA		07/15/2026	6.279	151,541		260,000
1000684309	Edgewood	MD		07/15/2026	6.061	110,221		169,000
1000684325	Jacksonville	FL		07/15/2026	6.031	178,336		300,000
1000684339	Edmond	OK		07/15/2026	6.028	156,291		252,500
1000684355	Davenport	FL		07/15/2026	6.659	214,935		270,000
1000684359	Houston	TX		07/15/2026	6.381	205,267		290,000
1000684369	Louisville	KY		07/15/2026	6.975	117,239		143,000
1000684375	Arcata	CA		07/15/2026	6.230	471,880		852,000
1000684379	Hartford	CT		07/15/2026	6.933	432,494		523,000
1000684381	Melissa	TX		07/15/2026	6.152	182,772		309,000
1000684391	Columbus	OH		07/15/2026	6.031	429,987		620,000
1000684419	Adamsville	AL		07/15/2026	6.816	145,720		180,000
1000684423	Jacksonville	FL		07/15/2026	6.085	174,784		237,000
1000684473	Greenville	NC		07/15/2026	6.022	201,822		313,000
1000684495	Cape Coral	FL		07/15/2026	6.127	272,759		375,000
1000684523	Lansdowne	PA		07/15/2026	6.191	251,717		335,000
1000684557	Deerfield Beach	FL		07/15/2026	6.455	652,669		830,000
1000684561	Bakersfield	CA		07/15/2026	6.257	339,714		420,000
1000684575	Brooklyn	NY		07/15/2026	6.178	1,073,106		1,780,000
1000684583	Gulfport	MS		07/15/2026	6.147	102,684		138,000
1000684635	Indianapolis	IN		07/15/2026	6.574	214,747		347,000
1000684637	Indianpolis	IN		07/15/2026	6.593	281,633		455,000
1000684639	Milledgeville	GA		07/15/2026	6.420	149,284		231,000
1000684665	Smyrna	GA		07/15/2026	6.248	242,952		347,000
1000684679	North Charleston	SC		07/15/2026	6.804	266,838		350,000
1000684719	LA PORTE	IN		07/15/2026	6.722	272,329		328,000
1000684729	TAMPA	FL		07/15/2026	6.856	170,537		240,000
1000684741	LA PORTE	IN		07/15/2026	6.799	273,815		338,000
1000684785	Wilmington	NC		07/15/2026	6.332	240,029		300,000
1000684787	Nottingham	MD		07/15/2026	6.855	232,104		310,000
1000684797	Fayetteville	NC		07/15/2026	6.040	129,947		215,000
1000684801	Avondale	AZ		07/15/2026	5.994	258,892		440,000
1000684831	Denver	CO		07/15/2026	6.428	482,366		610,000
1000684837	Brooklyn	NY		07/15/2026	5.923	902,543		1,646,000
1000684845	Atlanta	GA		07/15/2026	6.170	665,637		1,040,000
1000684849	Latham	NY		07/15/2026	6.189	325,722		541,000
1000684851	Oklahoma City	OK		07/15/2026	6.101	188,619		270,000
1000684871	Knoxville	TN		07/15/2026	6.123	154,080		210,000
1000684879	Palm Bay	FL		07/15/2026	6.745	148,172		195,000
1000684893	Charlotte	NC		07/15/2026	5.949	272,537		391,000
1000684911	Indianapolis	IN		07/15/2026	6.991	121,351		155,000
1000684913	Staten Island	NY		07/15/2026	5.914	471,235		880,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
1000684921	Houston	TX		05/22/2026	6.353	126,787		484,000
1000684923	Houston	TX		05/22/2026	6.353	126,669		464,000
1000684951	East Point	GA		07/15/2026	6.198	300,203		401,000
1000686208	Racine	WI		08/26/2026	7.138	160,801		200,000
1000686234	CORPUS CHRISTI	TX		08/26/2026	6.454	188,789		260,000
1000686238	Indianapolis	IN		08/26/2026	6.599	330,706		426,000
1000686250	FRONT ROYAL	VA		08/26/2026	6.687	456,054		585,000
1000686254	Bessemer	AL		08/26/2026	6.080	153,052		200,000
1000686292	Chalmette	LA		08/26/2026	5.940	156,266		242,000
1000686400	Wynne	AR		08/26/2026	6.690	159,560		205,000
1000686428	PETERSBURG	VA		08/26/2026	6.794	162,331		197,000
1000686448	Lakeland	FL		08/26/2026	6.495	146,752		375,000
1000686464	MANCHESTER	NH		08/26/2026	7.096	167,210		267,000
1000686478	Oakdale	CA		08/26/2026	6.004	541,826		680,000
1000686504	New Castle	DE		08/26/2026	6.354	183,334		238,000
1000686508	Hemet	CA		08/26/2026	5.994	295,495		475,000
1000686514	BRUNSWICK	GA		08/26/2026	6.661	193,825		274,000
1000686536	SALT LAKE CITY	UT		08/26/2026	6.198	549,632		766,000
1000686538	STRATHAM	NH		08/26/2026	6.054	415,628		700,000
1000686558	Stafford Springs	CT		08/26/2026	6.552	224,104		275,000
1000686564	Van Nuys	CA		08/26/2026	6.099	534,341		795,000
1000686570	TUCSON	AZ		08/26/2026	6.117	419,201		600,000
1000687203	TROY	NY		07/29/2026	6.642	186,973		242,000
1000687207	ORANGE	NJ		08/26/2026	6.692	521,589		680,000
1000687235	TROUTMAN	NC		07/29/2026	6.432	206,347		249,000
1000687343	MEMPHIS	TN		07/29/2026	7.096	150,413		191,000
1000687365	PLAINVILLE	CT		08/26/2026	6.297	323,053		430,000
1000687383	HUFFMAN	TX		08/26/2026	6.444	140,900		200,000
1000687385	LUTZ	FL		08/26/2026	6.899	254,012		300,000
1000687391	OCEAN ISLE BEACH	NC		08/26/2026	6.611	184,370		263,000
1000687399	OCEAN ISLE BEACH	NC		08/26/2026	6.611	201,297		268,000
1000687419	MYRTLE BEACH	SC		08/26/2026	6.240	309,381		407,000
1000687527	CUMMING	GA		08/26/2026	6.745	272,219		455,000
1000687531	SAVANNAH	GA		08/26/2026	6.270	523,417		798,000
1000687559	ATLANTA	GA		08/26/2026	6.145	214,297		268,000
1000688343	Spotsylvania	VA		07/23/2026	6.689	212,772		336,000
1000688373	Roanoke	VA		08/20/2026	7.304	121,387		175,000
1000688379	Tucson	AZ		07/30/2026	6.286	216,039		325,000
1000688383	Crete	NE		07/02/2026	6.433	171,293		200,000
1000688385	Middletown	DE		07/02/2026	6.589	215,377		312,000
1000688425	Homewood	IL		07/02/2026	6.549	263,671		350,000
1000688443	Amarillo	TX		07/02/2026	5.912	730,471		1,050,000
1000688471	Berwick	ME		08/20/2026	6.703	489,797		640,000
1000688661	Ellensburg	WA		07/09/2026	6.573	575,180		692,000
1000688663	Ellensburg	WA		07/09/2026	6.573	575,180		692,000
1000688739	Statesville	NC		07/13/2026	6.918	338,193		403,000
1000691225	Rockaway Park	NY		06/18/2026	6.750			1,150,000
1000691317	Memphis	TN		08/10/2026	7.305	299,335		355,500
1000691495	New Haven	CT		07/09/2026	6.617	309,536		405,000
1000691513	Moss Point	MS		07/16/2026	7.187	116,041		165,000
1000691517	Magnolia	DE		07/30/2026	6.466	312,579		450,000
1000691551	Gainesville	GA		07/13/2026	6.004	196,826		290,000
1000691567	Zionsville	IN		07/13/2026	6.105	274,808		415,000
1000691617	Fernandina Beach	FL		06/30/2026	6.546	266,467		698,000
1000691637	Mckinney	TX		07/13/2026	6.251	274,956		359,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
1000691691	Palm Coast	FL		08/07/2026	6.499	354,598		445,000
1000691755	Brentwood	TN		08/07/2026	6.417	228,208		352,000
1000691775	Glen Cove	NY		08/07/2026	6.361	424,060		640,000
1000691801	Orange	CA		08/07/2026	6.288	770,655		1,500,000
1000691891	Various	NJ		09/04/2026	6.232	242,147		340,000
1000691975	Madison	TN		08/07/2026	6.438	232,937		350,000
1000692009	Various	NJ		09/04/2026	6.467	429,224		680,000
1000692031	Conway	SC		08/07/2026	6.169	247,264		321,000
1000692081	Grottoes	VA		08/07/2026	6.469	218,768		320,000
1000692089	Raytown	MO		08/07/2026	7.095	198,581		260,000
1000692189	Browns Mills	NJ		08/07/2026	6.070	158,687		365,000
1000692193	Browns Mills	NJ		08/07/2026	6.127	165,289		285,000
1000692195	Browns Mills	NJ		08/07/2026	6.162	179,622		270,000
1000692815	Memphis	TN		07/20/2026	6.666	178,545		230,000
1000692829	Reno	NV		07/20/2026	6.602	398,479		525,000
1000692857	Gary	IN		07/20/2026	6.477	133,516		185,000
1000692895	Cleveland	OH		07/20/2026	7.579	270,087		350,000
1000692897	Fayetteville	IL		07/20/2026	6.578	182,562		236,000
1000692909	Columbus	OH		07/20/2026	6.342	194,017		255,000
1000692911	San Antonio	TX		07/20/2026	6.625	211,278		290,000
1000692921	Norman	OK		07/20/2026	6.400	228,782		300,000
1000692943	Columbia	SC		07/20/2026	6.848	155,908		205,000
1000692979	Phoenix	AZ		07/20/2026	6.612	205,049		270,000
1000692989	Greenville	SC		07/20/2026	6.791	210,818		276,000
1000692999	Hillsdale	MI		07/20/2026	6.663	187,636		245,000
1000693045	Rockwall	TX		07/20/2026	6.237	226,577		298,000
1000693063	McKees Rocks	PA		07/20/2026	6.398	205,625		272,000
1000693089	Louisville	KY		07/20/2026	7.052	116,456		150,000
1000693095	Renton	WA		07/20/2026	6.242	306,002		520,000
1000693155	Virginia Beach	VA		07/20/2026	6.176	174,711		245,000
1000693183	Waterbury	CT		07/20/2026	6.397	309,476		459,000
1000693241	Kansas City	MO		07/20/2026	6.295	132,670		195,000
1000693259	Katy	TX		07/20/2026	6.098	172,909		284,000
1000693273	Houston	TX		07/20/2026	6.134	410,860		849,000
1000693293	Glen Allen	VA		07/20/2026	6.228	459,019		753,000
1000693331	Auburn	ME		07/20/2026	6.800	187,188		244,000
1000693357	Various	FL		09/29/2026	6.703	379,692		497,000
1000693403	Ludlow	KY		07/20/2026	6.686	289,184		375,000
1000693409	Beeville	TX		07/20/2026	6.833	137,518		178,000
1000693417	Columbia	SC		07/20/2026	6.447	288,634		377,000
1000693419	Greenwood	SC		07/20/2026	6.606	266,552		345,000
1000693453	Kansas City	MO		07/20/2026	6.847	164,559		212,000
1000693499	Harvest	AL		07/20/2026	6.097	182,163		275,000
1000693545	Nashotah	WI		07/20/2026	6.435	333,555		525,000
1000693559	Various	VA		09/29/2026	6.420	166,106		300,000
1000693563	Las Vegas	NV		09/29/2026	6.276	481,994		720,000
1000693577	Various	AZ		09/29/2026	6.362	531,683		750,000
1000693595	Various	WA		09/29/2026	6.098	218,720		355,000
1000693603	Various	IN		09/29/2026	6.697	224,618		310,000
1000693609	Various	KY		09/29/2026	6.697	121,727		157,000
1000693613	Various	MO		09/29/2026	6.942	141,860		183,000
1000693637	Various	KY		09/29/2026	6.393	186,604		260,000
1000693663	Various	PA		09/29/2026	6.716	329,002		425,000
1000695539	Buffalo	NY		07/16/2026	6.692	246,328		320,000
1000695541	Newburgh	NY		08/06/2026	6.309	553,589		775,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
1000695555	Durham	NC		07/02/2026	6.289	420,012		575,000
1000695559	North Hollywood	CA		07/23/2026	6.138	410,415		848,000
1000695565	Newburgh	NY		07/16/2026	6.309	582,161		815,000
1000695577	Manasquan	NJ		09/03/2026	6.355	565,177		1,350,000
1000696549	Watsonville	CA		07/16/2026	6.011	448,932		630,000
1000696559	Port Saint Lucie	FL		07/13/2026	6.684	162,236		195,000
1000696599	Lehigh Acres	FL		07/16/2026	6.540	144,292		200,000
1000696601	Ogden	UT		07/30/2026	6.259	289,421		490,000
1000696603	Yukon	OK		07/23/2026	6.733	163,307		220,000
1000696882	Norfolk	VA		07/02/2026	6.920	273,204		356,000
1000696906	Midlothian	VA		08/06/2026	6.543	287,366		375,000
1000696922	Tuscaloosa	AL		07/30/2026	6.701	252,954		325,000
1000696924	Meriden	CT		07/23/2026	6.576	394,514		494,000
1000696930	Meriden	CT		07/23/2026	6.585	311,084		405,000
1000696932	Las Vegas	NV		08/10/2026	6.715	244,459		295,000
1000696946	Tallahassee	FL		07/16/2026	6.481	232,142		285,000
1000698117	Miami	FL		07/02/2026	6.561	1,561,796		2,175,000
1000698907	Quincy	MA		07/16/2026	6.278	526,268		870,000
1000698925	Warrenville	IL		07/30/2026	6.273	195,124		300,000
1000698927	Roanoke	VA		08/20/2026	6.499	135,519		220,000
1000698953	Los Angeles	CA		07/02/2026	6.374	835,571		1,155,000
1000698955	Baton Rouge	LA		07/02/2026	6.455	122,698		160,000
1000698973	Baton Rouge	LA		07/09/2026	6.468	146,981		180,000
1000699382	Dallas	TX		07/09/2026	7.018	1,006,328		1,306,000
1000699793	Cave Creek	AZ		07/16/2026	5.930	377,697		570,000
1000699807	Buffalo	NY		09/03/2026	6.791	242,920		296,000
1000700457	Abilene	TX		08/21/2026	6.690	195,458		251,000
1000700493	Jamaica	NY		08/21/2026	6.448	233,392		1,050,000
1000700523	New York	NY		09/04/2026	6.560	1,734,658		2,275,000
1000700553	Delano	CA		08/21/2026	6.569	129,705		275,000
1000700575	Wills Point	TX		08/21/2026	6.756	255,025		330,000
1000700609	Fresno	CA		08/21/2026	6.084	249,136		410,000
1000701099	Rochester	NY		07/02/2026	6.286	155,595		205,000
1000701109	Saint Charles	IL		07/30/2026	6.475	495,717		640,000
1000701111	Kansas City	KS		07/30/2026	6.343	197,473		293,500
1000701135	Pittston	PA		08/27/2026	6.913	231,879		322,000
1000701153	Marietta	GA		08/10/2026	6.667	162,581		195,000
1000701859	Tulsa	OK		07/16/2026	6.675	288,304		375,000
1000701867	Pittston	PA		08/06/2026	6.914	194,765		262,000
1000701869	Kingston	PA		08/06/2026	6.797	308,663		395,000
1000701871	Pittston	PA		09/30/2026	6.913	228,731		395,000
1000701879	North Charleston	SC		07/30/2026	6.477	129,508		240,000
1000701889	Florence	SC		08/10/2026	6.326	126,522		200,000
1000701891	Florence	SC		08/10/2026	6.330	126,460		200,000
1000702086	MILLVILLE	NJ		08/26/2026	6.645	162,060		210,000
1000702212	FREDERICKSBURG	VA		08/26/2026	6.607	218,187		260,000
1000702274	EL PASO	TX		08/26/2026	6.796	237,373		285,000
1000702314	PARKLAND	FL		08/26/2026	6.375	655,685		1,105,000
1000702342	CHICAGO	IL		08/26/2026	6.440	520,523		800,000
1000702354	SHEPHERDSTOWN	WV		08/26/2026	6.429	329,152		415,000
1000702362	ATLANTA	GA		08/26/2026	6.324	241,050		314,000
1000702386	IRMO	SC		08/26/2026	6.999	157,048		219,000
1000702402	PLANT CITY	FL		08/26/2026	6.444	203,944		275,000
1000702420	MIAMI	FL		09/28/2026	6.266	502,849		657,000
1000702524	DALLAS	TX		08/26/2026	6.503	927,156		1,360,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
1000702584	ALABASTER	AL		08/26/2026	6.903	185,052		240,000
1000702590	MILWAUKEE	WI		08/26/2026	6.802	249,897		314,500
1000702656	SCHENECTADY	NY		09/28/2026	6.565	230,234		300,000
1000702700	LONGS	SC		09/28/2026	6.287	263,090		350,000
1000702714	DURHAM	NC		09/28/2026	6.431	253,906		341,000
1000702822	MANDEVILLE	LA		09/28/2026	6.532	157,865		195,000
1000702888	HOOVER	AL		09/28/2026	6.588	283,985		365,000
1000703341	Chicago	IL		07/16/2026	6.505	416,389		550,000
1000703353	Aurora	IL		07/16/2026	6.520	244,472		345,000
1000703357	Oak Lawn	IL		07/30/2026	6.619	241,991		320,000
1000703365	Cave Creek	AZ		07/30/2026	6.351	526,679		695,000
1000703369	Tupelo	MS		08/27/2026	6.663	221,512		200,000
1000703425	Kalispell	MT		08/17/2026	6.274	501,645		665,000
1000703455	Macon	GA		08/17/2026	6.919	114,245		165,000
1000703457	Washington	DC		08/17/2026	6.586	695,160		900,000
1000703479	Port Charlotte	FL		08/17/2026	6.507	155,257		205,000
1000703483	Chandler	AZ		08/17/2026	6.069	337,790		485,000
1000703497	Adams	MA		08/17/2026	6.773	180,156		240,000
1000703501	Apple Valley	CA		08/17/2026	6.332	544,399		720,000
1000703539	Chandler	AZ		08/17/2026	6.069	281,729		395,000
1000703551	Tampa	FL		08/17/2026	6.616	242,224		313,800
1000703593	Sarasota	FL		08/17/2026	6.335	239,892		290,000
1000703601	Richlands	NC		08/17/2026	6.186	260,974		335,000
1000703617	Chandler	AZ		08/17/2026	6.006	246,612		345,000
1000703669	Shaker Heights	OH		08/17/2026	6.177	245,498		343,000
1000703685	Palmdale	CA		08/17/2026	6.855	312,503		440,000
1000703721	Brandon	FL		08/17/2026	6.712	420,082		552,000
1000703781	Cleveland	OH		08/17/2026	6.319	151,576		208,000
1000703919	North Myrtle Beach	SC		08/06/2026	6.274	281,882		364,700
1000703963	Miami	FL		08/20/2026	6.047	205,415		640,000
1000704026	DENVER	CO		09/28/2026	5.999	381,727		537,000
1000704038	Elk Grove	CA		09/28/2026	5.848	305,393		635,000
1000704090	Post Falls	ID		09/28/2026	6.199	467,525		610,000
1000704188	Sun City Center	FL		09/28/2026	6.900	146,702		180,000
1000704216	TRINIDAD	TX		09/28/2026	6.731	121,928		155,000
1000704232	Atlanta	GA		09/28/2026	6.510	163,192		231,000
1000704292	PROVIDENCE	RI		09/28/2026	6.230	393,145		620,000
1000704336	NAUGATUCK	CT		09/28/2026	6.532	259,272		460,000
1000704344	Raytown	MO		09/28/2026	6.770	144,260		195,000
1000704352	ENFIELD	CT		09/28/2026	6.304	414,269		505,000
1000704382	Tempe	AZ		09/28/2026	6.506	575,660		745,000
1000704398	CLEARWATER	FL		09/28/2026	6.068	241,714		315,000
1000704410	BOSTON	MA		09/28/2026	6.343	552,418		690,000
1000704420	Brighton	CO		09/28/2026	6.808	444,936		535,000
1000704432	Poinciana	FL		09/28/2026	5.927	216,235		302,000
1000704444	Los Angeles (Area of Winnetka)	CA		09/28/2026	6.495	537,098		830,000
1000704454	Grand Junction	CO		09/28/2026	6.313	270,376		330,000
1000704472	MISSOURI CITY	TX		09/28/2026	6.548	218,805		295,000
1000704486	Hudson	FL		09/28/2026	6.606	167,862		345,000
1000704498	FORT WORTH	TX		09/28/2026	6.506	178,493		231,000
1000704502	SAN ANTONIO	TX		09/28/2026	7.333	151,276		199,000
1000705169	Seguin	TX		07/23/2026	6.082	174,749		300,000
1000705171	Albany	NY		08/27/2026	6.417	192,778		280,000
1000705173	Holiday	FL		08/13/2026	6.719	212,215		275,000
1000705177	Winston Salem	NC		08/13/2026	5.796	166,499		238,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
1000705181	Grand Island	NE		08/13/2026	6.588	281,543		340,000
1000705187	Roanoke	VA		08/13/2026	6.233	140,601		185,000
1000705189	Grand Rapids	MI		08/27/2026	6.281	187,966		258,000
1000705221	Atlanta	GA		07/16/2026	6.665	460,381		600,000
1000705237	Birmingham	AL		07/23/2026	6.346	337,346		465,000
1000705247	Durham	NC		08/20/2026	6.268	270,794		350,000
1000705253	Amarillo	TX		08/13/2026	5.749	161,513		240,000
1000705255	Amarillo	TX		08/13/2026	5.749	161,513		240,000
1000705323	Los Angeles	CA		08/07/2026	6.203	1,065,198		1,700,000
1000705373	Various	VA		09/04/2026	6.506	250,357		368,000
1000705415	Various	TN		09/04/2026	6.047	359,424		820,000
1000705427	Bridgeport	CT		08/07/2026	6.226	308,244		435,000
1000705445	Modesto	CA		08/07/2026	6.529	448,906		615,000
1000705617	Pompano Beach	FL		08/07/2026	6.795	245,296		300,000
1000705669	Seymour	CT		09/04/2026	7.942	376,311		475,000
1000705699	Dahlonega	GA		09/04/2026	6.507	210,394		309,000
1000705805	Bridgeport	CT		08/07/2026	6.407	478,064		620,000
1000705815	Amsterdam	NY		08/07/2026	6.558	217,903		294,500
1000705825	Cuyahoga Falls	OH		08/07/2026	6.043	204,055		283,000
1000705827	Elgin	TX		08/07/2026	6.581	220,695		305,000
1000705837	Sterling Heights	MI		08/07/2026	6.567	280,320		340,000
1000705839	Meriden	CT		08/07/2026	6.025	339,375		540,000
1000705851	Seattle	WA		08/07/2026	6.043	382,970		775,000
1000705883	Hialeah	FL		08/07/2026	7.011	235,071		300,000
1000705887	St. Augustine	FL		08/07/2026	5.966	412,208		640,000
1000705909	New Orleans	LA		09/29/2026	7.046	160,213		190,000
1000706969	Richmond	VA		07/16/2026	6.443	213,518		267,000
1000706975	Huntsville	AL		07/16/2026	6.214	292,388		358,000
1000706981	Kenmore	NY		09/11/2026	5.784	126,348		259,014
1000706991	Knoxville	TN		07/23/2026	6.500	382,062		512,000
1000707007	Amarillo	TX		07/30/2026	5.984	170,075		266,000
1000707011	Amarillo	TX		08/06/2026	6.152	156,773		264,000
1000707013	Amarillo	TX		08/13/2026	5.975	161,016		251,500
1000707015	Amarillo	TX		08/06/2026	5.901	160,249		271,900
1000707019	Fayetteville	NC		08/27/2026	6.180	176,376		229,500
1000707570	Glendale	AZ		07/30/2026	6.203	226,298		312,000
1000707594	Bowling Green	KY		08/20/2026	6.600	331,209		400,000
1000707600	Sulphur	LA		08/10/2026	6.263	176,201		244,213
1000707622	Hockessin	DE		07/23/2026	6.307	376,925		625,000
1000707624	Mobile	AL		07/23/2026	6.474	133,458		186,000
1000707626	Worcester	MA		07/16/2026	6.515	646,957		840,000
1000707636	Eaton	CO		07/16/2026	6.498	282,892		390,000
1000707648	Quincy	MA		07/16/2026	6.218	409,699		635,000
1000707674	Orlando	FL		09/24/2026	6.628	248,844		440,000
1000707739	Englewood	CO		08/28/2026	6.308	385,982		675,000
1000707747	HAYMARKET	VA		08/28/2026	6.050	368,839		744,000
1000707749	CHESTER	VA		08/28/2026	6.050	204,248		369,000
1000707759	NORTH EAST	MD		08/28/2026	6.844	194,237		238,000
1000707767	BOULDER	CO		08/28/2026	6.232	439,209		750,000
1000707772	MOSES LAKE	WA		08/28/2026	6.716	424,774		514,000
1000707784	GARLAND	TX		08/28/2026	6.597	217,513		290,000
1000707819	MIAMI	FL		08/28/2026	6.710	522,846		685,000
1000707843	KANSAS CITY	MO		08/28/2026	6.381	145,598		202,000
1000707851	INDEPENDENCE	MO		08/28/2026	6.363	158,957		220,000
1000707855	KANSAS CITY	MO		08/28/2026	6.532	140,087		192,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
1000707871	SEMINOLE	FL		08/28/2026	6.104	234,175		310,000
1000707899	OLYMPIA	WA		08/28/2026	6.472	337,572		450,000
1000707911	TACOMA	WA		08/28/2026	6.191	291,306		425,000
1000707921	CASPER	WY		08/28/2026	6.587	191,988		234,000
1000708008	NEWPORT	KY		08/28/2026	6.119	154,817		300,000
1000708030	PORTLAND	TX		08/28/2026	6.397	174,969		231,000
1000708060	GREENVILLE	SC		08/28/2026	6.326	451,175		740,000
1000708090	REDMOND	OR		08/28/2026	6.366	333,179		445,000
1000708092	GRANDVIEW	WA		08/28/2026	5.761	124,399		325,000
1000708104	WORCESTER	MA		08/28/2026	6.385	448,154		600,000
1000708108	ABERDEEN	WA		08/28/2026	6.086	345,143		505,000
1000708110	MONTESANO	WA		08/28/2026	6.113	218,399		710,000
1000708124	NORTH SALT LAKE	UT		08/28/2026	6.191	413,961		650,000
1000708222	Lakeport	CA		08/10/2026	6.590	514,014		620,000
1000708650	Matteson	IL		07/16/2026	6.665	178,693		232,000
1000708652	Trenton	NJ		07/16/2026	6.673	185,368		240,000
1000708656	Salisbury	NC		07/30/2026	6.559	329,815		430,000
1000708662	Lenox Dale	MA		07/23/2026	7.005	364,077		475,000
1000708676	Norfolk	VA		07/23/2026	6.632	347,875		450,000
1000711337	Buffalo	NY		07/16/2026	6.720	192,905		250,000
1000711339	Schenectady	NY		07/30/2026	7.009	202,810		264,000
1000711353	Saint Louis	MO		07/16/2026	6.508	226,829		275,000
1000712225	Various	TN		08/27/2026	6.502	448,617		540,000
1000712231	Various	FL		08/27/2026	6.202	591,803		787,000
1000712251	Various	OK		08/27/2026	5.900	248,190		410,000
1000712299	Various	CA		08/27/2026	5.978	665,624		1,260,000
1000712309	Various	TX		08/27/2026	6.275	147,301		230,000
1000712327	Various	CA		08/27/2026	6.202	182,088		250,000
1000712395	Various	MA		08/27/2026	6.129	999,495		1,235,000
1000712409	Various	TX		08/27/2026	6.968	177,803		260,000
1000712411	Various	PA		08/27/2026	6.574	344,369		450,000
1000712425	Various	VA		08/27/2026	6.033	333,227		440,000
1000712493	Various	NY		08/27/2026	6.165	211,806		300,000
1000712507	Various	FL		08/27/2026	6.156	161,576		200,000
1000712549	Various	ME		08/27/2026	6.339	206,613		290,000
1000712551	Various	FL		08/27/2026	6.299	237,751		300,000
1000712605	Various	CA		08/27/2026	6.317	414,027		550,000
1000712629	Various	FL		08/27/2026	6.078	133,891		195,000
1000712633	Various	OK		08/27/2026	6.597	169,501		240,000
1000712635	Various	VA		08/27/2026	6.284	377,076		540,000
1000712641	Various	GA		08/27/2026	6.211	185,656		241,000
1000712645	Various	CA		08/27/2026	6.143	663,490		1,285,000
1000712673	Various	TX		08/27/2026	6.636	243,031		310,000
1000712709	Portland	OR		08/13/2026	6.376	316,082		445,000
1000712711	Portland	OR		08/20/2026	6.376	308,979		435,000
1000715181	Tampa	FL		08/27/2026	6.013	155,728		278,000
1000715187	Tampa	FL		08/27/2026	6.022	128,685		280,000
1000715205	D'Iberville	MS		09/10/2026	6.585	153,629		200,000
1000715219	Indianapolis	IN		08/13/2026	6.590	257,162		310,000
1000715231	Tucson	AZ		09/17/2026	6.028	171,922		235,000
1000715239	Loveland	CO		07/30/2026	6.221	295,505		480,000
1000715284	Kansas City	MO		07/30/2026	6.115	192,314		270,000
1000715290	Bradenton	FL		07/23/2026	6.220	379,720		535,000
1000715320	Trenton	NJ		08/06/2026	6.135	207,214		255,000
1000718768	Chicago	IL		09/01/2026	6.448	288,102		370,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
1000718776	Odessa	TX		09/01/2026	6.134	169,372		258,200
1000718788	Bridgeport	CT		09/01/2026	6.932	432,223		555,000
1000718790	Bridgeport	CT		09/01/2026	6.651	344,364		440,000
1000718858	Largo	FL		09/01/2026	6.134	308,140		420,000
1000718958	Mishawaka	IN		07/30/2026	6.327	143,393		184,000
1000718974	Sebring	FL		09/01/2026	6.932	380,044		500,000
1000719036	Greenwood	IN		09/01/2026	6.255	225,351		380,000
1000719042	Longwood	FL		09/01/2026	6.126	231,066		420,000
1000719086	Dania Beach	FL		09/01/2026	6.327	487,070		630,000
1000719098	Abilene	TX		09/29/2026	6.134	287,027		347,000
1000719136	Kissimmee	FL		09/01/2026	5.894	262,251		386,000
1000719192	New Castle	DE		09/01/2026	6.255	178,184		372,000
1000719194	Irvine	CA		09/01/2026	6.448	493,147		1,025,000
1000719234	West Covina	CA		09/01/2026	6.084	415,615		870,000
1000719248	Malden	MA		09/01/2026	6.327	777,582		1,170,000
1000719316	Clarksville	IN		09/29/2026	6.550	158,453		203,000
1000719334	Willingboro	NJ		09/01/2026	6.327	214,899		279,000
1000719358	Humble	TX		09/01/2026	6.375	167,564		205,000
1000719396	Los Angeles	CA		09/01/2026	6.327	581,886		1,160,000
1000719410	Various	FL		09/01/2026	6.327	695,354		956,000
1000719436	CHARLOTTE	NC		07/30/2026	5.963	207,283		285,000
1000719506	Various	AZ		09/01/2026	6.407	775,708		990,000
1000719536	Various	CA		09/29/2026	6.276	439,013		610,000
1000719562	Various	FL		09/01/2026	6.569	214,320		325,000
1000719586	Tampa	FL		08/27/2026	5.983	134,993		287,000
1000719588	Tampa	FL		08/27/2026	6.009	150,230		260,000
1000719598	Merion Station	PA		08/06/2026	6.400	1,008,424		1,400,000
1000719619	Porterville	CA		09/11/2026	6.085	271,213		430,005
1000719665	East Cleveland	OH		07/23/2026	6.256	220,279		310,000
1000719675	Amherst	NY		08/20/2026	6.686	184,239		240,000
1000719687	Tonawanda	NY		08/06/2026	6.696	157,311		205,000
1000719995	Orlando	FL		08/13/2026	6.643	294,674		390,000
1000720671	Wichita Falls	TX		08/27/2026	6.651	211,657		275,000
1000720675	Carlisle	PA		08/27/2026	6.585	347,999		330,000
1000720677	Olney	MD		08/27/2026	6.575	333,607		446,000
1000720679	Kansas City	MO		09/24/2026	6.392	181,425		222,000
1000720689	Santa Rosa Beach	FL		08/27/2026	6.147	367,702		590,000
1000720699	Atlanta	GA		08/27/2026	6.524	269,035		350,000
1000720709	Keller	TX		08/13/2026	6.840	271,798		350,000
1000720713	Bridgeport	CT		08/20/2026	6.365	462,818		650,000
1000720715	Leander	TX		08/20/2026	6.185	133,237		267,000
1000721856	Wayne	MI		09/24/2026	6.418	236,500		325,000
1000721868	Independence	MO		09/11/2026	6.677	165,720		199,000
1000721920	HIALEAH	FL		08/14/2026	6.207	375,175		490,000
1000721928	SPRING HILL	FL		08/19/2026	6.671	364,276		474,000
1000722000	ORMOND BEACH	FL		08/14/2026	7.044	232,884		280,000
1000722062	POMPANO BEACH	FL		08/14/2026	6.699	267,166		322,000
1000722078	LAS VEGAS	NV		08/28/2026	6.614	290,545		375,000
1000722080	NORTH LAS VEGAS	NV		08/28/2026	6.614	259,554		335,000
1000722082	PHOENIX	AZ		08/28/2026	6.389	321,518		455,000
1000722108	MANTECA	CA		08/14/2026	6.442	423,499		543,000
1000722114	AURORA	CO		08/28/2026	6.491	292,568		360,000
1000722140	FRESNO	CA		08/28/2026	6.076	179,036		382,000
1000722174	Nashville	TN		08/13/2026	6.169	298,901		490,000
1000722222	Havertown	PA		07/30/2026	6.245	498,625		700,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
1000722725	Milwaukee	WI		08/13/2026	6.748	198,535		240,000
1000722729	San Antonio	TX		08/13/2026	6.163	294,740		470,000
1000722731	San Antonio	TX		08/13/2026	6.149	276,776		470,000
1000722757	Charlotte	NC		08/27/2026	6.387	238,740		295,000
1000723062	Tampa	FL		08/27/2026	6.073	153,693		235,000
1000723066	Homewood	IL		08/13/2026	6.450	191,062		250,000
1000723070	North Chicago	IL		08/27/2026	6.816	180,697		235,000
1000723076	DUNNELLON	FL		09/10/2026	6.224	167,024		310,000
1000723130	RAEFORD	NC		08/28/2026	6.955	185,226		242,000
1000723174	FORT WORTH	TX		08/28/2026	6.588	133,718		220,000
1000723196	PHOENIX	AZ		08/28/2026	6.304	348,647		490,000
1000723274	COSTA MESA	CA		08/28/2026	6.199	751,843		2,700,000
1000723354	Riverdale	IL		08/20/2026	6.812	163,335		215,000
1000723356	San Diego	CA		08/13/2026	6.200	596,380		900,000
1000724592	Petersburg	VA		09/11/2026	6.670	257,869		330,000
1000724596	Gary	IN		08/13/2026	6.526	155,612		205,000
1000724618	Clovis	CA		08/13/2026	6.488	185,248		252,000
1000725425	Greenville	SC		08/20/2026	6.492	648,149		1,000,000
1000725431	Logan	UT		08/27/2026	6.182	286,390		450,000
1000725441	Hinesville	GA		09/24/2026	6.633	165,235		270,000
1000725460	Knoxville	TN		08/06/2026	6.606	229,215		310,000
1000726080	Knoxville	TN		08/06/2026	6.305	183,186		277,000
1000726082	Knoxville	TN		08/06/2026	6.585	190,713		279,000
1000726084	Knoxville	TN		08/06/2026	6.434	170,984		226,000
1000726108	Stanley	NC		09/10/2026	6.358	246,033		375,000
1000726112	Guntersville	AL		09/10/2026	6.819	217,963		290,000
1000726114	Ewing	NJ		09/10/2026	6.357	170,375		210,000
1000726116	Hometown	IL		08/13/2026	6.352	225,416		295,000
1000726130	Lillington	NC		08/13/2026	6.261	143,869		278,000
1000727987	Rochester	NY		08/13/2026	6.630	131,410		185,000
1000728197	East Haven	CT		09/11/2026	6.850	455,377		550,000
1000728419	DORCHESTER	MA		09/03/2026	6.646	750,438		1,025,000
1000728423	Flowery Branch	GA		08/20/2026	6.345	179,948		253,000
1000728427	Nederland	CO		09/10/2026	5.960	421,347		800,000
1000728726	WILMINGTON	DE		09/29/2026	7.667	124,779		165,000
1000728828	NORTH CHARLESTON	SC		08/28/2026	6.208	263,085		520,000
1000728850	MILL CITY	OR		08/28/2026	6.614	259,556		335,000
1000730972	Stickney	IL		08/27/2026	6.474	290,745		410,000
1000730974	Cape May Court House	NJ		08/13/2026	6.767	262,415		340,000
1000730977	Waterbury	CT		08/20/2026	6.786	452,722		630,000
1000731781	Charlotte	NC		08/20/2026	6.136	174,780		265,000
1000731782	Phoenix	AZ		08/20/2026	6.664	128,308		180,000
1000732109	Various	CA		09/04/2026	6.549	250,168		360,000
1000732110	Various	CT		09/29/2026	6.578	512,556		675,000
1000732148	Kokomo	IN		09/29/2026	6.418	153,756		214,000
1000732166	Las Vegas	NV		09/29/2026	6.462	240,685		325,000
1000732254	Atlanta	GA		09/29/2026	7.060	157,446		230,000
1000732296	Houston	TX		09/29/2026	6.563	155,983		415,000
1000735146	Colorado Springs	CO		08/27/2026	6.274	205,104		680,000
1000756509	Calumet City	IL		08/20/2026	6.413	143,446		190,000
1000756510	Meriden	CT		08/27/2026	6.148	354,118		508,000
1000757557	Voorhees	NJ		08/27/2026	6.455	149,848		244,000
1000757558	Oneonta	AL		08/20/2026	6.866	388,197		500,000
1000758669	Carrollton	GA		09/28/2026	6.510	429,317		520,000
1000758682	Milwaukee	WI		09/28/2026	6.495	193,616		250,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
1000758687	Columbia	MO		09/28/2026	6.861	139,449		190,000
1000758697	IMPERIAL BEACH	CA		09/28/2026	6.382	1,456,920		2,316,186
1000758710	Auburn	NY		09/28/2026	6.440	166,011		228,000
1000758732	Petersburg	VA		09/28/2026	6.603	165,266		213,000
1000758740	Dallas	TX		09/28/2026	7.001	167,881		214,000
1000758742	Cookeville	TN		09/28/2026	6.486	205,483		265,000
1000758743	McKinney	TX		09/28/2026	7.109	283,211		342,990
1000758748	Cookeville	TN		09/28/2026	6.486	201,606		260,000
1000758751	Columbia	MO		09/28/2026	6.777	133,489		173,200
1000758768	Paulsboro	NJ		09/28/2026	7.324	204,182		264,000
1000758779	MEMPHIS	TN		09/28/2026	6.496	170,529		220,000
1000758782	Haines Falls	NY		09/28/2026	6.327	727,919		1,000,000
1000758784	Phoenix	AZ		09/28/2026	6.449	258,465		332,000
1000758794	Austin	TX		09/28/2026	6.771	444,104		540,000
1000758799	Meriden	CT		09/28/2026	6.590	285,856		400,000
1000758803	Park City	UT		09/28/2026	6.505	1,045,153		1,350,000
1000758804	Coinjock	NC		09/28/2026	6.220	282,167		400,000
1000758805	Amsterdam	NY		09/28/2026	7.749	154,372		200,000
1000758806	Swedesboro	NJ		09/28/2026	7.324	269,478		348,000
1000758813	Camden	NJ		09/28/2026	6.676	207,673		285,000
1000758814	Hahnville	LA		09/28/2026	6.112	171,993		378,000
1000758823	Riverdale	GA		09/28/2026	6.505	206,450		250,000
1000758824	South Bend	IN		09/28/2026	6.593	135,947		175,000
1000758826	Amsterdam	NY		09/28/2026	7.474	178,180		230,000
1000759123	Evergreen Park	IL		08/27/2026	6.443	213,349		310,000
1000759125	Tucson	AZ		09/10/2026	6.309	240,829		326,000
1000759126	Chicago	IL		09/17/2026	6.874	274,435		340,000
1000759129	LaGrange	GA		09/03/2026	6.701	155,827		200,000
1000759130	East Hartford	CT		09/17/2026	7.000	359,368		465,000
1000760344	Kansas City	MO		09/03/2026	6.028	163,375		240,000
1000760881	Chicago	IL		08/27/2026	6.567	302,984		400,000
1000760884	Lindenwold	NJ		08/27/2026	6.497	138,357		195,000
1000760885	Gary	IN		08/27/2026	6.622	181,994		254,000
1000760889	El Paso	TX		09/03/2026	6.572	188,279		294,000
1000760894	Columbia	SC		08/27/2026	6.847	917,557		1,200,000
1000760965	Loganville	GA		08/27/2026	6.295	183,552		359,000
1000760967	Porterville	CA		09/11/2026	6.660	305,913		372,000
1000762808	Albemarle	NC		08/27/2026	6.286	129,642		211,000
1000768869	Albany	NY		09/03/2026	6.684	240,144		330,000
1000768870	Albany	NY		09/10/2026	6.684	189,204		260,000
1000768872	Oak Ridge	TN		09/30/2026	6.552	195,873		250,000
1000768874	Atlanta	GA		09/24/2026	6.438	202,110		240,000
1000768875	Memphis	TN		09/24/2026	6.500	207,237		285,000
1000768876	Arlington	TX		09/17/2026	6.293	258,421		425,000
1000769093	Cheyenne	WY		08/27/2026	6.557	274,514		357,000
1000769097	Amherst	NY		09/24/2026	6.649	288,229		350,000
1000769134	Houston	TX		09/28/2026	6.559	144,129		173,000
1000769154	Florissant	MO		09/28/2026	6.886	139,653		178,000
1000769164	PLATTSBURGH	NY		09/28/2026	6.179	240,045		311,000
1000769173	Eminence	KY		09/28/2026	7.531	207,759		270,000
1000769178	Decatur	GA		09/28/2026	6.550	305,288		370,000
1000769197	Portland	OR		09/28/2026	7.088	579,428		735,000
1000769203	Forestville	NY		09/28/2026	7.458	145,667		185,000
1000769209	Fort Mohave	AZ		09/28/2026	6.686	149,413		202,000
1000769290	New Haven	CT		09/28/2026	6.782	423,967		500,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
1000769317	Houston	TX		09/28/2026	6.540	166,190		200,000
1000769332	Marietta	GA		09/28/2026	6.424	213,611		273,000
1000769360	Colusa	CA		09/28/2026	7.117	477,589		653,000
1000769422	Fayetteville	NC		09/28/2026	6.517	164,913		220,000
1000770004	Milwaukee	WI		09/17/2026	6.969	275,679		410,000
1000770010	Schenectady	NY		09/30/2026	6.619	182,922		240,000
1000770015	East Hartford	CT		09/10/2026	6.213	302,731		428,000
1000770259	Aurora	IL		09/17/2026	6.801	232,504		325,000
1000770261	Irving	TX		09/10/2026	6.917	336,705		441,000
1000771409	San Antonio	TX		09/10/2026	6.124	167,119		235,000
1000771410	Lowell	MA		09/10/2026	6.839	316,116		412,000
1000771413	Aurora	IL		09/24/2026	6.888	353,223		490,000
1000771416	Lisle	IL		09/17/2026	6.556	339,157		450,000
1000771425	Hagerstown	MD		09/03/2026	6.674	177,046		230,000
1000771465	Hammond	IN		09/24/2026	6.406	138,082		195,000
1000772265	Bridgeport	CT		09/24/2026	6.764	557,681		725,000
1000772270	Queen Creek	AZ		09/24/2026	6.040	990,554		1,672,000
1000772272	Cambridge	MD		09/24/2026	6.695	138,015		180,000
1000779120	Mercedes	TX		09/01/2026	6.640	9,441,250		16,847,182
1000783938	Hagerstown	MD		09/10/2026	6.337	157,358		220,000
1000785510	Rowlett	TX		09/29/2026	6.836	217,927		296,000
1000787096	Richmond	VA		09/24/2026	6.466	212,090		297,000
1000787097	Syracuse	NY		09/24/2026	6.655	210,470		265,000
1000788465	Stickney	IL		09/24/2026	6.782	303,018		405,000
1000788466	Albany	NY		09/24/2026	6.691	252,242		308,000
1000788468	Lombard	IL		09/24/2026	6.287	687,628		1,050,000
1000788471	Greensboro	NC		09/24/2026	6.323	146,524		240,000
1000788475	Merrillville	IN		09/30/2026	6.810	254,946		333,000
1000788478	Cleveland	OH		09/24/2026	6.141	245,892		397,000
1000788485	Gainesville	GA		09/24/2026	6.387	226,676		321,000
1000790926	Hopewell	VA		09/24/2026	6.566	163,726		210,000
1000791673	Pueblo	CO		09/24/2026	6.717	377,183		498,000
1000791679	Pittsburgh	PA		09/30/2026	6.336	374,768		525,000
1000794914	York	PA		09/30/2026	6.816	230,269		300,000
1000794915	Dallas	TX		09/30/2026	6.316	161,399		210,000
0399999. Mortgages in good standing - residential mortgages-all other						227,538,546		335,764,661
10559	Jacksonville	FL		06/04/2025	6.310		200,000	4,577,065
11233	Madison Heights	MI		07/01/2026	5.790	3,100,000		6,000,000
10321	Koloa	HI		03/05/2025	8.223		9,000,000	102,770,000
11018	Brooklyn	NY		07/02/2026	6.030	2,500,000		4,200,000
11208	Pembroke Pines	FL		07/06/2026	6.110	4,000,000		9,000,000
11239	Gainesville	FL		07/10/2026	6.130	11,000,000		16,800,000
11250	Mount Pleasant	WI		07/10/2026	6.730	13,000,000		25,500,000
11191	New York	NY		07/14/2026	6.180	4,400,000		8,000,000
11277	San Jose	CA		07/14/2026	6.380	2,600,000		11,500,000
10713	Pasadena	TX		10/15/2025	6.120		250,000	1,480,225
11240	San Antonio	TX		07/15/2026	6.100	4,250,000		7,480,000
11245	Houston	TX		07/15/2026	5.970	6,500,000		12,400,000
11257	Anacortes	WA		07/15/2026	6.620	12,000,000		22,900,000
11241	San Antonio	TX		07/16/2026	6.200	3,900,000		6,890,000
11275	Poway	CA		07/17/2026	6.220	4,600,000		11,210,000
11286	The Dalles	OR		07/17/2026	6.150	7,500,000		15,100,000
11248	Columbia	SC		07/22/2026	5.960	5,500,000		16,000,000
11284	North Royalton	OH		07/22/2026	6.170	5,600,000		7,550,000
11216	Santa Ana	CA		07/23/2026	6.030	6,575,000		17,300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
11217	Santa Ana	CA		07/23/2026	6.030	2,075,000		4,200,000
11259	Rego Park	NY		07/27/2026	6.410	1,400,000		2,600,000
11363	Houston	TX		07/28/2026	6.160	3,150,000		4,390,000
11305	Bronx	NY		07/30/2026	6.570	1,900,000		3,200,000
11313	Branson	MO		07/31/2026	6.870	9,250,000		17,000,000
11242	San Francisco	CA		08/03/2026	8.490	3,600,000		8,300,000
11271	Tampa	FL		08/04/2026	6.200	3,150,000		4,800,000
11281	Baytown	TX		08/04/2026	5.899	4,100,000		6,100,000
11309	Findlay	OH		08/04/2026	6.500	5,600,000		8,325,000
11323	Hutto	TX		08/04/2026	5.899	6,650,000		9,800,000
11347	La Porte	TX		08/04/2026	5.899	2,200,000		3,160,000
11348	Magnolia	TX		08/04/2026	5.899	4,200,000		6,060,000
11356	Lacey	WA		08/04/2026	6.250	2,000,000		4,000,000
11379	Los Angeles	CA		08/04/2026	6.590	1,750,000		3,300,000
11307	Brooklyn	NY		08/05/2026	6.240	3,700,000		7,000,000
11074	Cambridge	MA		08/07/2026	6.520	5,200,000		9,820,000
11262	Leander	TX		08/07/2026	5.850	7,425,000		15,550,000
10133	Renton	WA		02/05/2025	8.380		870,287	48,135,874
11203	Willoughby	OH		08/10/2026	6.230	2,850,000		4,400,000
10086	Las Vegas	NV		06/17/2024	8.843		1,926,177	43,682,731
11099	Fresno	CA		08/12/2026	7.500	6,000,000		16,200,000
11340	Van Nuys	CA		08/13/2026	6.040	3,000,000		8,600,000
11204	New York	NY		06/05/2026	7.451		195,895	6,100,000
11333	Brooklyn	NY		08/14/2026	6.320	1,575,000		2,625,000
11337	Dallas	TX		08/14/2026	6.060	2,710,000		5,300,000
11341	Van Nuys	CA		08/14/2026	6.040	1,500,000		3,340,000
11373	Jacksonville	FL		08/14/2026	6.080	3,000,000		6,400,000
11387	Garland	TX		08/14/2026	7.720	2,750,000		3,830,000
11344	Van Nuys	CA		08/17/2026	6.040	1,600,000		2,970,000
11291	Flagler Beach	FL		08/19/2026	6.600	3,480,000		5,800,000
11324	Cheektowaga	NY		08/19/2026	6.440	3,150,000		6,000,000
11327	Bothell	WA		08/19/2026	6.840	15,200,000		25,530,000
10495	Corona	CA		04/04/2025	6.771		1,250,000	11,529,637
10999	Flushing	NY		08/20/2026	6.200	7,000,000		17,000,000
11318	Walnut Creek	CA		08/20/2026	8.340	11,600,000		14,900,000
11369	Houston	TX		08/20/2026	5.444	32,320,000		56,250,000
11247	Houston	TX		08/21/2026	7.040	5,000,000		11,310,000
11343	Bronx	NY		08/21/2026	6.220	5,500,000		9,700,000
11297	Cedar Park	TX		08/25/2026	6.100	4,250,000		6,730,000
11361	Carlsbad	CA		08/25/2026	6.210	7,800,000		16,800,000
11370	Orem	UT		08/27/2026	6.640	15,000,000		22,300,000
11326	Brooklyn	NY		08/28/2026	6.200	1,700,000		3,000,000
11355	Gilroy	CA		08/28/2026	6.380	6,900,000		12,550,000
11382	Staten Island	NY		08/28/2026	6.500	2,500,000		5,800,000
11386	Fort Walton Beach	FL		08/31/2026	6.350	14,100,000		20,550,000
11322	Windsor Mill	MD		09/01/2026	6.630	5,000,000		9,300,000
11365	Cincinnati	OH		09/02/2026	7.750	14,040,000		23,500,000
11364	Ogden	UT		09/03/2026	6.090	4,825,000		8,350,000
11392	Bridgehampton	NY		09/03/2026	6.250	3,000,000		6,220,000
11274	San Jose	CA		09/08/2026	6.060	8,000,000		13,000,000
11401	Boynton Beach	FL		09/08/2026	6.200	2,600,000		4,000,000
11350	Austin	TX		09/09/2026	6.240	3,400,000		7,450,000
11399	Aliso Viejo	CA		09/09/2026	6.530	15,200,000		28,010,000
11296	Spring	TX		09/10/2026	6.670	3,900,000		8,100,000
11390	Hamden	CT		09/10/2026	6.360	2,780,000		4,500,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
11376	Denver	CO		09/11/2026	6.500	2,300,000		4,230,000
11397	Greenville	SC		09/11/2026	6.310	3,500,000		6,800,000
11360	Valley Center	CA		09/14/2026	5.992	16,000,000		40,850,000
10566	Shelton	CT		06/13/2025	7.130		700,000	4,500,000
11383	Fulton	MD		09/16/2026	6.900	21,300,000		32,900,000
11404	Moorpark	CA		09/16/2026	6.280	1,500,000		3,350,000
11415	Vineland	NJ		09/17/2026	6.460	2,400,000		4,150,000
11380	Beaumont	CA		09/18/2026	6.280	1,750,000		7,200,000
10281	Hazard	KY		06/23/2025	7.320		290,538	57,279,612
11422	Gilroy	CA		09/23/2026	6.530	13,650,000		22,800,000
11423	Gilroy	CA		09/23/2026	6.530	7,350,000		12,700,000
11431	Las Vegas	NV		09/24/2026	6.550	3,315,000		7,680,000
11432	Orange	CA		09/24/2026	6.320	9,000,000		25,800,000
11442	Mission	TX		09/24/2026	6.071	4,452,500		7,875,000
11375	Bronx	NY		09/25/2026	6.330	2,300,000		4,000,000
11381	Santa Fe	NM		09/28/2026	6.880	16,800,000		35,300,000
11391	Apple Valley	CA		09/28/2026	6.380	6,300,000		9,800,000
11420	Tukwila	WA		09/29/2026	6.170	7,500,000		11,400,000
11446	Los Angeles	CA		09/29/2026	6.160	5,000,000		15,100,000
11424	Lakewood	OH		09/30/2026	6.450	3,400,000		5,200,000
11438	San Jose	CA		09/30/2026	6.330	3,550,000		6,200,000
0599999. Mortgages in good standing - commercial mortgages-all other						518,972,500	14,682,897	1,259,140,144
0899999. Total mortgages in good standing						746,511,046	14,682,897	1,594,904,805
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						746,511,046	14,682,897	1,594,904,805

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					
1000684921	Houston	TX		05/22/2026	09/30/2026			(2,305)			(2,305)		124,482	124,482			
1000684923	Houston	TX		05/22/2026	09/30/2026			(2,431)			(2,431)		124,238	124,238			
1000649953	Rochester	NY		03/18/2026	09/13/2026			(6,943)			(6,943)		168,219	168,219			
1000691617	Fernandina Beach	FL		06/30/2026	09/23/2026			(6,467)			(6,467)		260,000	260,000			
10267	Reno	NV		11/14/2024	07/31/2026	2,050,000								2,050,000			
10617	Conroe	TX		05/21/2025	07/07/2026	2,070,000								2,070,000			
10634	Pasadena	TX		06/30/2025	07/07/2026	8,400,000								8,400,000			
10814	Houston	TX		10/20/2025	08/20/2026	4,000,000								4,000,000			
10938	Boise	ID		12/23/2025	07/07/2026	4,350,000								4,350,000			
2360	AUSTIN	TX		07/11/2011	07/09/2026	71,490								18,096			
2381	KALAMAZOO	MI		08/01/2011	09/30/2026	772,523								747,350			
2392	FOX LAKE	IL		09/30/2011	08/24/2026	774,248								748,260			

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					
3480	PHOENIX	AZ		10/24/2012	07/31/2026	383,856								342,757			
3837	FLORENCE	KY		07/30/2013	07/29/2026	73,964								18,663			
4176	KERRVILLE	TX		04/28/2014	09/28/2026	195,356								74,429			
4177	PFLUGERVILLE	TX		04/28/2014	09/28/2026	87,966								33,515			
4309	WATSONVILLE	CA		07/14/2014	09/18/2026	870,963								760,758			
5132	Valley Center	CA		11/04/2015	09/14/2026	4,225,840								4,053,769			
5304	KISSIMMEE	FL		08/01/2016	08/10/2026	8,878,044								8,775,322			
5510	GREENSBORO	NC		07/06/2016	07/07/2026	381,262								54,972			
5524	LITTLE ROCK	AR		07/27/2016	07/08/2026	3,243,512								3,085,875			
5526	LAKE CHARLES	LA		07/11/2016	07/06/2026	1,563,786								1,527,523			
5532	Lexington	NC		07/29/2016	09/17/2026	949,354								913,497			
5548	SHERWOOD	OR		08/01/2016	08/13/2026	3,006,287								2,892,740			
5555	TUCSON	AZ		07/14/2016	07/07/2026	754,180								725,387			
5559	HOUSTON	TX		08/01/2016	08/12/2026	1,527,360								1,470,143			
5561	STOCKTON	CA		09/15/2016	09/11/2026	1,841,877								1,799,098			
5567	Tacoma	WA		08/01/2016	08/07/2026	1,649,743								1,612,016			
5586	ATHENS	GA		09/09/2016	08/26/2026	1,475,621								1,441,693			
5592	RALEIGH	NC		08/01/2016	08/07/2026	2,314,765								2,272,972			
5593	MARBLE FALLS	TX		07/08/2016	07/23/2026	4,536,926								4,466,398			
5595	BREMERTON	WA		08/17/2016	08/20/2026	2,094,647								2,015,901			
5596	SIOUX FALLS	SD		08/31/2016	08/31/2026	1,886,689								1,815,136			
5606	SPRINGFIELD	OR		09/01/2016	08/26/2026	3,163,329								3,052,914			
5626	SAN ANTONIO	TX		09/01/2016	08/31/2026	1,886,082								1,842,276			
5692	BOWLING GREEN	KY		09/30/2016	09/24/2026	2,108,155								2,069,534			
5816	S SALT LAKE	UT		12/05/2016	09/30/2026	2,283,285								2,247,484			
6152	WALNUT CREEK	CA		09/05/2017	09/14/2026	670,316								657,018			
6309	BARSTOW	CA		11/21/2017	09/03/2026	842,239								815,374			
6870	EVANSVILLE	IN		10/23/2018	08/13/2026	1,021,759								993,121			
7506	Evergreen	CO		11/07/2019	09/10/2026	1,930,402								1,895,581			
7940	Fresno	CA		09/25/2020	09/08/2026	1,154,347								1,133,578			
7946	Payson	UT		09/23/2020	08/07/2026	1,243,941								1,221,966			
7982	New York	NY		10/30/2020	07/30/2026	1,646,512								1,624,665			
8066	Pasedena	CA		11/10/2020	08/11/2026	1,781,118								1,612,539			
8365	San Jose	CA		07/26/2021	07/14/2026	2,640,888								2,596,034			
8487	Temecula	CA		08/11/2021	07/06/2026	3,777,853								3,712,819			
8903	Temecula	CA		04/21/2022	07/02/2026	1,398,646								1,383,346			
9402	Kirkland	WA		07/17/2023	08/07/2026	29,038,527								28,815,677			
9456	Albuquerque	NM		06/30/2023	07/31/2026	5,485,224								5,436,147			
9477	New York	NY		07/14/2023	07/14/2026	3,385,387								3,359,647			
9543	Seattle	WA		06/29/2023	07/10/2026	7,674,570								7,600,437			
9586	Greenville	SC		09/15/2023	09/11/2026	3,084,847								3,056,708			
9657	Leander	TX		10/25/2023	08/07/2026	7,475,358								7,429,643			
9710	Spartanburg	SC		01/05/2024	09/22/2026	4,100,898								4,042,205			
9821	Santa Teresa	NM		05/03/2024	09/02/2026	3,744,188								2,654,781			
0199999. Mortgages closed by repayment						155,968,130		(18,146)			(18,146)		676,939	152,466,703			
1000618107	Peoria	AZ		04/02/2026				(34)			(34)		871	871			
1000639891	Brewster	NY		04/08/2026				(23)			(23)		764	764			
1000649931	SAGINAW	TX		04/22/2026				(18)			(18)		617	617			
1000649937	Ronkonkoma	NY		04/22/2026				(28)			(28)		981	981			
1000649939	Queens	NY		04/22/2026				(135)			(135)		3,625	3,625			
1000649955	ATHOL	MA		04/22/2026				(24)			(24)		528	528			

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					
1000649971	Houston	TX		04/22/2026				(18)			(18)		432	432			
1000650045	INDIANAPOLIS	IN		04/22/2026				(13)			(13)		275	275			
1000650073	GREENSBORO	NC		04/22/2026				(30)			(30)		852	852			
1000650083	CHICAGO	IL		04/22/2026				(16)			(16)		707	707			
1000650087	CHICAGO	IL		04/22/2026				(19)			(19)		876	876			
1000650125	LAKELAND	FL		04/22/2026				(37)			(37)		986	986			
1000650241	NORWICH	CT		04/22/2026				(21)			(21)		517	517			
1000650245	NORTH BABYLON	NY		04/22/2026				(75)			(75)		1,809	1,809			
1000650267	BROOKLYN	NY		04/22/2026				(109)			(109)		3,931	3,931			
1000650271	MEMPHIS	TN		04/22/2026				(16)			(16)		700	700			
1000650281	PERRIS	CA		04/22/2026				(45)			(45)		1,246	1,246			
1000650319	MESQUITE	TX		04/22/2026				(22)			(22)		432	432			
1000650321	LOS ANGELES	CA		04/22/2026				(76)			(76)		1,658	1,658			
1000650337	BRAINTREE	MA		04/22/2026				(172)			(172)		5,783	5,783			
1000618921	Haines City	FL		04/23/2026				(12)			(12)		479	479			
1000640602	Albemarle	NC		04/30/2026				(9)			(9)		342	342			
1000669681	Boston	MA		05/14/2026				(25)			(25)		1,734	1,734			
1000669717	Sacramento	CA		05/14/2026				(25)			(25)		889	889			
1000669825	Raytown	MO		05/14/2026				(25)			(25)		607	607			
1000673574	Midlothian	IL		05/14/2026				(13)			(13)		359	359			
1000669805	New Haven	IN		05/21/2026				(22)			(22)		821	821			
1000669823	Raytown	MO		05/21/2026				(24)			(24)		551	551			
1000674850	Inverness	FL		05/21/2026				(10)			(10)		367	367			
1000629885	Savannah	GA		05/28/2026				(39)			(39)		865	865			
1000629937	La Quinta	CA		05/28/2026				(91)			(91)		2,307	2,307			
1000630137	Dallas	GA		05/28/2026				(30)			(30)		590	590			
1000630237	Ridgecrest	CA		05/28/2026				(29)			(29)		738	738			
1000630305	Deltona	FL		05/28/2026				(49)			(49)		975	975			
1000630309	HAMPTON	GA		05/28/2026				(17)			(17)		381	381			
1000630341	MEMPHIS	TN		05/28/2026				(20)			(20)		394	394			
1000638040	Long Beach	NY		05/28/2026				(16)			(16)		1,064	1,064			
1000638142	Olympia	WA		05/28/2026				(4)			(4)		1,119	1,119			
1000638168	Cliffside Park	NJ		05/28/2026				4			4		1,814	1,814			
1000638244	West Chester	PA		05/28/2026				9			9		1,008	1,008			
1000669827	Mount Vernon	NY		05/28/2026				(38)			(38)		1,256	1,256			
1000671688	SEMINOLE	FL		05/28/2026				(15)			(15)		896	896			
1000671812	Keizer	OR		05/28/2026				(11)			(11)		1,440	1,440			
1000671816	Lawrence	MA		05/28/2026				(21)			(21)		1,274	1,274			
1000673578	Hazel Crest	IL		05/28/2026				(14)			(14)		341	341			
1000673580	Yonkers	NY		05/28/2026				(35)			(35)		1,243	1,243			
1000674868	Bristol	CT		05/28/2026				(7)			(7)		343	343			
1000679431	Tampa	FL		05/28/2026				(8)			(8)		514	514			
1000682159	Flushing	NY		05/28/2026				(70)			(70)		2,347	2,347			
1000686658	Evansville	IN		06/04/2026				(4)			(4)		260	260			
1000669615	Ocala	FL		06/04/2026				(13)			(13)		401	401			
1000677644	Millville	NJ		06/04/2026				(11)			(11)		324	324			
1000682167	Augusta	GA		06/04/2026				(15)			(15)		421	421			
1000686650	Broadview	IL		06/04/2026				(4)			(4)		325	325			
1000678237	Berwyn	IL		06/04/2026				(10)			(10)		616	616			
1000678249	Round Lake Park	IL		06/04/2026				(8)			(8)		287	287			
1000669639	Hanford	CA		06/04/2026				(19)			(19)		977	977			

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					
1000685774	Chicago	IL		06/04/2026				(27)			(27)		559	559			
1000682219	Dupont	PA		06/04/2026				(12)			(12)		870	870			
1000650697	Exeter	CA		06/05/2026				(19)			(19)		802	802			
1000650685	SANTA CLARITA	CA		06/05/2026				(8)			(8)		510	510			
1000650539	Great Neck	NY		06/05/2026				(34)			(34)		733	733			
1000650759	Gloversville	NY		06/05/2026				(9)			(9)		221	221			
1000659348	Ladson	SC		06/05/2026				(264)			(264)		21,135	21,135			
1000650775	Mount Vernon	NY		06/05/2026				(158)			(158)		3,162	3,162			
1000659436	New Orleans	LA		06/05/2026				(12)			(12)		228	228			
1000650757	Gloversville	NY		06/05/2026				(10)			(10)		215	215			
1000650497	Woodhaven	NY		06/05/2026				(39)			(39)		1,393	1,393			
1000659364	Norcross	GA		06/05/2026				(12)			(12)		875	875			
1000650683	New Rochelle	NY		06/05/2026				(29)			(29)		1,126	1,126			
1000659374	Citrus Heights	CA		06/05/2026				(22)			(22)		1,108	1,108			
1000650501	Glendale	NY		06/05/2026				(29)			(29)		1,111	1,111			
1000669649	Worcester	MA		06/10/2026				(60)			(60)		1,758	1,758			
1000673557	Memphis	TN		06/10/2026				1			1		257	257			
1000673559	Memphis	TN		06/10/2026									254	254			
1000682651	Knoxville	TN		06/11/2026				(8)			(8)		247	247			
1000685780	New Britain	CT		06/11/2026				(14)			(14)		544	544			
1000686656	Lexington	MO		06/11/2026				(5)			(5)		326	326			
1000688339	Chattanooga	TN		06/11/2026				(10)			(10)		417	417			
1000688467	Knoxville	TN		06/11/2026				(10)			(10)		426	426			
1000688713	Lanett	AL		06/11/2026				(5)			(5)		265	265			
1000691281	Minot	ND		06/11/2026				(4)			(4)		291	291			
1000691293	Escondido	CA		06/11/2026				(12)			(12)		363	363			
1000673628	Jamaica	NY		06/11/2026				(63)			(63)		1,833	1,833			
1000674896	East Point	GA		06/11/2026				(9)			(9)		276	276			
1000677642	Vineland	NJ		06/11/2026				(11)			(11)		376	376			
1000694053	Kissimmee	FL		06/18/2026				(1)			(1)		182	182			
1000696936	Brooklyn	NY		06/18/2026				(26)			(26)		629	629			
1000673576	North Charleston	SC		06/18/2026				(12)			(12)		391	391			
1000674894	McLeansville	NC		06/18/2026				(12)			(12)		373	373			
1000677664	Brandon	FL		06/18/2026				(5)			(5)		149	149			
1000678221	Norwalk	CT		06/18/2026				(27)			(27)		867	867			
1000678245	Milwaukee	WI		06/18/2026				(5)			(5)		210	210			
1000679455	Charlotte	NC		06/18/2026				(6)			(6)		209	209			
1000686646	Atlanta	GA		06/18/2026				(15)			(15)		669	669			
1000691225	Rockaway Park	NY		06/18/2026				(27)			(27)		631	631			
1000691303	Crystal Lake	IL		06/18/2026				(4)			(4)		192	192			
1000691325	Lakeland	FL		06/18/2026				(8)			(8)		319	319			
1000691339	Brooklyn	NY		06/18/2026				(58)			(58)		1,334	1,334			
1000688029	OWINGS MILLS	MD		06/22/2026									539	539			
1000688031	MIAMI	FL		06/22/2026				(1)			(1)		362	362			
1000688047	GARDNERVILLE	NV		06/22/2026				(7)			(7)		355	355			
1000688057	Melvindale	MI		06/22/2026				(3)			(3)		105	105			
1000688085	Miami Springs	FL		06/22/2026				(5)			(5)		460	460			
1000688087	Spring Valley	CA		06/22/2026				(5)			(5)		372	372			
1000688089	LAKE WORTH	FL		06/22/2026				(34)			(34)		991	991			
1000688093	Port Saint Lucie	FL		06/22/2026				(5)			(5)		131	131			
1000688101	La Mesa	CA		06/22/2026				1			1		496	496			

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					
1000688103	Buffalo	NY		06/22/2026				(6)			(6)		194	194			
1000688121	TRENTON	NJ		06/22/2026				(8)			(8)		132	132			
1000688123	TRENTON	NJ		06/22/2026				(5)			(5)		86	86			
1000688205	EAGLE MOUNTAIN	UT		06/22/2026				(8)			(8)		328	328			
1000688221	FREDERICKSBURG	VA		06/22/2026				3			3		366	366			
1000688223	BARSTOW	CA		06/22/2026				(6)			(6)		349	349			
1000688225	OKLAHOMA CITY	OK		06/22/2026				(4)			(4)		82	82			
1000688235	Bronx	NY		06/22/2026				(5)			(5)		146	146			
1000688237	Charles Town	WV		06/22/2026				(5)			(5)		425	425			
1000688239	Brunswick	GA		06/22/2026				(4)			(4)		125	125			
1000688243	Lockport	NY		06/22/2026				(4)			(4)		105	105			
1000688249	Charlotte	NC		06/22/2026				(4)			(4)		150	150			
1000688251	North Las Vegas	NV		06/22/2026				(5)			(5)		372	372			
1000688253	Watervliet	NY		06/22/2026				(4)			(4)		107	107			
1000688263	Medford	NY		06/22/2026				(2)			(2)		383	383			
1000688275	Schenectady	NY		06/22/2026				(3)			(3)		223	223			
1000688279	Manteca	CA		06/22/2026				(1)			(1)		192	192			
1000688281	Reston	VA		06/22/2026				(5)			(5)		349	349			
1000688285	Colorado Springs	CO		06/22/2026				(12)			(12)		516	516			
1000688289	Stratford	CT		06/22/2026				(10)			(10)		526	526			
1000688307	TULARE	CA		06/22/2026				(8)			(8)		190	190			
1000671818	San Francisco	CA		06/25/2026				(14)			(14)		1,193	1,193			
1000688423	Richmond	VA		06/25/2026				(7)			(7)		507	507			
1000691321	Pennsauken	NJ		06/25/2026				(20)			(20)		618	618			
1000678255	Brick	NJ		06/25/2026				(10)			(10)		282	282			
1000679481	Bowling Green	KY		06/25/2026				(6)			(6)		162	162			
1000696942	Fresh Meadows	NY		06/25/2026				(9)			(9)		382	382			
1000691327	Rossville	GA		06/25/2026				(6)			(6)		273	273			
1000678273	Weston	FL		06/25/2026				(17)			(17)		1,166	1,166			
1000696543	Silver Spring	MD		06/25/2026				(9)			(9)		386	386			
1000674898	Lake Clarke Shores	FL		06/25/2026				(16)			(16)		518	518			
1000688715	Columbia	MD		06/25/2026				(10)			(10)		242	242			
1000669627	Sarasota	FL		06/25/2026				(7)			(7)		241	241			
1000694025	Oakton	VA		06/25/2026				(18)			(18)		713	713			
1000669767	Uniontown	PA		06/25/2026				(3)			(3)		92	92			
1000669837	Edmonds	WA		06/25/2026				(9)			(9)		463	463			
1000688375	Tucson	AZ		06/25/2026				(11)			(11)		323	323			
1000666442	Henderson	NV		06/29/2026				(5)			(5)		560	560			
1000666444	Las Vegas	NV		06/29/2026				(4)			(4)		289	289			
1000666488	Elkhart	IN		06/29/2026				(10)			(10)		301	301			
1000666508	McKinney	TX		06/29/2026				(11)			(11)		379	379			
1000666510	McKinney	TX		06/29/2026				(8)			(8)		358	358			
1000666520	Martinez	GA		06/29/2026				(8)			(8)		333	333			
1000666524	Burleson	TX		06/29/2026				(14)			(14)		433	433			
1000666536	Laredo	TX		06/29/2026				(4)			(4)		316	316			
1000677341	MIAMI	FL		06/29/2026				(43)			(43)		1,003	1,003			
1000677357	Kansas City	MO		06/29/2026				(11)			(11)		220	220			
1000677433	WOODSIDE	NY		06/29/2026				(23)			(23)		860	860			
1000677481	Lewes	DE		06/29/2026				(19)			(19)		499	499			
1000677507	Fresno	CA		06/29/2026				(49)			(49)		1,327	1,327			
1000677511	Houston	TX		06/29/2026				(6)			(6)		122	122			

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					
1000677605	Los Angeles	CA		06/29/2026				(25)			(25)		684	684			
1000679673	SPRING VALLEY	NY		06/29/2026				(9)			(9)		898	898			
1000688383	Crete	NE		07/02/2026				(5)			(5)		143	143			
1000688385	Middletown	DE		07/02/2026				5			5		399	399			
1000688425	Homewood	IL		07/02/2026				(3)			(3)		470	470			
1000695555	Durham	NC		07/02/2026				(4)			(4)		387	387			
1000696882	Norfolk	VA		07/02/2026				(8)			(8)		210	210			
1000698117	Miami	FL		07/02/2026				(52)			(52)		1,260	1,260			
1000698953	Los Angeles	CA		07/02/2026				(24)			(24)		713	713			
1000698955	Baton Rouge	LA		07/02/2026				(2)			(2)		106	106			
1000701099	Rochester	NY		07/02/2026				(2)			(2)		142	142			
1000669833	Medford	NY		07/02/2026				(19)			(19)		903	903			
1000673622	Raleigh	NC		07/02/2026				(2)			(2)		215	215			
1000677656	Jupiter	FL		07/02/2026				(11)			(11)		314	314			
1000678231	San Antonio	TX		07/02/2026				(9)			(9)		244	244			
1000678235	Brentwood	NY		07/02/2026				(8)			(8)		915	915			
1000682185	Bergenfield	NJ		07/02/2026				(26)			(26)		965	965			
1000698973	Baton Rouge	LA		07/09/2026				(3)			(3)		127	127			
1000699382	Dallas	TX		07/09/2026				(22)			(22)		773	773			
1000674872	Smyrna	GA		07/09/2026				(11)			(11)		356	356			
1000677660	Prattville	AL		07/09/2026				(7)			(7)		170	170			
1000677666	Monroe	NC		07/09/2026				(6)			(6)		213	213			
1000679445	Albany	NY		07/09/2026				(6)			(6)		152	152			
1000688661	Ellensburg	WA		07/09/2026				(18)			(18)		465	465			
1000688663	Ellensburg	WA		07/09/2026				(18)			(18)		465	465			
1000691495	New Haven	CT		07/09/2026				(5)			(5)		262	262			
1000669665	Biloxi	MS		07/13/2026				(4)			(4)		109	109			
1000691637	Mckinney	TX		07/13/2026				(6)			(6)		239	239			
1000676405	Richmond Hill	GA		07/13/2026				(7)			(7)		258	258			
1000688739	Statesville	NC		07/13/2026				(14)			(14)		245	245			
1000691551	Gainesville	GA		07/13/2026				(6)			(6)		173	173			
1000676433	Mount Holly	NJ		07/13/2026				(5)			(5)		186	186			
1000676243	Brentwood	NY		07/13/2026				(19)			(19)		390	390			
1000676217	Kent	WA		07/13/2026				(11)			(11)		310	310			
1000676407	Bayport	NY		07/13/2026				(9)			(9)		478	478			
1000677111	Bronx	NY		07/13/2026				(20)			(20)		525	525			
1000676379	Bakersfield	CA		07/13/2026				(29)			(29)		692	692			
1000677261	Knoxville	TN		07/13/2026				(7)			(7)		163	163			
1000669629	Rossville	GA		07/13/2026				(7)			(7)		301	301			
1000691567	Zionsville	IN		07/13/2026				(5)			(5)		256	256			
1000677179	CHATTANOOGA	TN		07/13/2026				(4)			(4)		137	137			
1000696559	Port Saint Lucie	FL		07/13/2026				(5)			(5)		129	129			
1000677231	Rosharon	TX		07/13/2026				(7)			(7)		189	189			
1000676435	Browns Mills	NJ		07/13/2026				(5)			(5)		187	187			
1000676425	Browns Mills	NJ		07/13/2026				(5)			(5)		189	189			
1000684265	Hammond	LA		07/15/2026				5			5		277	277			
1000684217	Oakland	CA		07/15/2026				(28)			(28)		918	918			
1000684583	Gulfport	MS		07/15/2026				1			1		207	207			
1000684575	Brooklyn	NY		07/15/2026				(20)			(20)		2,087	2,087			
1000684249	Dallas	TX		07/15/2026				(11)			(11)		365	365			
1000683973	Porterville	CA		07/15/2026									543	543			

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					
1000684523	Lansdowne	PA		07/15/2026				(4)			(4)		494	494			
1000684381	Melissa	TX		07/15/2026				(5)			(5)		354	354			
1000684419	Adamsville	AL		07/15/2026				(9)			(9)		233	233			
1000684495	Cape Coral	FL		07/15/2026				7			7		660	660			
1000684729	TAMPA	FL		07/15/2026				(14)			(14)		276	276			
1000684355	Davenport	FL		07/15/2026				(10)			(10)		364	364			
1000684375	Arcata	CA		07/15/2026				(17)			(17)		887	887			
1000684247	Frisco	TX		07/15/2026				(6)			(6)		643	643			
1000683955	Clifton Park	NY		07/15/2026				(11)			(11)		487	487			
1000684665	Smyrna	GA		07/15/2026				(8)			(8)		458	458			
1000684893	Charlotte	NC		07/15/2026				(6)			(6)		837	837			
1000684879	Palm Bay	FL		07/15/2026				(4)			(4)		252	252			
1000684087	Chickasha	OK		07/15/2026				(1)			(1)		368	368			
1000684241	Chickasha	OK		07/15/2026				(2)			(2)		217	217			
1000683943	Tulare	CA		07/15/2026				(11)			(11)		437	437			
1000684339	Edmond	OK		07/15/2026				(4)			(4)		310	310			
1000684801	Avondale	AZ		07/15/2026									532	532			
1000684637	Indianpolis	IN		07/15/2026				(20)			(20)		539	539			
1000684913	Staten Island	NY		07/15/2026				(11)			(11)		952	952			
1000684073	Fayetteville	NC		07/15/2026									279	279			
1000684871	Knoxville	TN		07/15/2026				5			5		322	322			
1000684561	Bakersfield	CA		07/15/2026				(10)			(10)		641	641			
1000683963	Rock Hill	SC		07/15/2026				(4)			(4)		289	289			
1000684151	Louisville	KY		07/15/2026				(2)			(2)		256	256			
1000684289	Spokane	WA		07/15/2026				(8)			(8)		278	278			
1000684831	Denver	CO		07/15/2026				(9)			(9)		894	894			
1000684911	Indianapolis	IN		07/15/2026				(9)			(9)		183	183			
1000684787	Nottingham	MD		07/15/2026				(1)			(1)		403	403			
1000684845	Atlanta	GA		07/15/2026				(14)			(14)		1,292	1,292			
1000684255	Royse City	TX		07/15/2026				(9)			(9)		811	811			
1000684309	Edgewood	MD		07/15/2026				(3)			(3)		330	330			
1000684851	Oklahoma City	OK		07/15/2026				(1)			(1)		378	378			
1000684797	Fayetteville	NC		07/15/2026				4			4		678	678			
1000684679	North Charleston	SC		07/15/2026				(9)			(9)		447	447			
1000684423	Jacksonville	FL		07/15/2026				4			4		364	364			
1000684089	McCall	ID		07/15/2026				2			2		1,295	1,295			
1000684359	Houston	TX		07/15/2026				(6)			(6)		378	378			
1000684253	Dallas	TX		07/15/2026				(9)			(9)		325	325			
1000684785	Wilmington	NC		07/15/2026				(3)			(3)		460	460			
1000684557	Deerfield Beach	FL		07/15/2026				(25)			(25)		4,443	4,443			
1000684325	Jacksonville	FL		07/15/2026				2			2		368	368			
1000684635	Indianapolis	IN		07/15/2026				(25)			(25)		630	630			
1000684741	LA PORTE	IN		07/15/2026				(24)			(24)		419	419			
1000684233	Brooklyn	NY		07/15/2026									297	297			
1000684951	East Point	GA		07/15/2026				(4)			(4)		581	581			
1000684719	LA PORTE	IN		07/15/2026				(22)			(22)		430	430			
1000684191	Louisville	KY		07/15/2026				(4)			(4)		258	258			
1000684143	Hartford	CT		07/15/2026				(22)			(22)		578	578			
1000684085	Chickasha	OK		07/15/2026				(1)			(1)		368	368			
1000684369	Louisville	KY		07/15/2026				(9)			(9)		175	175			
1000684391	Columbus	OH		07/15/2026				4			4		888	888			

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					
1000684001	Milwaukee	WI		07/15/2026				(16)			(16)		348	348			
1000684251	Aubrey	TX		07/15/2026									366	366			
1000684849	Latham	NY		07/15/2026				(5)			(5)		634	634			
1000684837	Brooklyn	NY		07/15/2026				(20)			(20)		1,825	1,825			
1000684189	Syracuse	NY		07/15/2026				(12)			(12)		393	393			
1000684473	Greenville	NC		07/15/2026				1			1		416	416			
1000684639	Milledgeville	GA		07/15/2026				(56)			(56)		2,085	2,085			
1000684243	Chickasha	OK		07/15/2026				(2)			(2)		218	218			
1000684379	Hartford	CT		07/15/2026				(27)			(27)		673	673			
1000684273	Satsuma	AL		07/15/2026				(5)			(5)		292	292			
1000707648	Quincy	MA		07/16/2026													
1000695539	Buffalo	NY		07/16/2026													
1000695565	Newburgh	NY		07/16/2026													
1000699793	Cave Creek	AZ		07/16/2026													
1000703353	Aurora	IL		07/16/2026													
1000693183	Waterbury	CT		07/20/2026				(22)			(22)		531	531			
1000693293	Glen Allen	VA		07/20/2026				(8)			(8)		427	427			
1000692979	Phoenix	AZ		07/20/2026				(6)			(6)		362	362			
1000692911	San Antonio	TX		07/20/2026				(6)			(6)		180	180			
1000592177	Chicago	IL		07/20/2026				(9)			(9)		314	314			
1000693089	Louisville	KY		07/20/2026				(4)			(4)		89	89			
1000692909	Columbus	OH		07/20/2026				(4)			(4)		180	180			
1000693545	Nashotah	WI		07/20/2026				(12)			(12)		279	279			
1000693403	Ludlow	KY		07/20/2026				(7)			(7)		238	238			
1000692999	Hillsdale	MI		07/20/2026				(9)			(9)		322	322			
1000693499	Harvest	AL		07/20/2026				(4)			(4)		171	171			
1000591841	Miami	FL		07/20/2026				(11)			(11)		343	343			
1000692989	Greenville	SC		07/20/2026				(7)			(7)		168	168			
1000592221	Chicago	IL		07/20/2026				(12)			(12)		302	302			
1000693063	McKees Rocks	PA		07/20/2026				(3)			(3)		191	191			
1000693241	Kansas City	MO		07/20/2026				(4)			(4)		119	119			
1000693045	Rockwall	TX		07/20/2026				(4)			(4)		213	213			
1000692829	Reno	NV		07/20/2026				(7)			(7)		355	355			
1000692921	Norman	OK		07/20/2026				(12)			(12)		406	406			
1000591527	Easley	SC		07/20/2026				(3)			(3)		135	135			
1000692815	Memphis	TN		07/20/2026				(6)			(6)		149	149			
1000693331	Auburn	ME		07/20/2026				(4)			(4)		153	153			
1000591977	Atlanta	GA		07/20/2026				(4)			(4)		186	186			
1000693095	Renton	WA		07/20/2026				(10)			(10)		278	278			
1000692857	Gary	IN		07/20/2026				(4)			(4)		116	116			
1000693417	Columbia	SC		07/20/2026				(6)			(6)		254	254			
1000692943	Columbia	SC		07/20/2026				(5)			(5)		262	262			
1000591661	Tucson	AZ		07/20/2026				(7)			(7)		266	266			
1000693155	Virginia Beach	VA		07/20/2026				(4)			(4)		164	164			
1000692895	Cleveland	OH		07/20/2026				(7)			(7)		190	190			
1000693273	Houston	TX		07/20/2026				(12)			(12)		381	381			
1000693453	Kansas City	MO		07/20/2026				(5)			(5)		129	129			
1000591637	Houston	TX		07/20/2026				(6)			(6)		137	137			
1000693259	Katy	TX		07/20/2026				(5)			(5)		162	162			
1000693419	Greenwood	SC		07/20/2026				(7)			(7)		222	222			
1000693409	Beeville	TX		07/20/2026				(7)			(7)		218	218			

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					
1000692897	Fayetteville	IL		07/20/2026				(6)			(6)		156	156			
1000592175	Buffalo	NY		07/20/2026				(5)			(5)		163	163			
1000679447	Albany	NY		07/23/2026													
1000688343	Spotsylvania	VA		07/23/2026													
1000666492	Plano	TX		07/29/2026				(10)			(10)		373	373			
1000668903	Apple Valley	CA		07/29/2026				(14)			(14)		348	348			
1000668927	Houston	TX		07/29/2026				(7)			(7)		154	154			
1000668967	Kansas City	MO		07/29/2026				(21)			(21)		529	529			
1000668993	KENOSHA	WI		07/29/2026				(12)			(12)		285	285			
1000668995	KENOSHA	WI		07/29/2026				(13)			(13)		306	306			
1000669013	Plant City	FL		07/29/2026				(26)			(26)		645	645			
1000669017	Forney	TX		07/29/2026				(12)			(12)		236	236			
1000669021	Forney	TX		07/29/2026				(12)			(12)		236	236			
1000669027	SIERRA VISTA	AZ		07/29/2026				(17)			(17)		331	331			
1000669037	Pauls Valley	OK		07/29/2026				(4)			(4)		133	133			
1000669049	Danville	VA		07/29/2026				(3)			(3)		85	85			
1000669051	Meridian	ID		07/29/2026				(21)			(21)		762	762			
1000669055	Duncanville	TX		07/29/2026				(13)			(13)		228	228			
1000669077	North Highlands	CA		07/29/2026				(4)			(4)		299	299			
1000669083	Williamstown	NJ		07/29/2026				(10)			(10)		166	166			
1000669089	OAK RIDGE	TN		07/29/2026				(4)			(4)		102	102			
1000669103	Worcester	MA		07/29/2026				(27)			(27)		474	474			
1000669125	Antioch	TN		07/29/2026				(5)			(5)		92	92			
1000669169	Port St. Lucie	FL		07/29/2026				(9)			(9)		186	186			
1000669175	New Smyrna Beach	FL		07/29/2026				(6)			(6)		258	258			
1000669187	New Berlin	WI		07/29/2026				(16)			(16)		302	302			
1000669193	CARTERSVILLE	GA		07/29/2026				(8)			(8)		177	177			
1000669201	Scottsdale	AZ		07/29/2026				(18)			(18)		525	525			
1000669225	COLUMBUS	OH		07/29/2026				(10)			(10)		181	181			
1000669251	HIALEAH	FL		07/29/2026				(5)			(5)		107	107			
1000669263	Front Royal	VA		07/29/2026				(8)			(8)		165	165			
1000669285	Chicago	IL		07/29/2026				(75)			(75)		1,719	1,719			
1000669323	Lemon Grove	CA		07/29/2026				(16)			(16)		446	446			
1000669327	HAW RIVER	NC		07/29/2026				(12)			(12)		281	281			
1000669333	Columbia	MO		07/29/2026				(10)			(10)		175	175			
1000669347	ST. CLOUD	FL		07/29/2026				(14)			(14)		502	502			
1000669365	TACOMA	WA		07/29/2026				(26)			(26)		933	933			
1000669411	ORLANDO	FL		07/29/2026				(6)			(6)		148	148			
1000677701	Oakland	CA		07/29/2026				(8)			(8)		355	355			
1000677731	Cleveland	TX		07/29/2026				(8)			(8)		153	153			
1000677751	Ocala	FL		07/29/2026				(15)			(15)		294	294			
1000677771	Winter Haven	FL		07/29/2026				(5)			(5)		244	244			
1000677785	Tucson	AZ		07/29/2026				(7)			(7)		269	269			
1000677825	East Chicago	IN		07/29/2026				(4)			(4)		76	76			
1000677891	West Haven	CT		07/29/2026				(8)			(8)		322	322			
1000677933	Denver	CO		07/29/2026				(15)			(15)		299	299			
1000677989	Lenoir	NC		07/29/2026				(5)			(5)		115	115			
1000677999	Calexico	CA		07/29/2026				(6)			(6)		113	113			
1000678019	NORCROSS	GA		07/29/2026				(24)			(24)		634	634			
1000678035	EAST BOSTON	MA		07/29/2026				(38)			(38)		960	960			
1000678045	Springfield	OR		07/29/2026				(19)			(19)		382	382			

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					
1000678049	KENNESAW	GA		07/29/2026				(4)			(4)		179	179			
1000678071	Milwaukee	WI		07/29/2026				(13)			(13)		224	224			
1000678141	GRANTSBURG	WI		07/29/2026				(5)			(5)		111	111			
1000678163	LAKE WORTH	FL		07/29/2026				(7)			(7)		307	307			
1000678173	DALLAS	TX		07/29/2026				(4)			(4)		93	93			
1000679639	WILDWOOD	FL		07/29/2026				(7)			(7)		458	458			
1000679735	NAPERVILLE	IL		07/29/2026				(10)			(10)		201	201			
1000679749	MIAMI	FL		07/29/2026				(25)			(25)		722	722			
1000679849	ORLANDO	FL		07/29/2026				(10)			(10)		352	352			
1000679851	BOISE	ID		07/29/2026				(14)			(14)		297	297			
1000679971	SACHSE	TX		07/29/2026				(16)			(16)		451	451			
1000680011	BROOKLYN	NY		07/29/2026				(50)			(50)		1,178	1,178			
1000680115	SCOTTSDALE	AZ		07/29/2026				(19)			(19)		453	453			
1000687203	TROY	NY		07/29/2026				(9)			(9)		306	306			
1000687235	TROUTMAN	NC		07/29/2026				(15)			(15)		353	353			
1000687343	MEMPHIS	TN		07/29/2026				(11)			(11)		213	213			
1000688379	Tucson	AZ		07/30/2026				(7)			(7)		176	176			
1000718958	Mishawaka	IN		07/30/2026													
1000703919	North Myrtle Beach	SC		08/06/2026				(69)			(69)		2,247	2,247			
1000695541	Newburgh	NY		08/06/2026													
1000659428	Commerce City	CO		08/07/2026				(3)			(3)		85	85			
1000705805	Bridgeport	CT		08/07/2026				(12)			(12)		413	413			
1000705851	Seattle	WA		08/07/2026				(16)			(16)		341	341			
1000705825	Cuyahoga Falls	OH		08/07/2026				(38)			(38)		836	836			
1000705323	Los Angeles	CA		08/07/2026				(2)			(2)		100	100			
1000691691	Palm Coast	FL		08/07/2026				(3)			(3)		100	100			
1000705839	Meriden	CT		08/07/2026				(95)			(95)		1,962	1,962			
1000726130	Lillington	NC		08/13/2026													
1000703781	Cleveland	OH		08/17/2026				(5)			(5)		130	130			
1000703457	Washington	DC		08/17/2026				(22)			(22)		595	595			
1000703501	Apple Valley	CA		08/17/2026				(11)			(11)		503	503			
1000703601	Richlands	NC		08/17/2026				(10)			(10)		232	232			
1000703497	Adams	MA		08/17/2026				(4)			(4)		149	149			
1000703425	Kalispell	MT		08/17/2026				(6)			(6)		482	482			
1000703617	Chandler	AZ		08/17/2026				(8)			(8)		233	233			
1000703551	Tampa	FL		08/17/2026				(7)			(7)		203	203			
1000592253	Chattanooga	TN		08/17/2026				(8)			(8)		273	273			
1000703539	Chandler	AZ		08/17/2026				(7)			(7)		271	271			
1000703479	Port Charlotte	FL		08/17/2026				(4)			(4)		136	136			
1000703685	Palmdale	CA		08/17/2026				(36)			(36)		723	723			
1000703455	Macon	GA		08/17/2026				(5)			(5)		87	87			
1000591275	Idyllwild	CA		08/17/2026				(22)			(22)		448	448			
1000703483	Chandler	AZ		08/17/2026				(8)			(8)		323	323			
1000591279	Lehigh Acres	FL		08/17/2026				(12)			(12)		252	252			
1000703593	Sarasota	FL		08/17/2026				(8)			(8)		210	210			
1000703721	Brandon	FL		08/17/2026				(7)			(7)		353	353			
1000703669	Shaker Heights	OH		08/17/2026				(6)			(6)		226	226			
1000703963	Miami	FL		08/20/2026													
1000720715	Leander	TX		08/20/2026													
1000731782	Phoenix	AZ		08/20/2026													
1000679623	Passaic	NJ		08/26/2026				(16)			(16)		501	501			

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					
1000679689	YONKERS	NY		08/26/2026				(3)			(3)		600	600			
1000679733	NORTH CHESTERFIELD	VA		08/26/2026				(2)			(2)		161	161			
1000679765	AUSTIN	TX		08/26/2026				(7)			(7)		256	256			
1000679815	COLLEGE STATION	TX		08/26/2026				(4)			(4)		169	169			
1000679831	HARRODSBURG	KY		08/26/2026				(2)			(2)		82	82			
1000679867	BRISTOL	CT		08/26/2026				(14)			(14)		248	248			
1000679875	OXNARD	CA		08/26/2026				(205)			(205)		5,754	5,754			
1000679921	ROCKTON	IL		08/26/2026				(4)			(4)		107	107			
1000679947	NORFOLK	VA		08/26/2026				(8)			(8)		198	198			
1000679987	APOPKA	FL		08/26/2026				(6)			(6)		182	182			
1000680085	FREEPORT	NY		08/26/2026				(14)			(14)		239	239			
1000680105	ANNA	TX		08/26/2026				(14)			(14)		553	553			
1000680171	PORTSMOUTH	VA		08/26/2026				(7)			(7)		138	138			
1000680173	TAFT	CA		08/26/2026				(11)			(11)		222	222			
1000680219	PALMDALE	CA		08/26/2026				(8)			(8)		204	204			
1000680233	PALMDALE	CA		08/26/2026				(11)			(11)		226	226			
1000680235	PALMDALE	CA		08/26/2026				(9)			(9)		247	247			
1000680259	FORT LAUDERDALE	FL		08/26/2026				(6)			(6)		103	103			
1000687207	ORANGE	NJ		08/26/2026				(10)			(10)		431	431			
1000687365	PLAINVILLE	CT		08/26/2026				(12)			(12)		277	277			
1000687383	HUFFMAN	TX		08/26/2026				(1)			(1)		127	127			
1000687385	LUTZ	FL		08/26/2026				(11)			(11)		185	185			
1000687399	OCEAN ISLE BEACH	NC		08/26/2026				(16)			(16)		318	318			
1000687419	MYRTLE BEACH	SC		08/26/2026				(10)			(10)		272	272			
1000687531	SAVANNAH	GA		08/26/2026				(21)			(21)		444	444			
1000687559	ATLANTA	GA		08/26/2026				(6)			(6)		194	194			
1000702086	MILLVILLE	NJ		08/26/2026				(4)			(4)		133	133			
1000702212	FREDERICKSBURG	VA		08/26/2026				(9)			(9)		172	172			
1000702274	EL PASO	TX		08/26/2026				(8)			(8)		197	197			
1000702314	PARKLAND	FL		08/26/2026				(27)			(27)		541	541			
1000702342	CHICAGO	IL		08/26/2026				(18)			(18)		430	430			
1000702354	SHEPHERDSTOWN	WV		08/26/2026				(7)			(7)		283	283			
1000702362	ATLANTA	GA		08/26/2026				(5)			(5)		213	213			
1000702386	IRMO	SC		08/26/2026				(5)			(5)		114	114			
1000702402	PLANT CITY	FL		08/26/2026				(7)			(7)		169	169			
1000702524	DALLAS	TX		08/26/2026				(25)			(25)		773	773			
1000702584	ALABASTER	AL		08/26/2026				(7)			(7)		248	248			
1000702590	MILWAUKEE	WI		08/26/2026				(8)			(8)		192	192			
1000712225	Various	TN		08/27/2026				(18)			(18)		374	374			
1000712551	Various	FL		08/27/2026				(2)			(2)		222	222			
1000712231	Various	FL		08/27/2026				(4)			(4)		572	572			
1000712635	Various	VA		08/27/2026				(10)			(10)		335	335			
1000712395	Various	MA		08/27/2026				(16)			(16)		962	962			
1000712641	Various	GA		08/27/2026				(6)			(6)		164	164			
1000712409	Various	TX		08/27/2026				(5)			(5)		138	138			
1000712673	Various	TX		08/27/2026				(9)			(9)		193	193			
1000712493	Various	NY		08/27/2026				(2)			(2)		202	202			
1000712327	Various	CA		08/27/2026				(2)			(2)		249	249			
1000712507	Various	FL		08/27/2026				(2)			(2)		154	154			
1000712645	Various	CA		08/27/2026				(19)			(19)		607	607			
1000712549	Various	ME		08/27/2026				(4)			(4)		188	188			

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					
1000712425	Various	VA		08/27/2026				(4)			(4)		326	326			
1000712299	Various	CA		08/27/2026				(13)			(13)		650	650			
1000712251	Various	OK		08/27/2026				(4)			(4)		251	251			
1000712633	Various	OK		08/27/2026				(5)			(5)		140	140			
1000712629	Various	FL		08/27/2026				(1)			(1)		220	220			
1000712605	Various	CA		08/27/2026				(3)			(3)		388	388			
1000707921	CASPER	WY		08/28/2026				(7)			(7)		183	183			
1000788465	Stickney	IL		09/24/2026													
10000	Silverdale	WA		05/30/2024		1,219,684								5,540			
10002	Silver Spring	MD		07/01/2024		1,477,159								4,409			
10004	Whitestone	NY		10/30/2024		4,906,882								23,106			
10005	Pasadena	TX		06/28/2024		60,000,000								8,026,255			
10006	Ontario	CA		05/23/2024		1,866,135								6,148			
10009	Salt Lake City	UT		05/31/2024		2,930,981								12,673			
10011	Chula Vista	CA		05/28/2024		2,555,604								8,085			
10012	Dayton	OH		07/01/2024		7,634,378								89,816			
10013	Lake Grove	NY		10/03/2024		2,145,059								9,053			
10014	Manchester	NH		06/20/2024		5,860,255								26,920			
10032	Vallejo	CA		06/28/2024		1,972,209								5,399			
10033	Los Angeles	CA		06/25/2024		3,911,220								17,175			
10037	Round Rock	TX		08/05/2024		661,090								2,854			
10039	Winston Salem	NC		07/18/2024		2,251,142								9,997			
10042	La Jolla	CA		07/17/2024		9,561,904								28,254			
10045	Raleigh	NC		06/27/2024		4,313,993								16,821			
10046	Nashville	TN		07/05/2024		985,143								2,873			
10047	El Monte	CA		08/29/2024		10,485,243								68,882			
10048	Brooklyn	NY		01/31/2025		4,097,971								16,796			
10051	Whittier	CA		07/10/2024		6,057,535								27,477			
10052	West Sacramento	CA		06/07/2024		1,953,215								8,578			
10054	West Chester	OH		06/24/2024		4,535,529								31,759			
10055	Robersonville	NC		06/24/2024		772,005								5,406			
10058	Muskegon	MI		07/26/2024		7,399,979								122,871			
10061	Taylorsville	UT		07/29/2024		1,085,267								3,027			
10062	Murray	UT		08/05/2024		887,946								2,476			
10063	Pikesville	MD		07/30/2024		6,772,734								46,557			
10066	Valley City	OH		07/26/2024		10,101,281								30,388			
10068	Broadview Heights	OH		07/10/2024		2,934,615								12,669			
10072	Sparks	NV		07/10/2024		2,166,626								6,444			
10075	Enfield	NC		09/06/2024		12,730,299								58,492			
10078	Grand Forks	ND		08/27/2024		4,408,037								19,969			
10079	Napa	CA		07/01/2024		16,415,941								65,222			
10083	St Augustine Beach	FL		07/18/2024		14,804,049								40,321			
10084	Culver City	CA		07/23/2024		4,647,409								20,963			
10085	Austin	TX		07/31/2024		15,667,252								68,209			
10087	Brownsville	TX		09/11/2024		6,377,111								28,527			
10090	Moreno Valley	CA		08/15/2024		6,371,316								28,016			
10092	Santa Monica	CA		07/31/2024		9,381,059								24,543			
10093	Hunt Valley	MD		09/03/2024		27,516,962								112,937			
10095	Las Vegas	NV		08/15/2024		2,515,281								7,545			
10099	Independence	OH		08/02/2024		11,885,685								127,410			
10101	Centervillle	UT		07/15/2024		1,182,818								3,514			

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					
10103	Syracuse	NY		08/14/2024		6,298,143								43,876			
10105	Indianapolis	IN		08/30/2024		3,456,100								9,591			
10106	Napa	CA		08/30/2024		1,961,002								8,501			
10108	New York	NY		08/29/2024		2,400,232								10,812			
10114	Culver City	CA		07/29/2024		2,691,052								12,053			
10115	Tonawanda	NY		08/14/2024		6,298,143								43,876			
10118	Alpharetta	GA		07/31/2024		2,419,484								16,509			
10119	Grapevine	TX		11/27/2024		2,627,915								19,274			
10123	Ceres	CA		08/09/2024		3,942,511								11,755			
10126	Dayton	OH		07/12/2024		4,560,226								17,576			
10130	Seattle	WA		08/05/2024		10,863,154								33,093			
10131	Riverside	CA		08/01/2024		2,592,628								7,647			
10132	Muskegon	MI		07/26/2024		3,237,491								53,756			
10134	Odessa	FL		11/08/2024		3,605,638								25,343			
10135	Orland Park	IL		10/25/2024		8,694,963								76,515			
10140	Tremonton	UT		09/30/2024		4,455,607								29,826			
10143	Denver	CO		08/22/2024		7,392,141								23,355			
10144	Smyrna	GA		09/09/2024		2,162,199								10,190			
10145	Berkeley	CA		10/15/2024		5,727,144								18,093			
10146	Berkeley	CA		10/15/2024		4,245,986								13,414			
10147	Berkeley	CA		10/15/2024		4,344,730								13,725			
10148	San Ysidro	CA		08/13/2024		2,954,969								9,180			
10149	Suprise	AZ		10/31/2024		2,963,575								9,064			
10151	Saint Louis	MO		08/16/2024		1,337,522								5,974			
10152	San Diego	CA		08/19/2024		4,890,532								23,636			
10155	Chillicothe	OH		09/13/2024		1,718,773								7,282			
10156	Bristol	PA		09/12/2024		7,001,539								46,318			
10157	Philadelphia	PA		09/27/2024		4,441,884								13,478			
10158	Towson	MD		09/05/2024		8,388,799								24,227			
10159	Baltimore	MD		09/05/2024		10,856,093								31,353			
10161	Roswell	NM		10/11/2024		1,532,527								4,368			
10162	Wichita	KS		11/06/2024		7,434,988								33,608			
10167	Antioch	CA		08/01/2024		411,656								1,717			
10169	Jamaica	NY		09/30/2024		1,473,029								6,286			
10170	Dothan	AL		09/10/2024		1,617,135								7,151			
10173	Schererville	IN		08/21/2024		2,254,327								9,941			
10174	Spartanburg	SC		12/17/2024		8,522,474								170,948			
10175	St Johns	FL		09/10/2024		2,464,517								7,690			
10176	Sanford	NC		09/05/2024		1,962,870								8,632			
10180	Houston	TX		10/15/2024		1,682,855								5,134			
10188	Jacksonville	FL		10/02/2024		13,315,880								62,241			
10190	Bluffton	SC		09/06/2024		1,208,002								3,689			
10191	Knoxville	TN		09/06/2024		2,243,433								6,851			
10195	Van Nuys	CA		09/12/2024		3,572,669								16,742			
10196	West Chester	OH		10/09/2024		2,626,934								30,576			
10197	New Braunfels	TX		10/18/2024		1,878,500								5,373			
10198	Huntington Station	NY		12/05/2024		1,182,856								5,034			
10202	San Bernardino	CA		10/11/2024		1,946,598								13,323			
10204	Sanford	FL		10/02/2024		3,632,018								16,886			
10205	Avon	OH		10/24/2024		2,318,250								10,558			
10206	Fulton	MD		10/23/2024		29,499,815								125,163			

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					
10209	Charlotte	NC		12/09/2024		5,413,522								25,224			
10210	New York	NY		09/19/2024		23,927,531								87,878			
10211	Rancho Cascades	CA		10/11/2024		9,133,369								28,957			
10212	San Antonio	TX		10/07/2024		4,759,676								22,413			
10218	Charlotte	NC		10/16/2024		2,824,628								7,494			
10221	Bronx	NY		09/27/2024		5,716,485								19,235			
10225	Cleveland Heights	OH		10/25/2024		1,619,638								7,541			
10226	Greenville	SC		11/12/2024		9,107,938								41,525			
10228	Richmond	VA		10/29/2024		1,620,361								7,375			
10231	Huntington Beach	CA		10/09/2024		1,086,104								3,450			
10232	Akron	OH		09/20/2024		2,791,614								10,238			
10233	Cupertino	CA		09/30/2024		4,687,602								14,455			
10240	Garland	TX		11/27/2024		4,970,680								34,751			
10243	Neenah	WI		09/27/2024		3,334,378								38,429			
10246	Tonawanda	NY		11/27/2024		1,475,045								6,706			
10247	Altamonte Springs	FL		01/10/2025		2,274,654								7,383			
10250	West Columbia	SC		11/25/2024		5,307,412								24,825			
10252	Oconto	WI		12/06/2024		15,131,887								45,246			
10254	Bronx	NY		10/31/2024		2,745,950								13,375			
10255	Midland	TX		11/26/2024		5,556,297								38,637			
10256	Alameda	CA		11/08/2024		2,664,656								8,755			
10257	Santee	CA		12/06/2024		989,137								2,926			
10258	Easton	MD		12/08/2025		2,800,000								13,313			
10259	Roseville	CA		08/20/2025		26,888,516								116,899			
10260	St Augustine	FL		12/04/2024		2,997,310								14,119			
10261	Lynnwood	WA		11/18/2024		5,753,411								25,970			
10264	Price	UT		09/30/2024		6,738,762								45,110			
10277	Brooklyn	NY		06/03/2025		7,436,024								33,760			
10281	Hazard	KY		06/23/2025		38,339,092								156,779			
10285	Austin	TX		11/27/2024		2,438,199								16,648			
10286	Bloomington	IL		11/27/2024		4,749,159								21,714			
10294	Canton	MI		01/31/2025		7,429,991								22,458			
10295	Port Saint Lucie	FL		12/19/2024		4,800,000								13,755			
10296	Cincinnati	OH		11/26/2024		2,471,897								7,553			
10298	Madison Heights	MI		12/31/2024		4,919,227								23,514			
10301	Canton	OH		12/20/2024		1,385,112								11,655			
10302	Columbus	GA		12/20/2024		5,690,121								17,498			
10304	West Valley City	UT		11/22/2024		989,158								2,920			
10305	Avenel	NJ		01/31/2025		5,431,895								22,004			
10308	Neptune	NJ		01/31/2025		8,641,651								35,006			
10312	Charlotte	NC		12/27/2024		19,805,166								57,148			
10315	Gilbert	AZ		01/16/2025		5,796,322								17,235			
10319	San Jose	CA		11/22/2024		1,976,387								6,328			
10320	San Diego	CA		11/27/2024		6,380,334								18,769			
10330	Salt Lake City	UT		01/15/2025		9,913,705								27,800			
10332	Temple	TX		01/22/2025		12,319,899								57,596			
10333	Durham	NC		01/16/2025		1,713,221								11,797			
10337	Dallas	TX		12/20/2024		1,871,755								8,271			
10339	Seattle	WA		02/07/2025		1,982,874								5,520			
10340	Vernon Hills	IL		05/22/2025		3,769,984								15,908			
10347	Marlyand Heights	MO		12/19/2024		5,414,560								24,943			

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
10349	Columbus	OH		01/31/2025		4,143,483								18,158			
10351	Albuquerque	NM		02/20/2025		2,172,563								9,747			
10352	Chicago	IL		12/20/2024		4,949,298								14,838			
10354	North Hollywood	CA		01/15/2025		979,634								6,551			
10355	Gastonia	NC		12/31/2024		2,067,623								9,457			
10360	Walnut Creek	CA		12/30/2024		14,296,947								59,712			
10362	Temecula	CA		12/23/2024		3,961,033								11,430			
10364	San Diego	CA		01/31/2025		2,959,010								13,156			
10365	Summerland	CA		01/08/2025		3,450,151								14,642			
10369	Phoenix	AZ		02/28/2025		1,189,792								3,626			
10370	Chandler	AZ		02/28/2025		1,586,389								4,835			
10371	Fresno	CA		04/28/2025		4,975,000								45,917			
10377	Fife	WA		01/23/2025		2,477,235								7,313			
10380	Pueblo	CO		01/29/2025		1,973,455								8,536			
10385	Beachwood	OH		02/07/2025		4,943,749								20,118			
10386	Saint Louis	MO		04/02/2025		3,165,530								13,763			
10387	Benson	NC		02/21/2025		1,177,756								7,918			
10388	Cookeville	TN		02/21/2025		1,877,018								8,181			
10389	Garden City	GA		02/13/2025		1,977,042								8,200			
10390	Bronx	NY		04/07/2025		1,583,948								6,437			
10391	College Station	TX		01/30/2025		3,157,333								13,717			
10394	West Hartford	CT		01/29/2025		4,850,000								19,422			
10397	Riverside	CA		01/31/2025		1,851,565								7,567			
10398	New York	NY		03/27/2025		7,346,183								21,488			
10402	Oklahoma City	OK		02/26/2025		4,345,792								19,274			
10404	Houston	TX		03/14/2025		25,005,257								108,514			
10409	Grand Rapids	MI		02/19/2025		2,967,079								11,792			
10410	Branchburg	NJ		03/18/2025		2,482,233								7,102			
10411	Ferndale	MI		03/03/2025		1,747,330								18,809			
10415	Stafford	TX		03/07/2025		4,400,000								17,345			
10422	Charlotte	NC		04/15/2025		3,467,455								14,820			
10428	Wyandotte	MI		03/21/2025		4,056,375								17,431			
10432	Gainesville	FL		03/19/2025		3,102,856								12,873			
10435	Flushing	NY		06/16/2025		8,437,583								39,349			
10438	Washington DC	DC		05/01/2025		24,000,000								65,165			
10440	Howell	MI		04/01/2025		3,461,482								15,359			
10442	Maumee	OH		02/19/2025		2,555,624								15,907			
10448	Sunnyvale	CA		02/28/2025		4,150,506								17,648			
10449	Beverly Hills	CA		04/21/2025		7,950,774								22,434			
10454	Urbana	IL		05/01/2025		7,602,928								21,453			
10455	Honey Brook	PA		04/04/2025		7,649,032								23,148			
10456	Jurupa Valley	CA		05/05/2025		2,237,293								6,716			
10457	Memphis	TN		03/26/2025		1,389,974								4,006			
10458	New Hudson	MI		04/14/2025		1,269,402								13,909			
10461	Pontiac	MI		05/02/2025		2,080,861								8,725			
10464	Bossier City	LA		04/11/2025		993,029								2,789			
10466	Mount Vernon	OH		05/16/2025		9,447,969								27,538			
10470	Huntington Station	NY		06/18/2025		2,587,320								8,008			
10472	Chicago	IL		05/09/2025		2,284,453								7,054			
10473	Eugene	OR		04/14/2025		2,482,130								7,141			
10475	Franklinville	NC		04/21/2025		1,330,067								9,053			

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					
10477	El Cajon	CA		05/06/2025		7,411,044								20,086			
10481	Union City	NJ		04/17/2025		13,750,000								53,318			
10482	San Francisco	CA		04/01/2025		15,890,602								43,813			
10483	Clinton Township	MI		04/02/2025		3,610,502								15,766			
10488	Gardena	CA		06/03/2025		8,458,467								26,226			
10491	Houston	TX		08/12/2025		2,492,708								7,635			
10492	Tempe	AZ		06/02/2025		4,478,012								13,885			
10493	Murrieta	CA		04/30/2025		9,439,131								27,687			
10495	Corona	CA		04/04/2025		4,620,886								10,488			
10496	Surprise	AZ		05/23/2025		5,009,668								22,579			
10498	Redding	CA		04/21/2025		14,790,942								95,372			
10501	New York	NY		05/02/2025		1,494,719								48,130			
10502	Brooklyn	NY		05/20/2025		14,422,250								41,189			
10503	Norcross	GA		04/04/2025		3,264,289								14,254			
10504	San Leandro	CA		03/31/2025		1,637,437								5,005			
10505	Gladstone	MO		04/29/2025		2,285,093								6,777			
10508	Brunswick	GA		05/21/2025		1,790,292								5,141			
10509	Bucyrus	OH		05/09/2025		6,955,578								20,215			
10510	Irving	TX		04/25/2025		1,783,055								7,711			
10511	Downey	CA		05/14/2025		1,736,005								7,412			
10513	Cicero	IL		04/28/2025		2,525,772								11,019			
10514	Orangeville	PA		04/04/2025		8,791,420								26,605			
10515	New Ringgold	PA		04/04/2025		7,947,047								24,050			
10521	Buckeye	AZ		05/27/2025		10,908,997								48,105			
10522	Briarcliff Manor	NY		05/20/2025		1,789,795								5,393			
10524	Bellevue	WA		04/30/2025		3,565,638								15,623			
10529	Renton	WA		05/08/2025		3,160,082								21,114			
10530	Charlotte	NC		05/01/2025		15,284,229								98,443			
10531	San Francisco	CA		05/23/2025		1,735,004								7,911			
10533	Austin	TX		05/07/2025		10,439,439								31,977			
10534	King of Prussia	PA		06/02/2025		8,684,238								34,950			
10537	Salt Lake City	UT		04/30/2025		2,673,831								11,887			
10539	South Hackensack	NJ		07/09/2025		11,952,764								37,175			
10541	New York	NY		05/20/2025		2,974,096								13,660			
10542	New York	NY		05/21/2025		5,072,068								14,783			
10543	Wauwatosa	WI		06/10/2025		7,557,486								22,479			
10544	Columbus	GA		05/28/2025		8,390,554								57,754			
10546	Chicago	IL		05/14/2025		3,379,975								10,563			
10547	Mesa	AZ		06/05/2025		13,937,009								39,918			
10549	Santa Rosa	CA		05/22/2025		5,964,929								18,507			
10551	San Diego	CA		05/01/2025		2,475,132								11,279			
10552	San Juan Capistrano	CA		05/05/2025		10,363,557								30,231			
10554	Davenport	IA		04/11/2025		1,731,033								7,570			
10558	Cleveland	OH		05/19/2025		3,073,958								13,754			
10559	Jacksonville	FL		06/04/2025		2,234,362								10,485			
10560	Beaufort	SC		06/18/2025		3,266,230								21,397			
10561	Santa Monica	CA		06/20/2025		11,446,123								34,083			
10562	Berlin	VT		07/03/2025		14,100,000								24,683			
10563	Warren	MI		06/18/2025		4,055,238								28,233			
10565	New York	NY		05/22/2025		14,913,485								45,681			
10566	Shelton	CT		06/13/2025		2,500,000								9,124			

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					
10567	Brooklyn	NY		05/30/2025		5,069,791								15,932			
10570	Chandler	AZ		05/27/2025		1,982,914								9,016			
10572	Carlstadt	NJ		08/29/2025		18,171,793								108,924			
10574	Piscataway	NJ		05/13/2025		4,462,943								24,025			
10575	Portland	OR		05/22/2025		2,973,779								13,818			
10576	Tumwater	WA		06/18/2025		6,451,905								30,307			
10577	Midland	TX		05/15/2025		1,739,473								8,176			
10579	Round Rock	TX		06/05/2025		994,341								2,990			
10580	Oklahoma City	OK		05/22/2025		1,016,217								4,634			
10581	Culver City	CA		05/28/2025		1,835,067								7,905			
10582	Phoenix	AZ		06/12/2025		1,965,350								6,094			
10583	Tooele	UT		06/05/2025		5,215,484								21,889			
10584	Mishawaka	IN		05/20/2025		4,047,147								27,888			
10586	Houston	TX		05/30/2025		3,877,334								11,964			
10587	Algonquin	IL		07/15/2025		1,990,364								8,055			
10594	Middle River	MD		06/16/2025		10,428,026								45,543			
10595	Pace	FL		07/01/2025		5,816,220								37,302			
10599	Cleveland	OH		09/25/2025		5,987,794								19,089			
10601	Las Vegas	NV		07/31/2025		15,330,748								133,570			
10602	Detroit	MI		06/20/2025		4,540,058								38,103			
10604	Santa Ana	CA		06/27/2025		12,834,775								41,126			
10605	Hermiston	OR		06/24/2025		2,158,907								10,141			
10606	Tarrytown	NY		08/27/2025		3,984,161								16,641			
10613	Houston	TX		08/21/2025		1,593,383								6,938			
10614	Columbus	OH		07/10/2025		1,634,611								4,985			
10619	Philadelphia	PA		06/18/2025		15,842,380								100,134			
10620	Flushing	NY		07/03/2025		1,490,169								6,236			
10623	Woodinville	WA		06/09/2025		12,039,851								31,973			
10628	Brooklyn	NY		07/09/2025		844,650								3,401			
10630	Inglewood	CA		06/02/2025		994,638								2,841			
10631	Alexandria	LA		05/30/2025		1,314,711								5,458			
10638	Dover	OH		07/07/2025		2,334,454								9,856			
10640	Colleyville	TX		06/25/2025		2,731,438								11,755			
10641	Glen Burnie	MD		07/25/2025		10,940,946								46,630			
10649	Solana Beach	CA		08/07/2025		2,277,187								6,185			
10650	Kissimmee	FL		07/03/2025		20,859,564								88,981			
10652	Bronx	NY		07/21/2025		10,310,788								30,909			
10655	Salt Lake City	UT		07/08/2025		4,551,265								18,269			
10657	Venice	CA		07/02/2025		1,809,969								7,910			
10658	Boise	ID		08/26/2025		4,286,645								13,949			
10667	Palmyra	PA		08/21/2025		7,455,068								47,247			
10668	Miami	FL		10/24/2025		4,595,610								13,726			
10669	Middle River	MD		08/07/2025		5,977,930								23,270			
10673	Southgate	MI		08/22/2025		2,091,903								8,519			
10681	Elizabethtown	PA		07/25/2025		7,820,030								23,616			
10682	York	PA		07/25/2025		7,222,321								21,811			
10685	Logan	UT		09/29/2025		2,495,450								7,145			
10687	Bronx	NY		08/27/2025		6,971,717								29,688			
10688	Mount Pleasant	WI		08/11/2025		12,951,192								51,412			
10689	Atlanta	GA		09/26/2025		997,416								4,064			
10690	American Fork	UT		08/08/2025		2,590,223								10,298			

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					
10691	Houston	TX		08/28/2025		12,942,053								55,580			
10692	Naples	FL		08/15/2025		1,892,564								5,854			
10693	Brooklyn	NY		08/18/2025		4,083,485								17,337			
10694	Montclair	CA		11/20/2025		3,325,000								8,681			
10697	Tampa	FL		08/07/2025		6,460,260								41,735			
10700	Los Angeles	CA		08/11/2025		2,983,466								13,038			
10701	Las Vegas	NV		08/08/2025		6,462,199								29,726			
10705	Detroit	MI		09/25/2025		2,240,788								14,466			
10713	Pasadena	TX		10/15/2025		2,146,954								6,960			
10715	Carlsbad	CA		10/10/2025		1,744,588								17,034			
10719	New York	NY		08/15/2025		1,595,207								5,014			
10720	Dunn	NC		09/03/2025		9,074,507								26,736			
10723	Madison	AL		08/29/2025		4,984,559								16,132			
10724	Durham	NC		08/22/2025		2,240,492								9,958			
10727	Clearlake	CA		10/17/2025		2,790,839								28,712			
10728	Tulsa	OK		11/26/2025		3,250,000								12,479			
10729	Saint Clair Shores	MI		08/28/2025		1,842,944								7,427			
10730	Houston	TX		08/27/2025		1,593,455								6,866			
10731	Bowie	MD		09/08/2025		6,562,210								144,720			
10732	Bronx	NY		09/02/2025		2,393,013								7,316			
10733	Bronx	NY		09/02/2025		1,894,574								5,686			
10735	Beaumont	TX		02/26/2026										14,183			
10736	Milford	MI		09/30/2025		1,995,814								6,540			
10737	Frederick	MD		08/29/2025		4,133,695								17,138			
10742	Fresno	CA		09/05/2025		5,463,129								38,498			
10744	Visalia	CA		09/05/2025		3,708,644								17,099			
10745	Beavercreek	OH		10/17/2025		25,842,171								102,891			
10747	Raleigh	NC		08/22/2025		1,812,070								8,294			
10751	Las Vegas	NV		10/22/2025		7,090,051								31,103			
10753	Santa Monica	CA		09/24/2025		2,991,713								12,997			
10754	Moorpark	CA		09/10/2025		6,786,401								21,280			
10758	Whittier	CA		09/17/2025		1,596,956								4,772			
10760	Houston	TX		09/05/2025		2,639,359								11,173			
10761	Brooklyn	NY		02/09/2026										8,750			
10770	Naples	FL		10/15/2025		8,238,313								36,517			
10781	Greer	SC		10/16/2025		2,997,197								8,770			
10782	Houston	TX		09/26/2025		2,642,668								11,498			
10787	Tooele	UT		10/08/2025		6,984,396								48,638			
10789	Denver	CO		10/30/2025		1,398,086								5,989			
10790	Oklahoma City	OK		10/31/2025		1,198,360								5,133			
10792	Ridgewood	NY		10/03/2025		8,384,018								25,055			
10793	Auburn Hills	MI		10/03/2025		5,482,992								53,536			
10794	Massapequa	NY		10/31/2025		3,395,403								14,394			
10795	West Islip	NY		10/31/2025		1,423,073								6,033			
10797	Davenport	FL		10/15/2025		1,498,083								6,017			
10798	Martinsville	VA		11/24/2025		9,500,000								30,882			
10799	Holladay	UT		11/14/2025		10,300,000								43,113			
10802	Macon	GA		09/23/2025		1,396,297								5,818			
10804	Hoboken	NJ		10/10/2025		16,456,834								67,863			
10805	Marietta	GA		10/17/2025		8,591,996								25,048			
10807	San Diego	CA		11/05/2025		5,588,745								35,286			

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					
10808	Brooklyn	NY		10/30/2025		1,997,069								9,144			
10809	Jersey City	NJ		11/06/2025		7,792,146								24,513			
10810	Bronx	NY		10/10/2025		2,445,266								7,417			
10812	Cincinnati	OH		10/22/2025		2,995,912								12,795			
10813	Sacramento	CA		10/16/2025		5,292,102								24,626			
10815	Tampa	FL		11/12/2025		1,498,604								4,369			
10816	Avon	CT		02/13/2026										12,329			
10824	Agoura Hills	CA		10/02/2025		17,167,275								51,304			
10826	Brooklyn	NY		10/17/2025		1,948,066								6,038			
10830	Katy	TX		12/10/2025		1,850,000								7,744			
10832	Reno	NV		10/08/2025		2,746,368								11,384			
10837	Columbus	OH		10/20/2025		9,885,179								46,201			
10845	Saint Charles	IL		10/31/2025		5,344,519								17,094			
10846	Raleigh	NC		11/24/2025		1,325,000								5,414			
10847	Cambridge	MA		10/17/2025		6,094,077								18,509			
10849	Bronx	NY		10/29/2025		2,647,417								8,071			
10852	Killeen	TX		11/03/2025		4,144,067								18,532			
10855	Vancouver	WA		11/05/2025		6,440,778								28,803			
10856	North Hollywood	CA		11/10/2025		3,694,586								16,892			
10858	Las Vegas	NV		12/03/2025		2,800,000								8,676			
10859	Brookfield	WI		12/01/2025		19,000,000								78,460			
10860	Los Angeles	CA		11/20/2025		2,500,000								7,789			
10862	Marina Del Rey	CA		10/31/2025		5,694,976								15,752			
10864	Deerfield	IL		12/23/2025		10,000,000								43,293			
10866	Houston	TX		01/13/2026										11,447			
10871	Georgetown	TX		12/01/2025		3,400,000								15,174			
10874	West Jordan	UT		11/21/2025		4,200,000								19,622			
10878	Cincinnati	OH		12/30/2025		11,250,000								51,312			
10879	Raleigh	NC		12/10/2025		9,500,000								40,184			
10883	Palm Bay	FL		12/12/2025		6,250,000								28,858			
10888	Brooklyn	NY		11/25/2025		2,325,000								7,406			
10889	Alexandria	VA		01/30/2026										38,131			
10894	Ontario	CA		12/05/2025		3,000,000								9,416			
10895	Chatsworth	GA		02/06/2026										14,045			
10896	Fleming Island	FL		02/06/2026										16,473			
10898	Terrytown	LA		02/06/2026										18,207			
10901	Chicago	IL		12/18/2025		5,800,000								15,583			
10902	Traverse City	MI		12/31/2025		9,450,000								93,535			
10903	Brooklyn	NY		12/05/2025		2,250,000								10,161			
10904	Mount Laurel	NJ		02/06/2026										7,755			
10905	Las Vegas	NV		12/16/2025		2,825,000								12,508			
10907	New York	NY		12/17/2025		15,500,000								68,728			
10911	Adairsville	GA		01/22/2026										26,118			
10916	Rio Rancho	NM		12/05/2025		2,600,000								11,952			
10917	Fort Pierce	FL		12/11/2025		2,100,000								9,479			
10918	Las Vegas	NV		12/17/2025		2,500,000								8,193			
10919	City of Industry	CA		12/11/2025		4,800,000								14,716			
10920	Florence	NJ		01/15/2026										34,463			
10922	Wixom	MI		12/16/2025		875,000								3,920			
10926	Coachella	CA		03/10/2026										74,541			
10927	Indio	CA		03/10/2026										94,776			

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					
10928	Wilmington	CA		03/10/2026										29,394			
10930	Edmond	OK		02/04/2026										82,590			
10935	Houston	TX		12/22/2025		3,500,000								11,365			
10936	Santa Fe	NM		12/15/2025		1,050,000								4,749			
10952	Brooklyn	NY		01/27/2026										19,938			
10954	Houston	TX		03/09/2026										5,495			
10958	Garden Grove	CA		01/09/2026										10,396			
10959	Detroit	MI		01/26/2026										5,326			
10960	East Hartford	CT		01/16/2026										6,670			
10964	Van Nuys	CA		01/09/2026										9,082			
10967	Middle River	MD		02/04/2026										66,361			
10968	Burbank	CA		01/28/2026										22,414			
10969	Boise	ID		12/29/2025		20,000,000								84,658			
10971	Jacksonville	FL		02/10/2026										22,806			
10972	Georgetown	TX		01/30/2026										33,299			
10973	Springboro	OH		01/30/2026										9,214			
10977	Heber City	UT		02/06/2026										13,574			
10979	Troy	MI		01/23/2026										11,013			
10980	Houston	TX		01/22/2026										6,298			
10983	Centerville	GA		01/16/2026										5,110			
10984	Oxford	AL		01/16/2026										6,177			
10985	Placentia	CA		01/22/2026										4,936			
10987	San Diego	CA		03/19/2026										11,050			
10989	Tucson	AZ		02/09/2026										10,436			
10991	Bronx	NY		02/25/2026										17,014			
10996	Brooklyn	NY		01/30/2026										8,824			
10998	Henderson	NV		02/13/2026										11,705			
11000	Manhasset	NY		04/09/2026										9,108			
11002	San Fernando	CA		02/10/2026										7,671			
11003	Saginaw	MI		06/03/2026										50,180			
11004	Fresno	CA		02/24/2026										8,816			
11005	Jackson	MI		02/24/2026										3,601			
11007	Bronx	NY		01/29/2026										7,829			
11012	Chandler	AZ		04/30/2026										88,136			
11018	Brooklyn	NY		07/02/2026										4,961			
11021	Prescott	AZ		03/03/2026										8,657			
11022	Meridian	ID		02/06/2026										48,657			
11023	La Verne	CA		02/11/2026										8,499			
11028	Bronx	NY		03/10/2026										5,228			
11029	Pleasant Grove	UT		03/20/2026										5,284			
11031	South Windsor	CT		03/09/2026										13,694			
11033	Bronx	NY		02/27/2026										9,116			
11038	Hockley	TX		02/24/2026										60,102			
11040	Lincoln	NE		03/05/2026										86,496			
11042	San Antonio	TX		03/19/2026										20,509			
11044	Raeford	NC		03/04/2026										16,655			
11046	Henrico	VA		05/14/2026										121,027			
11047	Philadelphia	PA		03/02/2026										32,798			
11049	San Jacinto	CA		03/06/2026										11,208			
11052	Brooklyn	NY		02/27/2026										7,634			
11054	Bronx	NY		02/27/2026										7,298			

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					
11056	Bronx	NY		03/06/2026										13,507			
11059	Aberdeen	NC		03/06/2026										52,116			
11062	Columbia	MD		02/27/2026										99,867			
11065	Lubbock	TX		02/19/2026										18,572			
11067	Milton	FL		04/30/2026										21,302			
11069	New York	NY		06/15/2026										10,565			
11071	Houston	TX		03/31/2026										6,999			
11074	Cambridge	MA		08/07/2026										4,683			
11075	Brooklyn	NY		03/30/2026										46,669			
11076	Salt Lake City	UT		04/02/2026										5,773			
11077	Brooklyn	NY		03/31/2026										6,757			
11079	Seattle	WA		03/31/2026										11,751			
11086	Lansdowne	MD		04/15/2026										13,141			
11087	Newark	DE		04/08/2026										6,894			
11088	Elizabeth	NJ		04/02/2026										54,133			
11091	San Antonio	TX		05/27/2026										26,168			
11092	Bronx	NY		04/14/2026										13,080			
11093	Columbus	OH		04/07/2026										4,202			
11094	Bergen	NY		04/07/2026										3,891			
11095	Brooklyn	NY		03/31/2026										35,964			
11101	Bronx	NY		04/30/2026										6,299			
11103	Lansing	MI		04/21/2026										20,197			
11105	Sacramento	CA		04/07/2026										15,916			
11107	Decatur	IL		04/21/2026										8,977			
11121	Salt Lake City	UT		05/19/2026										16,309			
11126	Seattle	WA		05/05/2026										17,401			
11131	Phoenix	AZ		04/30/2026										27,776			
11141	Phoenix	AZ		05/07/2026										7,408			
11146	Londonderry	NH		05/12/2026										13,996			
11153	Columbus	OH		05/11/2026										17,433			
11156	Panorama City	CA		03/10/2026										29,326			
11157	Riverside	CA		03/10/2026										13,445			
11158	San Jacinto	CA		03/10/2026										12,563			
11159	Fontana	CA		03/10/2026										5,341			
11162	New Port Richey	FL		05/26/2026										15,509			
11164	Anchorage	AK		05/15/2026										14,459			
11168	Houston	TX		06/22/2026										12,728			
11169	Angleton	TX		06/22/2026										6,070			
11171	Elgin	IL		06/01/2026										24,889			
11176	St Augustine	FL		06/26/2026										8,912			
11179	Milwaukee	WI		05/15/2026										8,380			
11180	Marco Island	FL		06/10/2026										8,009			
11181	Houston	TX		05/21/2026										3,597			
11183	Laredo	TX		06/16/2026										8,480			
11184	Laredo	TX		06/10/2026										10,835			
11190	Bonita	CA		06/05/2026										73,361			
11191	New York	NY		07/14/2026										4,232			
11192	Cape Coral	FL		06/02/2026										7,134			
11194	Madison	AL		06/01/2026										5,595			
11197	Phoenix	AZ		05/28/2026										28,034			
11201	Round Rock	TX		06/05/2026										3,855			

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					
11202	Murray	UT		06/24/2026										20,136			
11203	Willoughby	OH		08/10/2026										2,715			
11205	Eugene	OR		06/12/2026										8,138			
11212	Parma	OH		06/10/2026										5,274			
11220	Thousand Oaks	CA		06/30/2026										7,771			
11222	Tukwila	WA		06/04/2026										16,851			
11223	Bronx	NY		06/02/2026										28,136			
11229	Redwood City	CA		06/10/2026										10,783			
11232	Brooklyn Park	MN		06/16/2026										24,872			
11233	Madison Heights	MI		07/01/2026										6,440			
11237	Brooklyn	NY		06/26/2026										3,460			
11239	Gainesville	FL		07/10/2026										10,681			
11245	Houston	TX		07/15/2026										6,508			
11248	Columbia	SC		07/22/2026										5,517			
11249	Spring	TX		06/16/2026										2,799			
11254	Bath	NY		06/30/2026										7,889			
11257	Anacortes	WA		07/15/2026										10,598			
11259	Rego Park	NY		07/27/2026										1,896			
11262	Leander	TX		08/07/2026										7,606			
11275	Poway	CA		07/17/2026										4,390			
11277	San Jose	CA		07/14/2026										8,654			
11283	Lewiston	ID		06/26/2026										8,771			
11286	The Dalles	OR		07/17/2026										10,575			
11305	Bronx	NY		07/30/2026										1,694			
11313	Branson	MO		07/31/2026										11,656			
11356	Lacey	WA		08/04/2026										2,777			
1436	LAGUNA BEACH	CA		12/29/2003		204,670								15,839			
1586	FRESNO	CA		03/13/2006		452,732								18,425			
1616	ARCADIA	CA		05/27/2004		807,460								59,409			
1617	FRESNO	CA		06/27/2006		402,952								15,466			
1696	FRESNO	CA		08/15/2007		916,368								29,448			
1697	VAN NUYS	CA		09/12/2007		246,674								32,959			
1713	BELFAIR	WA		09/21/2007		463,717								62,043			
1715	GARDNERVILLE	NV		10/04/2007		1,313,687								40,306			
1723	POMONA	CA		10/31/2007		353,906								45,239			
1756	LAKE OSWEGO	OR		03/28/2008		436,466								45,192			
1771	SPOKANE VALLEY	WA		04/25/2008		485,800								48,406			
1809	RANCHO CUCAMONGA	CA		10/02/2008		2,407,510								12,706			
1844	GRAND PRAIRIE	TX		01/23/2009		339,166								24,958			
1872	KAHULUI	HI		05/15/2009		606,223								39,415			
1961	PITTSBURG	CA		01/29/2010		268,309								58,063			
1979	SAN DIEGO	CA		04/05/2010		470,079								60,502			
1985	STUDIO CITY	CA		04/19/2010		392,249								19,660			
2022	CLOVIS	CA		06/29/2010		1,484,161								32,328			
2025	SOUTH JORDAN	UT		07/01/2010		1,015,891								13,677			
2045	DAYTONA BEACH	FL		07/13/2010		2,242,576								46,892			
2056	DEER PARK	IL		07/21/2010		710,214								13,401			
2070	GREENVILLE	SC		07/30/2010		1,261,953								62,977			
2072	DULUTH	GA		10/04/2010		551,607								25,400			
2083	SANTA ROSA	CA		10/06/2010		1,729,612								15,758			
2084	ELK GROVE	CA		10/06/2010		3,798,881								83,899			

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
2118	HOUSTON	TX		11/01/2010		3,149,915								142,503			
2119	HOUSTON	TX		11/01/2010		680,102								30,767			
2136	BEDMINISTER	NJ		12/09/2010		751,070								32,768			
2182	SAN DIEGO	CA		12/16/2010		599,204								26,167			
2221	HAZELHURST	MS		04/06/2011		1,035,884								41,044			
2229	SAN DIEGO	CA		03/10/2011		1,411,821								28,293			
2274	POWAY	CA		04/18/2011		1,271,551								50,671			
2310	SOUTHAMPTON	PA		06/17/2011		1,080,161								42,284			
2318	SOLON	OH		05/04/2011		1,943,055								25,045			
2340	HIALEAH	FL		07/27/2011		1,239,116								47,488			
2353	CLEBURNE	TX		09/23/2011		600,975								22,109			
2354	MESQUITE	TX		09/23/2011		665,531								24,473			
2355	MIDLAND	TX		09/23/2011		579,638								21,316			
2369	MARRERO	LA		10/07/2011		1,242,204								45,250			
2385	SAN BERNARDINO	CA		08/09/2011		1,451,466								57,520			
2411	HAPEVILLE	GA		09/28/2011		590,953								21,919			
2418	COLORADO SPRINGS	CO		10/04/2011		1,030,917								17,651			
2429	POTTSTOWN	PA		09/30/2011		1,094,998								17,377			
2430	ENID	OK		09/30/2011		4,833,939								31,132			
2433	AUSTELL	GA		09/30/2011		2,534,995								39,996			
2448	EMERYVILLE	CA		09/29/2011		1,312,584								48,777			
2453	LINTHICUM	MD		09/29/2011		972,215								16,666			
2477	LA CROSSE	WI		12/08/2011		4,641,604								76,978			
2482	DAYTON	OH		01/06/2012		184,329								44,203			
2519	HICKSVILLE	NY		01/05/2012		865,180								8,714			
3006	RALEIGH	NC		11/22/2011		836,380								30,471			
3020	CAMPBELL	CA		12/29/2011		152,113								35,347			
3031	INDIANAPOLIS	IN		12/27/2011		732,203								26,182			
3082	COLUMBIA	SC		03/05/2012		2,743,653								37,992			
3096	PORT ARTHUR	TX		01/31/2012		456,012								98,242			
3111	BRYAN	TX		02/17/2012		653,614								22,619			
3122	SEATTLE	WA		05/03/2012		871,244								14,150			
3136	LONG ISLAND CITY	NY		06/22/2012		1,129,335								18,038			
3145	SEATTLE	WA		03/14/2012		1,046,209								35,848			
3161	WINCHESTER	VA		04/10/2012		891,042								29,876			
3167	LANCASTER	TX		03/01/2012		1,320,858								21,938			
3174	KIRKLAND	WA		01/18/2013		988,043								2,946			
3214	FAYETTEVILLE	NC		04/24/2012		375,612								37,690			
3240	SANTA ANA	CA		07/18/2012		835,783								28,166			
3273	CHESAPEAKE	VA		06/28/2012		2,885,803								94,763			
3275	CARPENTERSVILLE	IL		06/11/2012		604,027								19,879			
3276	SAN MARCOS	CA		06/04/2012		1,251,504								41,902			
3297	LAS VEGAS	NV		06/22/2012		1,854,935								29,739			
3307	ARCADIA	CA		07/24/2012		4,764,332								78,309			
3310	VENICE	FL		05/10/2012		1,222,093								20,240			
3325	HOUSTON	TX		08/17/2012		682,181								96,249			
3343	RENO	NV		07/25/2012		734,827								109,077			
3344	SAN DIEGO	CA		06/29/2012		1,296,285								21,265			
3346	BEVERLY HILLS	CA		05/23/2013		743,429								21,047			
3349	BROOKINGS	OR		07/20/2012		980,304								31,971			
3350	MEDFORD	OR		10/10/2012		1,167,659								30,686			

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					
3351	MESA	AZ		06/22/2012		1,399,132								13,536			
3360	SANTA CRUZ	CA		07/26/2012		1,120,471								36,540			
3373	ARDEN HILLS	MN		10/17/2012		2,137,889								33,879			
3375	TUCSON	AZ		09/10/2012		1,859,498								30,085			
3380	GRAND PRAIRIE	TX		07/16/2012		1,943,372								19,715			
3384	THORNTON	CO		08/08/2012		1,020,664								16,475			
3385	NILES	IL		08/30/2012		1,429,716								33,685			
3420	STERLING HEIGHTS	MI		09/20/2012		1,607,332								15,787			
3437	DALLAS	TX		08/20/2012		5,828,029								59,990			
3442	WASHINGTON	DC		11/28/2012		2,213,826								35,270			
3444	BELLEVUE	WA		08/31/2012		7,266,480								117,903			
3451	PITTSBURGH	PA		11/16/2012		951,126								28,958			
3455	ABINGDON	MD		11/01/2012		1,334,650								164,051			
3463	SAN DIEGO	CA		12/31/2012		6,206,785								46,352			
3466	FRESNO	CA		10/17/2012		521,400								71,940			
3474	ORLANDO	FL		01/24/2013		510,089								57,635			
3486	WEATHERFORD	TX		10/09/2012		760,059								12,188			
3487	DALLAS	TX		09/24/2012		2,525,718								81,084			
3490	SAN ANGELO	TX		11/15/2012		2,102,767								33,702			
3497	FALLSTON	MD		11/27/2012		1,465,576								45,443			
3503	ODESSA	FL		10/30/2012		1,316,602								41,554			
3517	GRAND PRAIRIE	TX		10/29/2012		1,286,074								20,441			
3530	ORLANDO	FL		12/06/2012		790,857								45,275			
3533	SANTA ANA	CA		12/31/2012		1,365,444								21,557			
3554	FAYETTEVILLE	NC		12/19/2012		516,406								119,619			
3562	DOWNERS GROVE	IL		02/11/2013		2,438,075								73,150			
3563	SANTA ANA	CA		02/28/2013		255,446								27,757			
3566	SANTA MONICA	CA		12/06/2012		3,193,750								46,190			
3568	BELLEVUE	WA		12/14/2012		1,171,166								18,937			
3577	AUSTIN	TX		12/28/2012		1,268,353								149,407			
3579	SHAKER HEIGHTS	OH		02/27/2013		482,864								14,395			
3582	ONTARIO	CA		06/27/2013		492,836								13,916			
3583	FRESNO	CA		04/03/2013		903,099								13,629			
3584	BELLEVUE	WA		12/14/2012		1,608,878								26,012			
3592	SAN FRANCISCO	CA		02/27/2013		972,702								29,045			
3612	DALLAS	TX		12/05/2012		534,862								5,281			
3623	FORT COLLINS	CO		04/05/2013		3,693,487								26,900			
3627	SALT LAKE CITY	UT		02/05/2013		196,073								21,295			
3631	MURRAY	UT		02/01/2013		1,316,563								39,735			
3639	SEGUIN	TX		02/01/2013		1,230,538								6,770			
3655	ORANGE	CA		03/28/2013		1,225,003								18,944			
3664	GRAPEVINE	TX		03/20/2013		996,751								104,160			
3683	FONTANA	CA		02/27/2013		1,729,033								16,380			
3686	WESTMINSTER	CA		05/23/2013		7,858,844								227,715			
3692	ISLANDIA	NY		03/22/2013		462,684								48,360			
3702	PEORIA	AZ		03/05/2013		1,630,498								57,382			
3703	INGLEWOOD	CA		06/17/2013		2,458,218								230,764			
3705	DU QUOIN	IL		03/22/2013		282,503								29,557			
3716	PIKESVILLE	MD		05/29/2013		691,991								19,878			
3723	MILWAUKIE	OR		04/30/2013		623,526								42,215			
3726	SALT LAKE CITY	UT		04/10/2013		482,749								14,011			

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
3743	ROME	GA		07/12/2013		2,752,013								75,792			
3745	SAMMAMISH	WA		04/05/2013		768,899								22,385			
3765	PORTLAND	OR		06/06/2013		313,064								29,401			
3770	THORNTON	CO		05/01/2013		1,420,399								21,488			
3778	MILL VALLEY	CA		10/15/2013		3,677,151								50,115			
3782	SAN DIEGO	CA		06/18/2013		903,826								13,572			
3800	MADISON HEIGHTS	MI		08/19/2013		701,049								19,311			
3802	CLEVELAND HEIGHTS	OH		11/01/2013		1,711,108								24,490			
3819	VALLEJO	CA		08/01/2013		967,359								19,001			
3838	CHINO HILLS	CA		08/28/2013		765,830								20,799			
3854	WEST VALLEY CITY	UT		08/01/2013		285,096								25,902			
3859	BLOOMFIELD HILLS	MI		08/19/2013		510,705								14,071			
3860	BEVERLY HILLS	MI		08/19/2013		1,091,495								30,074			
3864	HAWTHORNE	CA		09/12/2013		1,276,411								108,697			
3881	AUSTIN	TX		09/05/2013		809,994								38,481			
3891	SOLON	OH		08/22/2013		853,290								23,465			
3900	VAN NUYS	CA		09/04/2013		457,795								12,392			
3901	BRIGHTON	MI		10/04/2013		807,323								21,204			
3904	HOLLYWOOD	CA		09/25/2013		932,775								25,323			
3906	DEPEW	NY		09/20/2013		371,285								31,535			
3920	MIAMI	FL		07/31/2013		1,933,557								40,538			
3929	FARMINGTON	NM		09/12/2013		1,832,592								49,560			
3932	BAY SHORE	NY		10/30/2013		467,013								12,374			
3947	HENDERSON	NV		11/05/2013		196,146								15,629			
3948	MARYLAND HEIGHTS	MO		10/23/2013		4,367,614								56,260			
3964	GLENDALE	AZ		12/02/2013		879,743								12,175			
3973	WOODMERE	OH		12/04/2013		648,243								37,025			
3979	CLEVELAND	OH		12/04/2013		443,523								25,333			
3980	CLEVELAND	OH		12/04/2013		487,893								27,867			
3987	BIRMINGHAM	AL		11/01/2013		1,286,001								35,146			
3989	ANTIOCH	CA		10/08/2013		1,554,521								41,637			
3990	GREENVILLE	TX		10/24/2013		973,607								13,538			
3997	SIOUX FALLS	SD		11/14/2013		1,013,173								80,786			
3998	TUCSON	AZ		12/06/2013		529,177								42,380			
4000	EL SEGUNDO	CA		12/10/2013		3,096,082								79,176			
4009	COLORADO SPRINGS	CO		10/29/2013		1,048,488								14,573			
4013	BRIGHTON	CO		03/05/2014		533,200								22,362			
4014	UNIVERSITY HEIGHTS	OH		12/20/2013		1,651,544								22,626			
4022	SAN FRANCISCO	CA		12/26/2013		1,222,421								16,972			
4025	SAN FRANCISCO	CA		04/16/2014		867,833								11,598			
4029	GREENSBORO	NC		12/30/2013		858,470								20,526			
4030	VENTURA	CA		12/26/2013		4,636,199								39,745			
4031	TUCSON	AZ		12/30/2013		1,158,901								9,941			
4038	EL DORADO HILLS	CA		12/02/2013		272,430								21,728			
4041	ROCKVILLE CENTRE	NY		01/21/2014		667,004								16,976			
4045	HILLSBORO	OR		11/27/2013		1,497,026								18,654			
4049	DENVILLE	NJ		12/19/2013		3,662,236								51,008			
4058	DENVILLE	NJ		12/19/2013		3,219,372								44,840			
4060	CLINTON TOWNSHIP	MI		01/15/2014		694,597								25,270			
4067	PHOENIX	OR		12/04/2013		815,493								36,486			
4071	WEST HOLLYWOOD	CA		12/20/2013		1,345,223								18,800			

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					
4082	ST LOUIS PARK	MN		02/20/2014		1,536,167								20,874			
4102	SANTA ROSA	CA		01/15/2014		4,145,468								35,282			
4116	BRANDON	FL		04/28/2014		299,661								20,713			
4118	ANTIOCH	CA		03/03/2014		1,754,313								124,618			
4119	CATHEDRAL CITY	CA		09/25/2014		1,161,438								3,480			
4122	REDONDO BEACH	CA		04/09/2014		456,182								11,192			
4125	KIRKLAND	WA		03/20/2014		655,231								16,169			
4126	CLERMONT	FL		07/17/2014		1,307,474								36,282			
4129	Depew	NY		09/17/2015		819,948								25,979			
4132	FOLSOM	CA		03/26/2014		2,400,226								32,356			
4137	NIAGARA FALLS	NY		09/24/2014		2,949,949								122,973			
4142	INDIANAPOLIS	IN		04/18/2014		1,530,840								35,392			
4147	RAVENNA	OH		05/19/2014		909,185								9,864			
4151	LITTLETON	CO		03/28/2014		812,661								19,238			
4152	DENVER	CO		03/28/2014		543,568								12,868			
4153	COLORADO SPRINGS	CO		03/28/2014		554,332								13,123			
4154	ARVADA	CO		06/02/2014		727,886								16,646			
4155	CENTENNIAL	CO		06/02/2014		678,258								15,511			
4156	THORNTON	CO		06/02/2014		678,258								15,511			
4157	KETCHIKAN	AK		06/02/2014		507,315								11,602			
4159	Gilroy	CA		05/13/2014		1,528,425								103,325			
4162	SACRAMENTO	CA		03/31/2014		1,080,835								27,013			
4163	LAKE FOREST	CA		07/31/2014		5,858,317								76,474			
4168	POOLER	GA		07/22/2014		1,109,733								14,608			
4170	SAN DIEGO	CA		02/28/2014		2,725,688								37,187			
4189	BEREA	OH		04/28/2014		270,482								11,977			
4192	GREENWOOD VILLAGE	CO		06/13/2014		463,403								30,506			
4204	NILES	IL		05/14/2014		1,621,442								39,364			
4211	MARTINEZ	CA		04/29/2014		1,468,487								101,972			
4216	TEMPE	AZ		07/17/2014		1,861,630								44,249			
4221	SACRAMENTO	CA		04/30/2014		470,612								32,668			
4224	BROOKLYN	NY		08/22/2014		1,108,387								69,749			
4227	CLEVELAND	OH		06/06/2014		1,090,078								26,210			
4229	SAN MARCOS	TX		06/20/2014		686,458								8,001			
4246	RAEFORD	NC		06/11/2014		626,516								98,135			
4265	PORT ARTHUR	TX		05/30/2014		150,643								32,339			
4269	COMMERCE CITY	CO		10/20/2014		848,968								31,838			
4270	COLORADO SPRINGS	CO		06/27/2014		687,013								16,597			
4271	MANSURA	LA		09/02/2014		648,513								15,153			
4273	TEMPLE TERRACE	FL		05/29/2014		174,916								22,296			
4281	RENO	NV		07/03/2014		3,545,866								84,686			
4282	RENO	NV		07/03/2014		3,208,165								76,621			
4284	RENO	NV		07/11/2014		7,564,758								69,137			
4288	WILLIAMSVILLE	NY		07/21/2014		4,474,287								18,526			
4299	CORAL GABLES	FL		06/12/2014		964,981								12,854			
4318	CANASTOTA	NY		09/11/2014		1,538,326								217,460			
4330	SOUTH JORDAN	UT		08/28/2014		1,111,505								26,332			
4331	JACKSONVILLE	FL		07/09/2014		811,257								52,234			
4340	SARATOGA	CA		07/02/2014		2,969,984								34,742			
4345	ALLEN	TX		07/01/2014		1,188,995								15,838			
4355	FORT WAYNE	IN		08/29/2014		1,126,045								70,557			

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					
4369	PFLUGERVILLE	TX		09/12/2014		310,062								19,025			
4370	SHAKER HEIGHTS	OH		08/29/2014		1,113,644								9,302			
4371	NORTH CANTON	OH		08/20/2014		989,723								12,811			
4375	MERCER ISLAND	WA		08/13/2014		1,113,407								12,287			
4378	PENSACOLA	FL		09/11/2014		1,709,073								97,970			
4380	RENTON	WA		10/30/2014		673,904								15,671			
4404	PHOENIX	AZ		12/22/2014		664,276								4,511			
4407	SHERWOOD	OR		08/19/2014		2,364,597								31,278			
4408	LAS VEGAS	NV		10/14/2014		1,122,208								26,117			
4411	THOUSAND OAKS	CA		09/11/2014		2,313,590								28,090			
4422	FLOWERTY BRANCH	GA		09/12/2014		392,963								9,063			
4437	CHICAGO	IL		10/22/2014		1,110,933								14,568			
4438	MORTON GROVE	IL		10/22/2014		624,899								8,194			
4456	REDDING	CA		10/21/2014		2,079,699								125,129			
4457	AUBURNDALE	FL		11/14/2014		1,154,439								67,837			
4469	GILBERT	AZ		09/26/2014		2,087,887								11,206			
4482	BALTIMORE	MD		11/26/2014		981,257								57,578			
4484	MURRIETA	CA		10/01/2014		830,592								19,657			
4500	RICHMOND	VA		12/19/2014		869,133								19,798			
4507	HAVERHILL	MA		10/09/2014		1,757,812								23,158			
4517	EUGENE	OR		11/07/2014		1,483,023								12,478			
4524	LYNNWOOD	WA		10/31/2014		2,203,714								18,065			
4527	SAN JOSE	CA		10/29/2014		3,263,363								42,792			
4531	NORTHRIDGE	CA		12/11/2014		1,594,352								8,825			
4532	GRETNA	LA		12/01/2014		1,494,455								87,692			
4533	COVINA	CA		12/08/2014		1,045,910								11,746			
4534	SAN LUIS OBISPO	CA		01/13/2015		1,281,804								16,006			
4538	HUNTINGTON BEACH	CA		12/17/2014		3,412,825								77,742			
4543	FOLSOM	CA		11/26/2014		2,979,538								68,614			
4544	LAS VEGAS	NV		12/23/2014		1,854,871								42,111			
4547	ROME	GA		10/23/2014		427,739								25,626			
4551	UNION CITY	CA		12/02/2014		3,278,551								192,242			
4554	CLEVELAND	OH		12/31/2014		1,141,255								26,549			
4557	SUNNYVALE	CA		12/04/2014		3,123,398								22,071			
4564	SEATTLE	WA		12/31/2014		7,332,586								95,079			
4567	WEST CHESTER	OH		12/17/2014		4,764,620								196,361			
4568	HOUSTON	TX		11/10/2014		586,825								4,902			
4571	DENVER	CO		11/25/2014		959,821								22,112			
4576	TALLAHASSEE	FL		11/24/2014		902,975								20,811			
4579	HERKIMER	NY		03/24/2015		1,664,086								89,011			
4588	SEATTLE	WA		12/18/2014		3,667,810								43,568			
4590	NEWPORT BEACH	CA		12/01/2014		784,349								11,430			
4593	VENICE	FL		01/30/2015		1,416,431								79,784			
4601	SANTA CLARITA	CA		12/17/2014		2,048,446								17,175			
4610	RIVERSIDE	CA		02/13/2015		1,434,970								18,099			
4615	SHAWNEE	KS		02/11/2015		952,714								21,214			
4622	DALLAS	TX		03/11/2015		1,065,704								11,782			
4623	STAFFORD	TX		01/08/2015		1,050,089								12,102			
4624	POOLER	GA		05/01/2015		1,047,462								8,546			
4649	COSTA MESA	CA		01/20/2015		1,619,020								20,676			
4653	WESLEY CHAPEL	FL		02/27/2015		1,212,545								27,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4662	TEMPE	AZ		01/23/2015		533,766								6,846			
4664	INDIO	CA		01/29/2015		572,028								12,907			
4669	SEATTLE	WA		05/07/2015		5,907,366								65,474			
4672	DOWNEY	CA		03/19/2015		1,070,316								23,633			
4678	ORMOND BEACH	FL		01/28/2015		392,029								28,450			
4680	ANN ARBOR	MI		03/26/2015		816,646								44,140			
4683	CHARLOTTESVILLE	VA		02/13/2015		457,685								25,189			
4690	MURRIETA	CA		03/03/2015		654,175								14,476			
4692	COLUMBUS	OH		03/20/2015		891,251								19,593			
4693	PHOENIX	AZ		03/31/2015		4,740,940								59,928			
4694	LOS ANGELES	CA		02/18/2015		1,057,052								13,469			
4696	BISHOP	CA		02/27/2015		4,244,132								53,687			
4707	RIVERDALE	UT		04/13/2015		1,274,796								28,087			
4713	PACIFICA	CA		03/20/2015		1,051,413								13,535			
4714	KIRKLAND	WA		04/22/2015		2,312,993								51,074			
4718	BOULDER	CO		04/14/2015		957,588								10,573			
4730	REDMOND	WA		04/22/2015		664,986								14,684			
4734	SCHERTZ	TX		06/23/2015		526,399								6,450			
4735	MESA	AZ		03/18/2015		356,702								19,249			
4736	CLIFTON PARK	NY		05/07/2015		1,069,752								21,454			
4739	BALTIMORE	MD		05/19/2015		4,881,170								332,875			
4741	CLEVELAND	OH		03/20/2015		450,314								5,755			
4744	LOS ANGELES	CA		04/02/2015		1,207,576								10,019			
4747	JACKSONVILLE	FL		03/31/2015		788,332								42,508			
4754	SAN FRANCISCO	CA		06/30/2015		1,580,955								80,500			
4762	SUN VALLEY	CA		04/15/2015		1,157,460								14,419			
4763	WOODLAND HILLS	CA		06/01/2015		952,289								49,273			
4767	MILL CREEK	WA		05/28/2015		2,477,173								54,066			
4769	FORT PIERCE	FL		06/22/2015		2,057,177								90,664			
4776	DEPEW	NY		12/14/2015		1,051,667								47,542			
4777	HOUSTON	TX		05/06/2015		590,057								7,271			
4788	CHICAGO	IL		05/28/2015		2,102,650								26,648			
4789	BAKERSFIELD	CA		05/20/2015		1,192,709								124,748			
4791	PASSAIC	NJ		04/30/2015		2,810,110								36,024			
4797	SAN DIEGO	CA		06/23/2015		4,975,061								107,769			
4798	PERRYSBURG	OH		05/21/2015		621,909								13,478			
4799	SACRAMENTO	CA		06/11/2015		2,484,184								24,863			
4803	HOUSTON	TX		05/22/2015		1,666,642								36,247			
4813	SAN MATEO	CA		09/28/2015		2,514,079								30,895			
4814	SAN MATEO	CA		09/28/2015		1,077,462								13,241			
4825	HOUSTON	TX		05/19/2015		2,533,252								28,261			
4826	SALT LAKE CITY	UT		05/28/2015		1,339,481								29,261			
4834	PORT ST LUCIE	FL		05/20/2015		1,508,886								16,388			
4837	APPLE VALLEY	CA		06/03/2015		2,681,634								34,099			
4839	CLEVELAND	OH		06/15/2015		1,036,332								12,936			
4850	LOMBARD	IL		06/18/2015		1,547,446								78,793			
4852	MISSOULA	MT		09/30/2015		11,430,172								142,062			
4864	GILBERT	AZ		07/15/2015		3,691,608								46,412			
4867	COLUMBUS	OH		07/14/2015		1,294,057								27,800			
4870	SAN DIEGO	CA		03/01/2016		4,540,233								198,619			
4871	SAN DIEGO	CA		06/17/2015		4,298,140								54,453			

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					
4872	Bradenton	FL		07/16/2015		764,858								30,525			
4884	WESTMINSTER	CA		07/31/2015		3,224,223								39,786			
4888	CORONA	CA		05/20/2015		1,769,456								11,758			
4891	HOUSTON	TX		08/14/2015		724,807								15,338			
4901	CHICAGO	IL		06/10/2015		899,587								17,587			
4910	SANDY	UT		07/02/2015		558,797								12,004			
4921	NORTHRIDGE	CA		08/10/2015		2,342,189								24,994			
4926	WORTHINGTON	OH		10/01/2015		2,248,094								24,233			
4927	WAYNE	NJ		08/03/2015		3,872,245								82,034			
4928	VALENCIA	CA		07/30/2015		211,511								31,441			
4932	GEORGETOWN	TX		08/12/2015		356,555								50,405			
4936	FORSYTH	GA		07/22/2015		1,184,570								25,253			
4938	SAN DIEGO	CA		07/15/2015		1,363,815								16,766			
4943	THOUSAND OAKS	CA		12/02/2015		1,584,870								16,914			
4949	WHITE LAKE	MI		07/27/2015		862,483								16,511			
4965	UNIVERSAL CITY	TX		07/30/2015		1,104,732								54,945			
4969	SAN MATEO	CA		09/21/2015		901,380								18,798			
4975	SAN FRANCISCO	CA		09/21/2015		1,201,841								25,064			
4977	CYPRESS	TX		07/20/2015		2,157,583								45,891			
4978	AUBURN	WA		06/19/2015		1,951,845								98,818			
4987	RAYMORE	MO		10/01/2015		1,134,901								21,109			
4995	CANOGA PARK	CA		10/01/2015		450,706								9,158			
4998	WILLOUGHBY	OH		08/13/2015		780,864								16,336			
5009	PORTLAND	OR		08/26/2015		1,186,253								5,351			
5024	BECKLEY	WV		12/08/2015		4,258,046								80,133			
5027	ATLANTA	GA		09/17/2015		1,792,611								21,735			
5028	ANN ARBOR	MI		10/13/2015		2,726,671								56,170			
5032	CHINO	CA		10/05/2015		814,219								9,854			
5045	FEDERAL WAY	WA		09/10/2015		964,139								20,042			
5049	COSTA MESA	CA		10/23/2015		1,342,519								27,721			
5051	SAN DIEGO	CA		10/23/2015		507,438								23,837			
5052	SAN DIEGO	CA		10/23/2015		1,363,987								28,164			
5054	CLINTON	CT		10/13/2015		3,116,857								37,264			
5055	OAK LAWN	IL		09/14/2015		1,174,420								14,075			
5056	REDMOND	WA		10/20/2015		818,001								16,851			
5060	PASADENA	CA		10/14/2015		2,518,310								51,902			
5067	MARION	IA		09/28/2015		1,114,347								23,175			
5071	SYRACUSE	NY		10/15/2015		2,337,811								47,508			
5072	BAKERSFIELD	CA		11/20/2015		1,620,834								74,340			
5073	GEORGETOWN	TX		09/08/2015		1,699,215								35,028			
5075	LEXINGTON	KY		10/15/2015		2,181,336								44,936			
5079	PASADENA	CA		10/02/2015		2,001,126								41,185			
5084	VENTURA	CA		09/29/2015		966,966								11,490			
5085	RESEDA	CA		09/29/2015		237,321								11,217			
5092	TUCSON	AZ		09/24/2015		905,665								18,783			
5099	CHESAPEAKE	VA		10/20/2015		1,370,989								16,092			
5101	LOS ANGELES	CA		10/14/2015		2,584,139								16,823			
5109	ST PETERSBURG	FL		12/14/2015		5,664,639								44,810			
5118	CHULA VISTA	CA		12/09/2015		2,754,889								124,789			
5122	ROSEMONT	IL		10/20/2015		768,270								36,097			
5125	SALT LAKE CITY	UT		10/28/2015		634,355								73,636			

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					
5148	NASHVILLE	TN		11/19/2015		306,449								14,083			
5154	FRESNO	CA		11/30/2015		2,722,768								32,752			
5158	VALLEY STREAM	NY		11/25/2015		934,973								43,068			
5170	LAS VEGAS	NV		12/03/2015		860,536								39,042			
5175	NAVASOTA	TX		10/19/2015		802,573								37,629			
5176	BIRMINGHAM	AL		11/10/2015		928,043								2,680			
5180	SANTA ANA	CA		11/30/2015		417,351								8,445			
5181	LAKE WORTH	FL		11/30/2015		398,939								8,072			
5195	FORT WAYNE	IN		11/19/2015		1,355,832								24,779			
5199	MOUNT WASHINGTON	KY		12/29/2015		3,737,623								168,966			
5202	DENVILLE	NJ		12/17/2015		2,793,485								33,451			
5203	INDIALANTIC	FL		12/07/2015		562,463								11,511			
5204	ALBUQUERQUE	NM		12/18/2015		2,471,287								29,684			
5206	DENTON	TX		12/07/2015		820,606								37,208			
5213	FAIR OAKS	CA		11/30/2015		1,012,151								19,048			
5224	THORNTON	CO		12/23/2015		834,536								25,793			
5235	COLUMBUS	OH		12/29/2015		2,766,244								55,182			
5237	FIRESTONE	CO		12/23/2015		698,368								21,604			
5238	SALT LAKE CITY	UT		12/29/2015		2,400,382								85,395			
5239	FARMINGTON	NM		12/29/2015		969,384								34,486			
5251	CUYAHOGA FALLS	OH		02/11/2016		741,712								2,956			
5254	CHICAGO	IL		01/26/2016		2,989,293								34,895			
5255	LIBERTY	MO		12/15/2015		1,409,316								8,163			
5257	ONTARIO	CA		12/28/2015		2,368,799								106,850			
5267	SAN RAFEAL	CA		03/11/2016		2,443,108								47,771			
5268	ROMEOVILLE	IL		06/06/2016		1,480,803								60,026			
5269	BOISE	ID		03/10/2016		1,409,300								27,259			
5278	JACKSONVILLE	FL		02/02/2016		927,349								17,179			
5293	CASPER	WY		08/11/2016		5,526,828								101,251			
5300	PLANO	TX		01/29/2016		5,376,870								53,947			
5308	SIMSBURY	CT		01/27/2016		1,441,636								28,642			
5310	EUGENE	OR		03/02/2016		3,303,052								38,900			
5311	UNION GAP	WA		03/21/2016		2,586,012								110,807			
5317	SALT LAKE CITY	UT		02/11/2016		804,343								8,196			
5323	OKLAHOMA CITY	OK		03/23/2016		662,221								9,388			
5327	STERLING	VA		03/15/2016		2,265,241								98,786			
5333	MESA	AZ		11/04/2016		1,381,193								15,827			
5338	EMERYVILLE	CA		05/06/2016		2,036,636								23,553			
5340	MIDVALE	UT		04/06/2016		2,626,561								30,004			
5345	MIAMI	FL		03/31/2016		2,080,670								20,888			
5348	MIAMI	FL		03/31/2016		1,671,967								16,785			
5350	SANTA CRUZ	CA		05/02/2016		4,431,063								52,062			
5354	LOS ANGELES	CA		03/31/2016		3,440,984								21,418			
5357	CUTLER BAY	FL		04/15/2016		1,865,222								36,831			
5359	PUYALLUP	WA		03/16/2016		1,385,991								27,301			
5365	CHARLOTTE	NC		04/15/2016		1,134,695								42,898			
5374	KEENE	NH		09/30/2016		1,131,652								13,134			
5377	AMARILLO	TX		09/30/2016		704,963								8,182			
5387	KIRKLAND	WA		05/03/2016		1,712,244								29,481			
5391	MURRIETA	CA		05/05/2016		1,162,742								22,565			
5402	DUBLIN	OH		04/18/2016		3,592,076								42,038			

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					
5405	ELK GROVE	CA		05/02/2016		2,403,491								15,506			
5410	SAN JACINTO	CA		07/08/2016		604,918								39,276			
5411	BILLINGS	MT		04/25/2016		1,166,855								47,215			
5416	CONSHOHOCKEN	PA		04/19/2016		1,007,350								19,358			
5421	IRVING	TX		05/02/2016		1,984,386								82,347			
5425	LOS ANGELES	CA		07/28/2016		3,552,041								25,922			
5427	ROCK HILL	SC		05/20/2016		1,646,883								31,627			
5429	PHILIPSBURG	PA		05/31/2016		191,503								7,406			
5438	DARIEN	IL		07/15/2016		1,082,354								33,805			
5455	BOSSIER CITY	LA		06/10/2016		1,184,033								20,788			
5456	BOSSIER CITY	LA		06/06/2016		1,632,045								28,654			
5458	LOWELL	MA		05/26/2016		1,138,587								21,920			
5459	HUDSON	NH		05/26/2016		465,056								8,953			
5472	EL PASO	TX		05/16/2016		890,249								10,268			
5477	SAINT ALBANS	WV		05/11/2016		2,174,393								41,820			
5482	SANTA ANA	CA		06/24/2016		1,091,343								12,585			
5483	VENETA	OR		06/10/2016		927,964								9,206			
5484	SACRAMENTO	CA		04/29/2016		2,210,509								21,661			
5493	PHOENIX	AZ		06/30/2016		5,022,488								203,513			
5495	GRANADA HILLS	CA		06/27/2016		1,228,254								14,073			
5496	ANAHEIM	CA		06/08/2016		1,107,217								21,267			
5497	LOS ANGELES	CA		07/28/2016		2,020,704								14,700			
5498	SUWANEE	GA		06/06/2016		2,660,222								66,985			
5499	NEWPORT BEACH	CA		07/26/2016		1,313,172								9,063			
5502	BAKERSFIELD	CA		09/12/2016		2,670,544								31,021			
5504	RIVERSIDE	CA		07/22/2016		630,409								25,381			
5508	LAKE OSWEGO	OR		06/15/2016		1,927,096								21,658			
5514	MONROE	WI		06/13/2016		895,252								36,497			
5517	COLUMBUS	OH		06/24/2016		878,472								16,899			
5518	PHOENIX	AZ		05/31/2016		1,183,862								49,280			
5536	SAN FRANCISCO	CA		07/08/2016		1,406,402								15,477			
5538	POOLER	GA		06/30/2016		1,183,867								13,761			
5542	REDDING	CA		07/14/2016		1,539,431								26,588			
5545	FREMONT	CA		07/11/2016		719,888								28,997			
5551	AMBOY	IL		09/02/2016		1,941,115								76,847			
5560	LAS VEGAS	NV		06/02/2017		2,618,321								89,708			
5571	DOVER	DE		11/23/2016		6,591,773								72,386			
5574	ELGIN	IL		10/24/2017		2,290,791								23,158			
5577	LOVELAND	CO		08/11/2016		4,684,092								54,488			
5578	PLYMOUTH	MI		08/12/2016		1,477,592								28,165			
5584	ANCHORAGE	AK		12/01/2016		5,953,232								224,007			
5588	WOODINVILLE	WA		08/05/2016		1,564,182								11,529			
5591	LYNDEN	WA		08/15/2016		1,033,180								41,655			
5597	MAMMOTH LAKES	CA		09/29/2016		2,373,143								64,926			
5598	IRVING	TX		09/30/2016		5,224,525								60,884			
5600	CAMPBELL	CA		08/26/2016		827,892								15,724			
5604	DUBLIN	CA		09/16/2016		1,635,923								63,989			
5607	ASHLAND	OH		09/30/2016		3,419,857								63,674			
5610	ROME	GA		08/15/2016		267,180								10,575			
5615	SPARKS	NV		09/28/2016		1,552,109								29,503			
5618	SEATTLE	WA		09/08/2016		4,512,729								54,684			

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					
5619	DAVENPORT	FL		08/10/2016		3,190,014								60,434			
5624	SAN FRANCISCO	CA		09/13/2016		2,796,262								109,506			
5627	SAN ANTONIO	TX		10/25/2017		2,390,166								14,531			
5636	VICTORIA	TX		10/04/2016		311,817								94,232			
5641	JEFFERSON CITY	MO		11/04/2016		499,355								136,994			
5645	PHOENIX	AZ		09/30/2016		1,328,844								52,052			
5647	BROOKLYN	NY		12/22/2016		22,846,806								354,903			
5649	LIVINGSTON	TN		10/14/2016		1,007,318								16,141			
5652	BROOKLYN	NY		10/21/2016		6,299,652								73,491			
5658	HAMBURG	NY		10/14/2016		524,520								20,164			
5659	WEST SENECA	NY		10/14/2016		594,457								22,852			
5670	BOZEMAN	MT		10/28/2016		1,602,997								30,106			
5672	MANSFIELD	TX		01/11/2017		1,328,997								24,533			
5676	ALBANY	OR		11/01/2016		3,325,007								128,487			
5680	MESA	AZ		12/01/2016		1,479,607								16,932			
5682	ATLANTA	GA		09/30/2016		1,187,306								13,780			
5683	NOVI	MI		11/01/2016		1,656,507								15,479			
5685	FRIENDSWOOD	TX		10/04/2016		4,237,491								49,382			
5686	LINCOLN	NE		10/19/2016		706,594								13,236			
5687	HYATTSVILLE	MD		02/16/2017		2,230,057								24,988			
5688	BOWIE	MD		02/16/2017		2,557,207								28,654			
5691	LAS VEGAS	NV		10/25/2016		1,923,706								22,533			
5695	CINCINNATI	OH		11/07/2016		897,679								16,860			
5696	FOLSOM	CA		10/07/2016		1,846,587								21,717			
5699	DOWNEY	CA		12/07/2016		4,827,904								53,885			
5701	BURLINGAME	CA		11/15/2016		6,828,476								55,608			
5702	BEDFORD	TX		09/29/2016		733,937								13,886			
5703	JACKSONVILLE	FL		10/28/2016		1,448,141								27,482			
5709	COLORADO SPRINGS	CO		11/07/2016		1,683,242								19,716			
5710	AKRON	OH		11/17/2016		1,227,509								14,220			
5713	RIVERSIDE	CA		11/01/2016		5,297,293								60,800			
5714	SPRINGDALE	AR		10/28/2016		2,155,564								26,873			
5717	FAYETTEVILLE	NC		12/01/2016		2,302,925								86,747			
5719	SPENCERPORT	NY		11/01/2016		2,282,317								63,184			
5725	RANCHO SANTA MARGARI	CA		11/14/2016		2,077,970								24,163			
5729	PORTLAND	OR		12/01/2016		7,781,802								61,346			
5736	PALOS HEIGHTS	IL		11/04/2016		1,347,978								25,277			
5738	BONNEY LAKE	WA		11/16/2016		2,515,699								59,541			
5742	DUARTE	CA		11/21/2016		1,620,272								29,942			
5743	PORTLAND	OR		11/28/2016		1,883,261								32,843			
5750	ANCHORAGE	AK		11/16/2016		2,187,197								25,338			
5755	CLEMSON	SC		11/10/2016		3,464,814								39,719			
5769	DRAPER	UT		11/04/2016		2,425,268								17,921			
5777	VIRGINIA BEACH	VA		11/14/2016		1,702,307								19,827			
5785	TROY	AL		12/05/2016		1,364,760								107,035			
5786	WICHITA FALLS	TX		12/05/2016		227,492								52,652			
5788	WARRENSBURG	MO		12/05/2016		443,638								102,677			
5789	MARION	NC		01/04/2017		1,509,264								115,079			
5790	FORT WASHINGTON	MD		02/02/2017		267,532								53,502			
5798	BERKELEY	CA		01/03/2017		758,416								8,386			
5799	AMERICAN FORK	UT		11/30/2016		5,343,884								62,262			

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					
5800	WHITTIER	CA		12/29/2016		2,821,150								30,755			
5801	CARMEL	IN		12/21/2016		375,937								87,022			
5803	EAGAN	MN		12/01/2016		1,152,605								13,157			
5806	YPSILANTI	MI		12/23/2016		576,041								21,459			
5809	BOISE	ID		11/18/2016		1,488,880								17,220			
5820	OKLAHOMA CITY	OK		05/09/2017		2,012,190								34,725			
5821	ONTARIO	CA		12/22/2016		1,307,686								10,031			
5825	BOZEMAN	MT		12/23/2016		1,709,255								19,088			
5826	BOZEMAN	MT		07/03/2017		8,001,291								83,755			
5828	WASHINGTON TERRACE	UT		12/23/2016		749,793								13,727			
5829	AURORA	CO		12/28/2016		3,575,300								53,990			
5831	HOUSTON	TX		12/19/2016		4,907,783								54,899			
5832	SAN ANTONIO	TX		11/14/2016		763,268								14,172			
5833	DANA POINT	CA		01/23/2017		2,051,187								22,631			
5834	SAN DIEGO	CA		12/12/2016		743,461								27,752			
5835	TWINSBURG	OH		03/01/2017		1,355,697								24,270			
5838	RICHMOND	IN		12/28/2016		1,732,317								30,648			
5841	COSTA MESA	CA		01/05/2017		669,003								24,928			
5844	PEORIA	IL		01/03/2017		1,647,023								12,264			
5849	HILLSBORO	OR		01/12/2017		1,433,370								16,107			
5850	POCATELLO	ID		01/12/2017		909,626								10,095			
5854	RICHMOND	VA		01/03/2017		733,091								8,289			
5860	NEWARK	DE		02/10/2017		2,530,473								27,226			
5861	BROOKLYN	NY		12/28/2017		4,549,569								137,249			
5863	SUGAR LAND	TX		03/01/2017		1,344,717								23,440			
5868	ANN ARBOR	MI		02/03/2017		1,744,492								18,769			
5869	EVERETT	WA		01/19/2017		1,783,378								19,172			
5871	MOUNT AIRY	NC		02/01/2017		969,172								34,899			
5873	ALBUQUERQUE	NM		01/17/2017		537,355								9,385			
5874	DAYTONA BEACH	FL		02/03/2017		1,703,411								17,831			
5877	LAS VEGAS	NV		02/10/2017		3,465,961								61,292			
5881	TUSTIN	CA		02/28/2017		3,916,257								40,917			
5883	MINEOLA	NY		02/17/2017		1,791,324								63,682			
5885	LAS VEGAS	NV		03/02/2017		1,680,896								29,300			
5886	WOLFFORTH	TX		02/03/2017		2,355,624								41,007			
5891	COTTAGE GROVE	OR		03/31/2017		2,364,925								26,538			
5893	AMHERST	NY		10/02/2017		2,486,830								39,304			
5895	WINCHESTER	VA		05/15/2017		5,846,026								60,631			
5899	SIGNAL HILL	CA		04/03/2017		1,487,619								54,496			
5900	STATESBORO	GA		02/09/2017		2,704,206								96,160			
5905	CHARLOTTE	NC		03/01/2017		4,764,968								51,068			
5906	GROVE CITY	OH		03/15/2017		931,845								16,031			
5916	VENICE	CA		03/20/2017		2,043,699								21,745			
5917	SANTA MONICA	CA		03/21/2017		1,658,095								17,643			
5918	SANTA MONICA	CA		03/20/2017		1,388,173								14,770			
5920	PALMDALE	CA		04/25/2017		2,454,876								41,780			
5921	FEDERAL WAY	WA		03/28/2017		4,152,681								297,708			
5922	OCEANSIDE	CA		06/01/2017		928,736								31,662			
5924	CLOVIS	CA		06/23/2017		562,765								9,577			
5927	MANKATO	MN		04/03/2017		1,051,744								18,160			
5928	ROSEVILLE	MI		03/21/2017		2,362,614								40,907			

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					
5930	PORTLAND	OR		03/14/2017		1,306,532								22,709			
5932	LOCUST GROVE	GA		05/26/2017		621,707								6,045			
5933	GREENVILLE	SC		02/23/2017		1,335,043								14,260			
5940	PORTLAND	OR		03/31/2017		1,242,053								12,970			
5943	CARLSBAD	CA		05/08/2017		4,573,586								47,534			
5944	CARLSBAD	CA		05/08/2017		7,252,602								75,377			
5945	SAN DIEGO	CA		04/04/2017		5,418,067								93,295			
5946	CHARLOTTE	NC		04/24/2017		1,191,485								12,119			
5947	TROY	MI		04/04/2017		1,251,974								43,940			
5950	TEMPE	AZ		03/28/2017		2,128,924								36,658			
5953	NEWTON	NC		05/04/2017		921,397								62,587			
5954	WINSTON SALEM	NC		03/02/2017		1,530,882								109,584			
5957	SANTA ANA	CA		04/07/2017		1,376,192								47,657			
5960	HAPEVILLE	GA		05/17/2017		1,090,708								18,576			
5966	SAN JOSE	CA		04/26/2017		3,600,599								37,971			
5969	FOREST	VA		06/05/2017		935,681								31,713			
5973	LUFKIN	TX		03/16/2017		1,386,079								14,811			
5975	ROANOKE	TX		04/26/2017		707,971								7,364			
5978	LAKEWOOD	CA		05/08/2017		7,074,001								73,521			
5979	RIALTO	CA		05/08/2017		3,551,008								36,906			
5980	VISALIA	CA		05/08/2017		3,813,657								39,636			
5982	EL DORADO HILLS	CA		05/08/2017		2,311,307								24,022			
5983	MAPLE GROVE	MN		03/30/2017		444,195								46,464			
5985	NASHVILLE	TN		04/28/2017		4,528,472								155,839			
5987	LAS VEGAS	NV		05/02/2017		2,425,123								24,817			
5990	SANTA BARBARA	CA		06/01/2017		3,118,789								32,318			
5991	DALLAS	OR		05/01/2017		673,457								14,637			
6000	SANTA CLARITA	CA		05/09/2017		1,410,857								15,815			
6003	TORRANCE	CA		04/20/2017		4,061,512								43,052			
6006	DURHAM	NC		05/19/2017		2,338,575								79,427			
6010	CITRUS HEIGHTS	CA		05/02/2017		996,424								34,440			
6011	KIHEI	HI		05/09/2017		1,012,574								10,266			
6014	SANTA ANA	CA		04/28/2017		3,757,191								38,382			
6018	HOUSTON	TX		08/02/2017		1,820,354								18,609			
6023	SAN ANTONIO	TX		06/30/2017		703,671								7,252			
6024	EL PASO	TX		05/26/2017		889,927								15,046			
6026	HENDERSON	NV		05/18/2017		1,318,806								21,961			
6027	WHITEHALL	OH		04/27/2017		1,155,039								24,894			
6038	IRWINDALE	CA		08/07/2017		910,229								9,428			
6039	MARICOPA	AZ		06/09/2017		1,373,933								13,944			
6040	CINCINNATI	OH		06/23/2017		1,875,884								31,922			
6043	TULSA	OK		06/23/2017		876,028								11,945			
6044	CONWAY	AR		06/22/2017		949,030								12,940			
6047	NIPOMO	CA		06/14/2017		1,244,608								41,659			
6048	SALINAS	CA		06/09/2017		235,531								2,390			
6050	SANTA MONICA	CA		06/05/2017		3,698,887								25,827			
6051	SANTA MONICA	CA		06/08/2017		6,557,117								45,784			
6052	LOS ANGELES	CA		06/05/2017		4,959,870								34,631			
6053	SAN LUIS OBISPO	CA		06/14/2017		1,192,204								39,905			
6054	PORTLAND	OR		08/03/2017		1,215,605								20,035			
6055	DUNEDIN	FL		06/05/2017		214,955								19,489			

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					
6058	GRAHAM	WA		07/20/2017		2,789,055								27,191			
6061	FOUNTAIN VALLEY	CA		06/07/2017		753,741								12,722			
6063	SIOUX FALLS	SD		06/23/2017		532,817								35,289			
6066	LYNNWOOD	WA		06/06/2017		979,633								33,416			
6071	JACKSONVILLE	FL		08/18/2017		4,720,162								45,673			
6078	CALEXICO	CA		06/08/2017		2,320,549								24,612			
6080	SAN DIEGO	CA		06/21/2017		5,788,787								98,786			
6084	SEATTLE	WA		06/15/2017		1,862,057								62,978			
6086	DELAWARE	OH		08/31/2017		2,761,188								46,058			
6089	DUBLIN	CA		06/01/2017		1,005,271								10,671			
6090	BIG RAPIDS	MI		08/01/2017		1,174,335								12,089			
6092	BURLINGTON	WA		06/09/2017		1,434,413								15,109			
6094	CHAMPAIGN	IL		06/22/2017		626,567								6,424			
6095	TUCSON	AZ		06/29/2017		1,268,203								22,369			
6098	PEMBROKE PINES	FL		08/16/2017		1,410,670								14,520			
6100	COLUMBUS	OH		07/13/2017		960,087								15,779			
6101	MILWAUKEE	WI		09/05/2017		1,574,151								16,317			
6104	VAN NUYS	CA		06/30/2017		1,330,954								17,790			
6105	FARMINGTON HILLS	MI		07/06/2017		2,450,102								39,807			
6106	VERNON	CA		05/15/2018		2,021,637								7,363			
6110	MOUNT VERNON	OH		07/14/2017		1,738,806								29,440			
6111	COLUMBUS	GA		09/08/2017		799,739								26,094			
6114	LAS VEGAS	NV		07/24/2017		1,286,882								21,675			
6115	LAS VEGAS	NV		07/24/2017		2,745,347								46,240			
6117	LAWRENCE	KS		08/04/2017		744,168								36,690			
6118	CASPER	WY		07/26/2017		4,326,690								72,791			
6122	INDIANAPOLIS	IN		08/18/2017		4,742,132								32,283			
6126	AVON	OH		08/16/2017		1,879,069								382,437			
6131	SAN DIEGO	CA		10/03/2017		4,024,472								41,497			
6133	FAIRBURN	GA		09/08/2017		2,275,035								30,821			
6137	IRVINE	CA		07/07/2017		1,657,877								27,707			
6138	ALBUQUERQUE	NM		08/04/2017		1,545,295								51,443			
6139	CENTERVILLE	OH		08/09/2017		1,895,324								19,512			
6140	FORT WAYNE	IN		08/09/2017		1,224,063								12,601			
6149	OREGON CITY	OR		08/01/2017		2,335,786								39,274			
6150	OREGON CITY	OR		08/01/2017		1,662,529								27,954			
6153	BELLFLOWER	CA		08/09/2017		787,750								8,173			
6155	SAN DIEGO	CA		08/08/2017		1,046,552								34,870			
6158	COLUMBUS	OH		08/21/2017		2,727,959								28,550			
6162	LATHROP	CA		08/15/2017		1,094,984								11,340			
6166	VICTORVILLE	CA		08/30/2017		2,072,953								100,426			
6169	SAN DIEGO	CA		09/14/2017		790,960								7,936			
6171	RALEIGH	NC		08/22/2017		1,483,439								15,376			
6172	BASTROP	TX		09/13/2017		2,516,880								26,066			
6178	SAN ANTONIO	TX		09/01/2017		1,439,817								15,134			
6181	EAST LOS ANGELES	CA		08/31/2017		1,016,185								10,543			
6187	TWIN FALLS	ID		08/31/2017		5,925,293								61,958			
6189	RICHMOND	VA		08/01/2017		1,732,668								17,759			
6196	CASTROVILLE	CA		08/31/2017		1,212,938								39,575			
6197	OREGON	OH		10/27/2017		450,425								4,673			
6198	MARION	IN		10/27/2017		861,682								8,941			

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					
6199	BIRMINGHAM	AL		10/27/2017		861,682								8,941			
6200	INDIANAPOLIS	IN		10/27/2017		567,927								5,893			
6201	REYNOLDSBURG	OH		10/27/2017		626,678								6,502			
6210	WOODSTOCK	GA		11/16/2017		556,781								11,875			
6211	KISSIMMEE	FL		09/25/2017		598,746								3,897			
6224	ERIE	PA		09/21/2017		3,556,749								58,555			
6226	AMHERST	NY		10/02/2017		702,867								11,345			
6233	MOUNT PROSPECT	IL		10/19/2017		1,768,064								28,661			
6237	SOLON	OH		10/12/2017		1,339,275								13,653			
6240	LAHAINA	HI		11/16/2017		9,123,253								89,633			
6242	SAN CLEMENTE	CA		09/29/2017		2,117,101								34,733			
6244	NAMPA	ID		09/29/2017		2,393,619								28,840			
6250	STERLING HEIGHTS	MI		10/02/2017		2,044,216								33,363			
6251	WAYNESBORO	VA		10/20/2017		1,455,804								14,893			
6253	BREA	CA		09/22/2017		2,097,418								21,627			
6255	NEW BRAUNFELS	TX		11/14/2017		1,542,679								15,519			
6256	MCALLEN	TX		10/18/2017		1,847,278								18,304			
6258	VERNON	CA		10/05/2017		325,141								43,776			
6260	ALPHARETTA	GA		10/24/2017		2,041,753								20,875			
6263	WOODLAND HILLS	CA		11/01/2017		2,510,298								25,932			
6264	PHOENIXVILLE	PA		10/20/2017		1,973,645								19,591			
6267	PARKLAND	FL		12/20/2017		2,004,377								19,952			
6269	NEW ORLEANS	LA		11/17/2017		4,203,159								132,752			
6273	PLANT CITY	FL		12/20/2017		3,632,638								49,295			
6274	FEDERAL WAY	WA		02/01/2018		2,389,322								23,767			
6276	SCOTTSDALE	AZ		02/02/2018		1,926,863								30,310			
6278	BATAVIA	NY		12/21/2017		3,224,824								31,985			
6280	CONCORD	CA		10/31/2017		1,089,494								17,599			
6282	CHICAGO	IL		11/09/2017		5,321,350								54,487			
6283	SAINT LOUIS	MO		10/13/2017		2,913,242								39,538			
6284	SANTA YNEZ	CA		12/08/2017		546,675								17,193			
6287	PORTLAND	OR		10/23/2017		756,747								24,153			
6290	WATSONVILLE	CA		02/15/2018		529,812								57,560			
6291	PARK CITY	UT		12/12/2017		2,461,030								39,768			
6297	FRESNO	CA		11/02/2017		1,286,970								26,773			
6298	OCEANSIDE	CA		05/15/2018		1,182,431								33,607			
6301	PORTLAND	OR		11/21/2017		1,037,976								16,782			
6306	OREGON CITY	OR		12/20/2017		3,472,985								57,085			
6310	GRAND PRAIRIE	TX		10/26/2017		713,866								7,374			
6316	NORTH CANTON	OH		12/01/2017		2,354,122								38,085			
6321	LOS ANGELES	CA		12/19/2017		2,791,856								19,450			
6323	ST LOUIS	MO		12/08/2017		1,032,028								10,338			
6324	SPRINGVILLE	NY		12/18/2017		805,012								24,850			
6330	BOSSIER CITY	LA		12/27/2017		2,122,343								34,211			
6333	PLANO	TX		12/19/2017		3,376,374								54,587			
6335	LITTLETON	CO		11/22/2017		2,852,547								13,559			
6336	TURLOCK	CA		12/18/2017		2,882,262								19,887			
6337	MORGAN HILL	CA		11/07/2017		2,279,592								38,045			
6348	SOUTH LAKE TAHOE	CA		12/20/2017		1,254,098								12,439			
6350	FALLBROOK	CA		02/01/2018		3,200,356								31,349			
6360	PFLUGERVILLE	TX		12/29/2017		2,225,834								35,667			

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					
6362	SACREMENTO	CA		12/28/2017		3,486,303								35,141			
6363	STATELINE	NV		12/13/2017		1,695,447								11,698			
6365	ARLINGTON HEIGHTS	IL		01/08/2018		794,521								7,937			
6374	AURORA	CO		12/15/2017		756,725								6,361			
6375	IRVING	TX		05/31/2018		1,809,121								51,607			
6376	SYLVAN LAKE	MI		12/27/2017		2,211,695								35,885			
6381	MADISON	WI		01/10/2018		4,161,572								40,728			
6384	RANCHO CUCAMONGA	CA		12/13/2017		2,215,633								14,828			
6385	MIDLAND	TX		12/20/2017		6,799,016								192,120			
6386	KENTWOOD	MI		12/29/2017		15,483,962								152,626			
6391	BRENTWOOD	CA		12/21/2017		2,879,593								46,693			
6399	LEXINGTON	NC		12/29/2017		12,286,253								196,027			
6400	TRIANGLE	VA		12/27/2017		2,985,475								79,024			
6402	ROANOKE	TX		01/12/2018		1,194,013								11,899			
6403	ENCINITAS	CA		01/30/2018		2,966,255								30,176			
6404	VACAVILLE	CA		01/12/2018		3,112,077								31,622			
6405	GRESHAM	OR		12/29/2017		555,547								17,138			
6406	SAINT PAUL	MN		02/27/2018		495,242								2,977			
6408	MOUNT VERNON	OH		03/23/2018		1,021,713								20,027			
6409	HURST	TX		01/19/2018		1,773,544								17,898			
6411	WASHINGTON	DC		12/21/2018		973,647								5,768			
6414	KELLER	TX		02/09/2018		2,032,233								20,435			
6415	FORT WORTH	TX		02/09/2018		2,015,803								20,288			
6419	CITY OF INDUSTRY	CA		12/28/2017		2,181,554								21,774			
6420	CITY OF INDUSTRY	CA		12/28/2017		5,960,530								59,492			
6421	CITY OF INDUSTRY	CA		12/28/2017		1,513,975								15,111			
6422	CITY OF INDUSTRY	CA		12/28/2017		1,132,500								11,303			
6423	CITY OF INDUSTRY	CA		12/28/2017		1,076,869								10,748			
6424	CITY OF INDUSTRY	CA		12/28/2017		850,369								8,487			
6426	NAMPA	ID		12/28/2017		3,982,344								39,463			
6428	CLARKSTON	MI		02/09/2018		1,607,778								15,553			
6429	ANAHEIM	CA		02/16/2018		2,133,434								14,388			
6430	CONROE	TX		02/14/2018		561,996								5,441			
6437	SOUTHLAKE	TX		03/22/2018		1,693,125								26,194			
6439	SPARKS	NV		02/15/2018		3,405,286								19,593			
6440	SAN LEANDRO	CA		10/26/2018		317,587								47,205			
6446	BELLEVUE	WA		12/20/2018		1,261,611								32,621			
6454	FAIRFIELD	CA		02/15/2018		797,298								15,787			
6456	LAS VEGAS	NV		03/01/2018		1,991,063								19,883			
6457	MOBILE	AL		02/23/2018		2,201,371								21,608			
6458	DRAPER	UT		03/01/2018		2,071,827								20,652			
6461	CHICAGO	IL		12/26/2018		2,547,418								22,093			
6463	SAN DIEGO	CA		03/16/2018		2,323,154								22,460			
6464	COSTA MESA	CA		02/09/2018		2,003,374								19,593			
6466	ELMHURST	IL		04/09/2018		1,072,950								30,946			
6469	DANA POINT	CA		03/07/2018		963,367								8,674			
6470	BAY CITY	TX		03/09/2018		1,140,001								34,193			
6472	HARLINGEN	TX		03/23/2018		1,184,305								34,890			
6474	MCMINNVILLE	OR		02/22/2018		1,523,774								14,862			
6477	SALEM	OR		04/05/2018		1,154,758								17,800			
6478	AMARILLO	TX		04/06/2018		1,959,681								52,793			

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
6479	ODESSA	TX		04/06/2018		581,780								15,673			
6485	DETROIT	MI		03/29/2018		695,387								10,395			
6486	ARLINGTON	VA		03/09/2018		4,893,409								47,685			
6488	SAN ANTONIO	TX		04/05/2018		2,320,942								22,071			
6489	EAGLE	ID		07/20/2018		907,084								24,982			
6490	HIGHLAND RANCH	CO		04/09/2018		822,102								7,912			
6497	WOODLAND	CA		03/22/2018		2,239,499								21,453			
6500	SANTA MARIA	CA		03/28/2018		1,850,383								17,922			
6501	QUINCY	FL		03/28/2018		844,740								8,182			
6502	ANKENY	IA		03/28/2018		1,850,383								17,922			
6524	PACIFIC PALISADES	CA		10/10/2018		2,243,852								19,795			
6530	LUBBOCK	TX		04/16/2018		4,015,573								111,737			
6533	HARKER HEIGHTS	TX		04/05/2018		2,033,554								18,932			
6534	EL SEGUNDO	CA		04/16/2018		1,108,411								16,675			
6535	FAIRFIELD	CA		05/10/2018		2,724,291								25,486			
6536	INDIANAPOLIS	IN		04/24/2018		1,832,954								17,037			
6544	MIDLAND	TX		05/09/2018		995,753								26,244			
6545	LUBBOCK	TX		05/09/2018		871,283								22,964			
6548	MEMPHIS	TN		04/06/2018		684,675								6,362			
6549	WAKE FOREST	NC		05/09/2018		1,695,013								25,658			
6552	LOCKPORT	NY		05/04/2018		1,118,995								21,064			
6555	DALLAS	TX		04/26/2018		895,888								8,335			
6562	OLEAN	NY		07/18/2018		1,204,786								33,329			
6564	MARRERO	LA		04/18/2018		3,165,977								29,811			
6565	LAS VEGAS	NV		05/31/2018		1,933,810								14,102			
6567	AMARILLO	TX		04/27/2018		1,471,464								40,847			
6568	LUBBOCK	TX		04/27/2018		653,091								17,225			
6569	LUBBOCK	TX		04/27/2018		1,057,386								27,889			
6576	ST PETERSBURG	FL		11/19/2018		2,154,347								30,368			
6580	COCOA	FL		05/17/2018		2,862,622								26,319			
6581	HESPERIA	CA		05/25/2018		1,180,264								33,612			
6583	SEATTLE	WA		08/06/2018		4,528,007								28,274			
6585	TUSCALOOSA	AL		04/19/2018		4,447,969								41,342			
6586	EASTPOINTE	MI		04/19/2018		2,932,727								27,259			
6589	DALLAS	TX		07/11/2018		1,962,621								18,213			
6590	GARLAND	TX		07/11/2018		2,126,173								19,731			
6591	HOUSTON	TX		12/03/2018		1,773,074								10,328			
6600	CHARLOTTE	NC		05/04/2018		525,447								4,884			
6601	EAST SYRACUSE	NY		06/20/2018		1,447,399								40,735			
6604	SHERMAN OAKS	CA		06/07/2018		2,170,975								13,617			
6607	ONTARIO	CA		06/04/2018		1,140,527								10,644			
6609	GILBERT	AZ		06/19/2018		1,864,398								14,857			
6617	MARINA	CA		06/01/2018		1,467,121								13,666			
6624	BRONX	NY		06/11/2018		3,576,350								97,554			
6629	EL CAJON	CA		06/19/2018		2,953,176								18,500			
6631	SAN ANGELO	TX		06/06/2018		1,874,976								49,071			
6636	ODESSA	TX		07/02/2018		1,072,067								27,693			
6637	RINGGOLD	GA		08/16/2018		2,876,971								23,035			
6639	SALT LAKE CTY	UT		06/28/2018		819,718								7,504			
6640	SALT LAKE CITY	UT		06/28/2018		2,210,544								20,331			
6642	SAN DIEGO	CA		06/27/2018		5,875,924								87,655			

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					
6651	NEWNAN	GA		06/28/2018		1,232,425								11,528			
6655	KENNEWICK	WA		06/01/2018		1,382,157								12,995			
6659	WESTMINSTER	CO		06/29/2018		978,116								9,149			
6664	TEMPLE	TX		06/19/2018		1,514,632								13,931			
6672	ROCHESTER HILLS	MI		06/01/2018		1,795,375								16,646			
6678	BLUE ASH	OH		07/12/2018		5,315,881								78,359			
6679	CINCINNATI	OH		07/12/2018		1,712,895								25,249			
6680	BLUE ASH	OH		07/12/2018		723,551								10,666			
6681	CINCINNATI	OH		07/12/2018		1,033,643								15,237			
6682	EAST WENATCHEE	WA		07/24/2018		5,533,759								153,349			
6683	TACOMA	WA		07/25/2018		1,297,150								18,988			
6684	CINCINNATI	OH		07/12/2018		1,055,793								15,563			
6689	CANOGA PARK	CA		07/24/2018		1,853,354								16,719			
6690	NORTH HOLLYWOOD	CA		07/24/2018		1,003,695								6,147			
6692	DALLAS	TX		07/11/2018		1,397,125								12,802			
6693	WEST BEND	WI		08/31/2018		1,120,053								16,147			
6694	RENO	NV		06/19/2018		1,441,209								9,051			
6695	TUCSON	AZ		06/28/2018		1,483,031								21,641			
6697	RICHARDSON	TX		06/20/2018		2,677,019								24,830			
6699	COMSTOCK PARK	MI		08/01/2018		818,622								22,553			
6700	RICHLAND	MS		08/17/2018		2,399,976								65,558			
6702	CHICAGO	IL		06/21/2018		2,213,778								20,247			
6706	BURBANK	CA		08/01/2018		695,298								11,466			
6707	GILBERT	AZ		07/23/2018		4,459,674								41,736			
6716	ALTOONA	IA		06/29/2018		2,454,522								14,557			
6719	LACEY	WA		09/07/2018		5,766,296								45,363			
6720	LACEY	WA		09/07/2018		9,100,667								81,400			
6725	HOBBS	NM		07/02/2018		824,834								21,133			
6726	SUMMERVILLE	SC		08/17/2018		1,451,447								21,086			
6727	MOUNT PLEASANT	SC		08/17/2018		1,693,355								24,601			
6728	WAKE FOREST	NC		08/17/2018		1,283,972								18,653			
6729	URBANA	MD		10/30/2018		1,786,811								47,777			
6731	MORGANTOWN	WV		07/13/2018		2,082,603								19,272			
6734	LAS VEGAS	NV		07/31/2018		1,229,842								19,010			
6739	GLENDALE	AZ		06/26/2018		1,269,636								11,655			
6747	ALBANY	OR		08/02/2018		989,162								8,898			
6750	WICKENBURG	AZ		07/26/2018		1,356,527								12,330			
6751	ALBANY	OR		08/17/2018		3,598,848								98,410			
6755	RENSSELAER	IN		08/20/2018		705,745								8,276			
6757	FORT WAYNE	IN		08/20/2018		1,333,074								15,632			
6761	SAN ANTONIO	TX		09/06/2018		1,389,629								38,211			
6764	EDGEWATER	FL		08/23/2018		988,516								8,955			
6767	NORMANDY PARK	WA		09/26/2018		6,093,698								69,273			
6771	TEMECULA	CA		10/01/2018		824,758								11,801			
6773	LAKE JACKSON	TX		08/30/2018		1,167,674								16,931			
6774	PORTLAND	OR		09/13/2018		10,925,534								101,130			
6775	UPPER MARLBORO	MD		10/16/2018		1,074,627								9,692			
6777	OVIEDO	FL		08/23/2018		1,112,080								10,075			
6781	FOOTHILL RANCH	CA		08/23/2018		1,358,238								12,340			
6785	HOUSTON	TX		09/21/2018		1,529,399								22,152			
6787	HENDERSON	NV		09/07/2018		1,958,385								12,260			

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					
6789	HOUSTON	TX		09/21/2018		1,412,418								12,718			
6792	NORTH CHESTERFIELD	VA		08/30/2018		567,949								3,454			
6794	LAS VEGAS	NV		03/07/2019		5,618,348								34,401			
6795	LOS ANGELES	CA		08/28/2018		623,694								17,007			
6799	EVERETT	WA		10/01/2018		3,629,148								32,866			
6800	TEMECULA	CA		09/28/2018		3,085,673								28,212			
6801	LUBBOCK	TX		09/25/2018		2,900,299								72,071			
6807	OKLAHOMA CITY	OK		10/23/2018		1,803,827								25,817			
6808	ALBUQUERQUE	NM		09/17/2018		3,049,253								19,096			
6810	TOMBALL	TX		09/07/2018		861,572								12,351			
6811	PAYSON	UT		09/07/2018		747,033								10,786			
6812	RENO	NV		10/12/2018		1,626,674								14,816			
6813	CINCINNATI	OH		09/11/2018		1,242,644								11,194			
6820	FAYETTEVILLE	AR		09/14/2018		1,271,906								11,403			
6826	SHERMAN OAKS	CA		10/26/2018		895,141								32,891			
6827	FORT WORTH	TX		09/17/2018		5,493,749								49,847			
6834	OAKBROOK TERRACE	IL		10/23/2018		526,799								10,665			
6835	WEST SACRAMENTO	CA		10/19/2018		644,432								9,259			
6836	SACRAMENTO	CA		10/19/2018		1,461,212								20,995			
6837	ALLEN PARK	MI		08/30/2018		522,553								7,538			
6838	AIKEN	SC		10/25/2018		1,786,811								47,777			
6839	PALMETTO	FL		10/15/2018		497,637								13,382			
6840	MUSTANG RIDGE	TX		10/10/2018		285,389								10,800			
6841	FORT WORTH	TX		10/10/2018		331,061								8,824			
6850	SEATTLE	WA		11/14/2018		5,126,913								46,407			
6851	SYRACUSE	NY		03/25/2019		1,793,211								45,273			
6856	VENICE	CA		12/12/2018		1,200,542								6,996			
6862	GAYLORD	MI		10/17/2018		731,560								10,477			
6863	SOUTH HOLLAND	IL		10/17/2018		1,575,667								22,566			
6868	OCEANSIDE	CA		10/16/2018		3,299,541								30,016			
6869	PARAMOUNT	CA		10/16/2018		1,237,328								11,256			
6874	IRVINE	CA		11/20/2018		2,853,300								40,909			
6876	ROUND ROCK	TX		11/16/2018		955,158								8,489			
6877	TERRE HAUTE	IN		09/13/2018		6,177,106								38,768			
6880	WEST WARWICK	RI		10/24/2018		979,480								9,524			
6881	FARMERS BRANCH	TX		11/01/2018		2,135,539								19,003			
6883	RIO RANCHO	NM		10/22/2018		1,840,272								16,407			
6885	HOLLY SPRINGS	GA		11/28/2018		767,750								6,843			
6886	CUMMING	GA		11/28/2018		746,999								6,658			
6887	WESLEY CHAPEL	FL		11/28/2018		913,000								8,138			
6888	ST PETE BEACH	FL		11/28/2018		730,399								6,510			
6889	MARBLE FALLS	TX		11/28/2018		581,000								5,179			
6890	CHARLESTON	SC		11/28/2018		730,399								6,510			
6891	BOYNTON BEACH	FL		11/28/2018		560,249								4,994			
6892	FLETCHER	NC		11/28/2018		871,500								7,768			
6893	HUNTSVILLE	AL		11/28/2018		871,500								7,768			
6894	COLUMBUS	GA		11/28/2018		564,400								5,031			
6895	WOODSTOCK	GA		11/28/2018		1,327,999								11,837			
6899	LAS VEGAS	NV		12/11/2018		1,975,323								17,454			
6900	MORRISTOWN	TN		10/31/2018		581,627								6,821			
6903	HOUSTON	TX		12/19/2018		2,167,640								19,057			

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					
6904	LUBBOCK	TX		11/21/2018		984,836								23,961			
6905	CANTON	OH		12/04/2018		1,749,496								45,877			
6906	PARKVILLE	MO		12/21/2018		793,701								20,684			
6907	LIVERPOOL	NY		12/04/2018		1,770,028								25,180			
6912	CULVER CITY	CA		11/20/2018		2,824,389								17,254			
6914	LAS VEGAS	NV		01/15/2019		2,085,211								18,297			
6921	FOUNTAIN VALLEY	CA		12/13/2018		3,658,767								21,838			
6922	SARASOTA	FL		12/21/2018		663,267								17,119			
6924	MIAMI	FL		12/13/2018		1,205,986								10,656			
6926	SAN DIEGO	CA		12/06/2018		476,036								6,579			
6933	HUBER HEIGHTS	OH		12/06/2018		2,786,134								39,661			
6936	HIXSON	TN		12/07/2018		700,725								21,763			
6939	METAIRIE	LA		12/21/2018		3,929,172								35,254			
6940	HARVEY	LA		12/14/2018		1,414,412								12,544			
6942	WARREN	MI		12/11/2018		1,259,184								11,159			
6943	WARREN	MI		12/11/2018		881,013								7,807			
6944	WARREN	MI		12/11/2018		3,096,012								27,437			
6951	ROSEVILLE	CA		11/21/2018		4,303,658								26,047			
6952	GOODYEAR	AZ		11/29/2018		1,300,620								11,437			
6954	CARSON CITY	NV		01/22/2019		7,530,864								103,847			
6955	CARSON CITY	NV		01/22/2019		2,124,090								29,290			
6960	FORT LAUDERDALE	FL		04/09/2019		6,580,569								41,034			
6961	FUQUAY VARINA	NC		02/13/2019		914,183								12,707			
6964	SACRAMENTO	CA		04/26/2019		2,124,527								19,159			
6965	GUN BARREL CITY	TX		11/28/2018		2,039,560								17,952			
6966	LAS VEGAS	NV		03/29/2019		3,574,117								20,764			
6968	MOGADORE	OH		12/21/2018		3,114,890								43,471			
6969	KENT	OH		12/21/2018		987,648								13,783			
6972	LOMPOC	CA		02/01/2019		2,293,414								31,583			
6973	CHULA VISTA	CA		12/21/2018		1,430,271								8,652			
6977	MCALLEN	TX		12/20/2018		1,288,611								18,091			
6978	THOUSAND OAKS	CA		12/21/2018		1,942,100								17,091			
6982	PHOENIX	AZ		12/21/2018		1,328,472								11,885			
6983	MANSFIELD	TX		12/27/2018		1,720,617								24,076			
6986	SACRAMENTO	CA		01/22/2019		2,925,596								25,567			
6987	ASHBURN	VA		02/26/2019		2,672,261								23,580			
6989	COLORADO SPRINGS	CO		12/21/2018		1,999,994								17,617			
6995	ALBUQUERQUE	NM		01/23/2019		1,524,018								21,170			
6996	NAPA	CA		04/12/2019		2,133,559								9,966			
6998	SAN FRANCISCO	CA		01/15/2019		1,675,116								14,511			
6999	RIO RANCHO	NM		01/25/2019		1,810,249								10,856			
7000	CICERO	NY		02/25/2019		2,056,425								28,702			
7001	BELLE ISLE	FL		12/27/2018		1,811,929								25,404			
7002	SAN DIEGO	CA		01/24/2019		949,892								24,401			
7004	EAST DUNDEE	IL		01/25/2019		1,859,844								16,253			
7007	FRESNO	CA		04/19/2019		2,928,010								72,228			
7012	CHANDLER	AZ		12/28/2018		2,205,321								19,539			
7015	GALLATIN	TN		02/15/2019		2,290,606								31,757			
7016	FRESNO	CA		02/20/2019		761,449								10,635			
7017	ODESSA	FL		12/28/2018		1,377,127								19,423			
7019	ARVADA	CO		02/28/2019		1,683,925								14,816			

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					
7022	SAN DIEGO	CA		02/27/2019		3,748,571								33,435			
7025	VENTURA	CA		03/05/2019		1,048,373								17,077			
7026	SALT LAKE CITY	UT		02/20/2019		1,517,940								21,384			
7027	CANTON	MI		03/15/2019		976,427								13,477			
7029	RANCHO CORDOVA	CA		02/14/2019		955,323								13,447			
7035	COTTONWOOD	AZ		02/15/2019		2,008,599								15,384			
7041	LOVELAND	CO		01/24/2019		1,498,847								13,317			
7043	SOUTH PASADENA	CA		04/15/2019		3,888,813								76,226			
7045	BELLINGHAM	WA		03/08/2019		1,019,101								25,946			
7047	ANCHORAGE	AK		03/27/2019		4,285,778								108,945			
7050	LITCHFIELD PARK	AZ		02/25/2019		792,890								20,301			
7051	SCOTTSDALE	AZ		05/03/2019		1,844,798								16,169			
7052	NACOGDOCHES	TX		02/28/2019		776,384								11,010			
7053	VINELAND	NJ		02/28/2019		728,004								10,324			
7054	SAINT LOUIS	MO		02/28/2019		709,573								10,063			
7055	GAINESVILLE	GA		02/28/2019		687,304								9,747			
7056	MOBILE	AL		02/28/2019		493,246								6,995			
7057	COLLEGE DALE	TN		03/13/2019		613,561								8,629			
7058	YULEE	FL		03/13/2019		621,969								8,747			
7059	ZANESVILLE	OH		02/28/2019		728,081								10,325			
7060	CIRCLEVILLE	OH		02/28/2019		485,259								6,882			
7061	SAINT GEORGE	UT		02/28/2019		687,304								9,747			
7062	FARGO	ND		02/28/2019		655,127								9,291			
7063	COLUMBUS	IN		02/28/2019		606,593								8,602			
7065	VAN NUYS	CA		03/18/2019		2,044,942								18,510			
7068	NEWBERRY	SC		04/15/2019		1,889,929								26,395			
7069	ARTESIA	NM		04/15/2019		1,279,042								17,863			
7070	BAY CITY	MI		04/15/2019		1,775,387								24,796			
7071	MCALLEN	TX		04/15/2019		1,279,042								17,863			
7072	INDIANAPOLIS	IN		04/15/2019		1,412,674								19,730			
7075	STOCKBRIDGE	GA		02/21/2019		1,253,652								11,302			
7078	SEATTLE	WA		03/12/2019		3,347,150								47,042			
7079	RENO	NV		03/26/2019		1,022,346								22,514			
7084	BOLINGBROOK	IL		03/04/2019		640,956								16,164			
7085	HUBER HEIGHTS	OH		04/01/2019		1,065,002								14,968			
7086	FT WORTH	TX		04/04/2019		1,742,486								15,896			
7088	PACIFIC PALISADES	CA		04/08/2019		1,768,519								10,712			
7089	LAWRENCE	KS		04/12/2019		3,412,044								30,921			
7090	MCALLEN	TX		03/21/2019		1,759,831								15,378			
7091	LAS VEGAS	NV		04/01/2019		503,362								4,377			
7092	NEWPORT BEACH	CA		03/15/2019		1,944,452								8,881			
7093	NEWPORT BEACH	CA		03/15/2019		1,944,452								8,881			
7095	MORENO VALLEY	CA		04/05/2019		917,929								8,172			
7096	LAFAYETTE	LA		04/05/2019		21,534,028								529,341			
7097	Indianapolis	IN		04/26/2019		1,087,706								9,628			
7099	PLAINFIELD	IN		04/15/2019		2,952,652								26,752			
7101	ROHNERT PARK	CA		04/25/2019		1,423,958								12,542			
7102	SEATTLE	WA		07/09/2019		3,320,954								29,119			
7105	SUNNYVALE	CA		04/11/2019		1,670,458								14,813			
7106	ST LOUIS PARK	MN		04/05/2019		1,556,732								21,981			
7110	GRANDVILLE	MI		03/29/2019		661,223								16,751			

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					
7111	FRESNO	CA		03/29/2019		1,365,854								19,325			
7112	ROEBUCK	SC		04/01/2019		3,052,850								27,714			
7113	CORPUS CHRISTI	TX		04/03/2019		1,380,495								8,664			
7116	JACKSONVILLE	FL		05/21/2019		2,483,075								22,355			
7120	HENDERSON	NV		04/24/2019		3,110,184								27,911			
7122	OCEANSIDE	CA		04/03/2019		781,043								7,084			
7123	INDIANAPOLIS	IN		04/18/2019		4,036,198								36,577			
7124	CARLSBAD	CA		03/26/2019		8,692,328								80,068			
7128	SAN DIEGO	CA		05/07/2019		1,329,906								8,155			
7129	O FALLON	IL		05/23/2019		1,298,981								8,018			
7134	SAN DIEGO	CA		05/31/2019		7,728,322								107,776			
7136	SAN DIEGO	CA		05/07/2019		2,216,511								13,592			
7137	FRESNO	CA		04/03/2019		1,889,135								11,673			
7138	PORTERVILLE	CA		04/03/2019		2,152,735								13,302			
7139	DALLAS	GA		04/17/2019		825,562								4,927			
7141	NEWARK	NJ		05/23/2019		2,972,375								20,436			
7142	CORONA	CA		05/06/2019		4,589,073								29,724			
7143	CORONA	CA		06/20/2019		1,320,097								8,252			
7144	PARKER	CO		05/06/2019		4,600,795								41,014			
7146	ROUND ROCK	TX		05/07/2019		939,818								8,428			
7150	LOS GATOS	CA		05/17/2019		1,468,409								12,911			
7155	SEATTLE	WA		04/25/2019		4,585,414								41,230			
7156	SEATTLE	WA		04/25/2019		4,085,187								36,732			
7158	COLMAR	PA		05/28/2019		1,135,380								28,117			
7159	DAVIE	FL		06/26/2019		1,676,372								14,904			
7160	LOCKPORT	IL		04/08/2019		2,138,649								19,095			
7163	ROCKY MOUNT	NC		04/10/2019		800,802								6,813			
7165	LAS VEGAS	NV		06/24/2019		6,335,269								56,886			
7166	LAS VEGAS	NV		06/24/2019		4,014,428								36,046			
7167	LAS VEGAS	NV		06/24/2019		5,498,930								49,376			
7168	LAS VEGAS	NV		06/24/2019		2,906,279								26,096			
7172	FRASER	MI		05/24/2019		9,052,746								127,076			
7174	SAN DIEGO	CA		06/12/2019		2,428,420								33,981			
7178	CORONA	CA		05/13/2019		1,754,399								11,115			
7179	CORONA	CA		07/09/2019		1,146,173								7,134			
7180	HOUSTON	TX		05/28/2019		1,511,830								20,616			
7186	GRAPEVINE	TX		04/10/2019		447,086								16,412			
7187	AMARILLO	TX		05/14/2019		2,234,514								20,131			
7188	MT PLEASANT	MI		05/24/2019		1,014,274								14,040			
7189	LAWTON	OK		05/31/2019		754,520								6,660			
7190	HARLINGEN	TX		06/10/2019		632,726								5,427			
7193	MISSOURI CITY	TX		06/12/2019		908,820								22,488			
7194	TROY	MI		07/02/2019		1,390,554								18,961			
7198	SAN RAFAEL	CA		06/21/2019		827,588								4,980			
7200	SANTA MONICA	CA		06/12/2019		1,752,014								15,903			
7201	BEND	OR		05/31/2019		3,327,166								21,328			
7202	ARKANSAS CITY	KS		06/10/2019		619,583								8,352			
7203	GERMANTOWN	TN		06/07/2019		2,289,885								32,150			
7212	TUALATIN	OR		05/24/2019		1,877,536								16,920			
7214	SAN DIEGO	CA		07/08/2019		1,847,549								62,172			
7215	YUKON	OK		06/14/2019		625,210								15,278			

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					
7216	SEASIDE	CA		06/06/2019		542,812								3,147			
7219	FORT WAYNE	IN		06/11/2019		559,987								7,799			
7220	MOUNT VERNON	WA		06/11/2019		661,096								9,207			
7221	YUCAIPA	CA		06/11/2019		785,538								10,940			
7222	NORTH MYRTLE BEACH	SC		06/11/2019		925,534								12,890			
7223	STAFFORD	VA		06/11/2019		855,536								11,915			
7224	CARTHAGE	TX		06/11/2019		325,104								4,528			
7225	GEORGETOWN	TX		06/11/2019		847,759								11,806			
7226	REDDING	CA		06/11/2019		801,093								11,157			
7227	PRINCETON	TX		06/11/2019		661,096								9,207			
7228	ORLANDO	FL		06/11/2019		1,034,421								14,406			
7229	REPUBLIC	MO		06/11/2019		443,324								6,174			
7232	STOCKTON	CA		05/22/2019		3,686,931								24,189			
7237	ANKENY	IA		06/20/2019		966,860								8,478			
7238	MIDWEST CITY	OK		06/20/2019		1,092,972								9,584			
7239	OKLAHOMA CITY	OK		05/17/2019		2,565,942								36,123			
7242	RIALTO	CA		06/04/2019		1,438,799								12,991			
7243	WOODSTOCK	IL		06/06/2019		2,293,282								32,068			
7244	Rome	GA		08/28/2019		674,938								16,158			
7246	WOODLAND	CA		06/12/2019		1,603,945								13,800			
7250	NORTH HILLS	CA		07/01/2019		1,153,636								10,379			
7253	LA HABRA	CA		06/18/2019		1,760,576								15,638			
7255	Puyallup	WA		08/06/2019		1,261,519								11,192			
7257	TUCSON	AZ		07/19/2019		740,015								17,958			
7258	FLORENCE	OR		07/19/2019		542,677								13,169			
7261	Southfield	MI		08/08/2019		3,069,731								42,844			
7263	St Charles	IL		07/31/2019		1,612,430								30,453			
7264	Algonquin	IL		08/01/2019		1,612,430								30,453			
7265	Harwood Heights	IL		07/31/2019		1,612,430								30,453			
7266	San Bernardino	CA		03/05/2020		2,839,480								63,828			
7269	SALEM	OR		07/15/2019		3,618,146								88,970			
7270	AMERICAN FORK	UT		06/20/2019		693,612								9,522			
7271	CLOVIS	CA		07/16/2019		19,122,829								454,890			
7275	Houston	TX		07/26/2019		908,017								8,166			
7277	Portland	OR		07/29/2019		13,178,751								118,853			
7278	KINGSVILLE	TX		06/20/2019		1,181,722								10,517			
7279	FEDERAL WAY	WA		07/15/2019		4,016,381								36,222			
7284	Pace	FL		07/30/2019		5,692,938								139,251			
7285	North Ridgeville	OH		07/30/2019		1,654,019								14,887			
7287	Canton	OH		09/25/2019		2,985,271								82,333			
7288	Deer Park	TX		08/09/2019		3,865,669								35,035			
7291	Duvall	WA		08/02/2019		2,295,322								26,381			
7292	STOW	OH		07/11/2019		1,048,880								9,279			
7297	CARROLLTON	GA		07/22/2019		1,757,114								15,808			
7298	New York	NY		08/12/2019		1,777,360								10,986			
7300	Ontario	CA		07/23/2019		1,335,826								12,167			
7301	Medford	OR		08/16/2019		1,261,313								11,166			
7302	Austin	TX		08/19/2019		2,662,814								36,743			
7310	Corpus Christi	TX		08/07/2019		1,662,610								10,321			
7311	Odessa	TX		08/16/2019		3,388,971								20,978			
7313	Cypress	TX		07/25/2019		1,352,748								18,496			

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
7320	Los Angeles	CA		09/03/2019		1,364,200								8,657			
7324	Los Angeles	CA		09/10/2019		1,605,835								11,246			
7325	Wauwatosa	WI		08/08/2019		2,533,139								22,508			
7328	Mesa	AZ		08/15/2019		3,766,919								23,727			
7330	Mesa	AZ		08/12/2019		1,424,445								12,853			
7331	Lake Elsinore	CA		08/14/2019		837,909								7,560			
7334	Sacramento	CA		07/31/2019		1,086,566								9,848			
7336	Staunton	VA		09/13/2019		1,775,860								10,699			
7337	Naples	FL		08/14/2019		642,576								7,361			
7344	Placentia	CA		08/26/2019		835,508								7,637			
7345	Woodbury	MN		08/09/2019		2,840,499								18,339			
7348	Watsonville	CA		09/03/2019		4,382,819								28,550			
7349	Victorville	CA		09/06/2019		2,326,215								20,948			
7351	Elk Grove Village	IL		08/02/2019		1,393,661								19,571			
7352	Manteca	CA		11/01/2019		2,320,432								15,471			
7353	West Springfield	MA		09/09/2019		1,391,449								23,652			
7357	Draper	UT		09/10/2019		2,550,082								35,067			
7360	Austin	TX		09/12/2019		2,781,681								36,618			
7362	Los Angeles	CA		11/22/2019		1,521,335								9,764			
7365	Kent	WA		10/23/2019		1,039,081								9,331			
7366	Henderson	NV		08/13/2019		1,615,523								22,394			
7367	Santa Clara	CA		09/20/2019		1,678,169								15,151			
7369	Cold Spring	KY		11/12/2019		1,283,111								17,595			
7372	Tolleson	AZ		08/22/2019		714,809								9,675			
7378	Carrollton	TX		09/27/2019		3,409,168								30,231			
7379	Yulee	FL		08/28/2019		951,731								10,580			
7381	Costa Mesa	CA		10/04/2019		2,518,348								22,691			
7382	Columbus	NC		09/26/2019		857,417								53,198			
7383	Columbus	NC		09/26/2019		789,003								48,953			
7384	Albuquerque	NM		09/26/2019		2,727,832								106,954			
7385	Oak Hill	WV		09/26/2019		2,733,016								169,567			
7386	Glendale	CA		12/04/2019		1,220,667								11,014			
7387	Woodinville	WA		12/09/2019		5,401,589								126,185			
7388	Seal Beach	CA		12/09/2019		844,914								19,738			
7389	Fort Worth	TX		08/27/2019		714,860								6,342			
7390	San Angelo	TX		10/16/2019		1,013,670								18,595			
7392	Alexandria	VA		10/25/2019		3,840,795								35,714			
7395	Menlo Park	CA		12/10/2019		2,778,663								25,046			
7396	Livermore	CA		12/10/2019		1,431,432								12,903			
7397	Gardena	CA		10/04/2019		3,071,340								20,029			
7400	New York	NY		12/10/2019		2,230,842								20,927			
7402	Dixon	IL		11/13/2019		3,150,801								28,686			
7404	San Antonio	TX		10/31/2019		1,762,090								15,432			
7405	Richland	WA		09/12/2019		1,005,584								9,133			
7410	Las Vegas	NV		09/27/2019		6,875,212								64,009			
7411	Las Vegas	NV		09/27/2019		5,208,494								48,491			
7413	Porterville	CA		10/15/2019		666,480								15,885			
7416	Las Vegas	NV		12/16/2019		967,060								22,572			
7417	Kyle	TX		10/15/2019		724,895								10,088			
7418	Benbrook	TX		10/15/2019		603,426								8,397			
7419	Wichita	KS		10/15/2019		470,202								6,543			

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					
7420	Hutto	TX		10/15/2019		719,410								10,011			
7421	Dixon	CA		10/15/2019		552,488								7,688			
7422	White Settlement	TX		10/15/2019		834,609								11,614			
7423	Streetsboro	OH		10/15/2019		705,304								9,815			
7424	Willis	TX		10/15/2019		732,732								10,197			
7425	Richardson	TX		10/15/2019		936,486								13,032			
7426	Independence	MO		10/15/2019		611,263								8,506			
7427	Norman	OK		10/15/2019		611,263								8,506			
7428	Kentwood	MI		10/15/2019		685,712								9,542			
7436	Ogden	UT		10/09/2019		3,288,073								30,764			
7438	Highland Falls	NY		10/31/2019		970,664								8,587			
7440	NORTH BRUNSWICK	NJ		10/04/2019		3,092,674								32,755			
7441	Huntington Beach	CA		02/07/2020		1,149,266								7,454			
7442	Chatsworth	CA		02/07/2020		1,591,291								10,321			
7443	Panorama City	CA		02/07/2020		1,326,076								8,601			
7444	Tucson	AZ		10/11/2019		1,542,951								14,419			
7445	Hurricane	UT		12/17/2019		623,820								8,370			
7446	Brigham City	UT		12/17/2019		1,432,039								19,213			
7447	Las Vegas	NV		12/17/2019		1,161,325								15,581			
7448	Enoch	UT		12/17/2019		595,572								7,991			
7449	Ivins	UT		12/17/2019		579,878								7,780			
7450	Tuba City	AZ		12/17/2019		711,704								9,549			
7451	North Ogden	UT		12/17/2019		1,216,252								16,318			
7452	Pahrump	NV		12/17/2019		1,526,200								20,477			
7458	Sacramento	CA		02/07/2020		3,536,203								22,937			
7460	San Marino	CA		10/29/2019		1,626,861								10,553			
7462	Fresno	CA		10/24/2019		873,913								21,128			
7463	San Bernardino	CA		10/28/2019		2,796,480								26,029			
7466	Murray	UT		11/04/2019		2,804,535								32,797			
7468	Chattanooga	TN		11/01/2019		628,314								15,159			
7469	Seattle	WA		11/22/2019		3,686,389								24,417			
7470	Las Vegas	NV		11/22/2019		3,686,389								24,417			
7473	Henderson	NV		11/04/2019		3,341,825								31,224			
7474	Midland	TX		11/15/2019		9,994,291								94,686			
7481	San Diego	CA		11/08/2019		2,411,253								16,076			
7482	Grover Beach	CA		11/04/2019		2,425,060								15,443			
7489	Fresno	CA		11/12/2019		1,474,068								20,356			
7490	Fresno	CA		11/12/2019		1,241,321								17,141			
7491	Fresno	CA		11/12/2019		1,163,739								16,070			
7497	Santa Cruz	CA		12/16/2019		1,066,280								9,455			
7499	Fort Myers	FL		09/30/2019		705,842								8,356			
7503	Los Angeles	CA		11/21/2019		1,435,995								12,750			
7504	Medford	OR		12/12/2019		1,340,063								31,370			
7507	Tualatin	OR		11/26/2019		2,466,307								58,856			
7508	Spring	TX		11/26/2019		2,828,958								24,243			
7509	Charleston	SC		12/27/2019		2,582,198								29,542			
7517	Bozeman	MT		12/04/2019		905,044								7,803			
7519	Apple Valley	CA		11/18/2019		1,725,261								60,075			
7520	Seattle	WA		11/22/2019		2,521,184								22,931			
7524	WEST SACRAMENTO	CA		12/12/2019		1,522,684								13,708			
7526	Champlin	MN		01/28/2020		1,549,149								20,933			

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					
7528	St Augustine	FL		01/28/2020		1,666,805								22,523			
7529	Lake Mary	FL		01/28/2020		1,823,682								24,643			
7531	Corona	CA		11/06/2019		3,184,035								29,141			
7534	North Las Vegas	NV		11/21/2019		4,118,523								27,566			
7536	Dixon	CA		12/17/2019		1,389,267								12,621			
7537	Dixon	CA		12/17/2019		1,852,357								16,828			
7538	Emeryville	CA		11/26/2019		3,400,689								25,893			
7541	Louisville	KY		12/17/2019		645,152								8,748			
7542	Dixon	CA		12/17/2019		1,161,933								10,556			
7543	Carmel	CA		12/30/2019		5,582,539								48,757			
7544	TUCSON	AZ		12/12/2019		1,306,182								11,819			
7545	Gilbert	AZ		11/22/2019		3,038,991								27,037			
7548	South Salt Lake	UT		12/03/2019		1,132,248								7,500			
7549	Charlotte	NC		11/25/2019		12,068,088								237,021			
7550	Chicago	IL		11/25/2019		5,538,483								108,724			
7551	Fallbrook	CA		01/08/2020		6,440,599								124,836			
7552	Kildeer	IL		02/24/2020		12,663,912								167,285			
7553	Lithia Springs	GA		12/20/2019		1,111,282								15,196			
7554	Charlotte	NC		12/20/2019		2,008,107								27,460			
7556	Federal Way	WA		12/11/2019		7,592,328								68,352			
7559	Montvale	NJ		12/19/2019		2,143,093								29,368			
7562	Charleston	SC		12/18/2019		1,931,991								17,746			
7567	West Hollywood	CA		04/09/2020		3,813,742								34,397			
7569	Surprise	AZ		01/21/2020		1,930,572								45,026			
7572	Phoenix	AZ		12/26/2019		3,982,999								27,339			
7573	San Fernando	CA		12/23/2019		1,328,795								18,043			
7574	Irvine	CA		12/09/2019		3,570,137								32,537			
7575	Tuscon	AZ		01/21/2020		1,986,576								17,846			
7580	Menifee	CA		01/24/2020		1,945,710								12,470			
7588	Fort Mitchell	KY		01/08/2020		1,521,666								13,562			
7591	Spring Lake	NJ		01/14/2020		1,278,390								11,382			
7598	Evansville	IN		01/22/2020		902,192								5,249			
7599	Anaheim	CA		12/30/2019		764,625								6,651			
7600	Stow	OH		01/21/2020		2,041,172								47,245			
7606	Burbank	CA		01/16/2020		1,474,967								19,917			
7607	Salem	OR		02/12/2020		1,263,600								16,812			
7612	Aurora	CO		01/10/2020		553,897								4,782			
7618	Bradenton	FL		03/24/2020		1,131,083								25,966			
7620	Bradenton	FL		03/24/2020		908,294								20,851			
7622	Bradenton	FL		03/24/2020		1,062,533								24,392			
7625	San Mateo	CA		02/05/2020		2,642,374								17,412			
7626	Newark	OH		01/13/2020		701,138								16,078			
7627	San Mateo	CA		02/05/2020		1,849,662								12,188			
7628	San Mateo	CA		02/05/2020		1,321,188								8,706			
7631	Bakersfield	CA		01/15/2020		15,498,974								201,231			
7633	FRESNO	CA		01/29/2020		1,016,747								9,033			
7637	Folsom	CA		12/23/2019		2,192,775								28,788			
7641	Cypress	CA		01/17/2020		2,612,261								34,283			
7645	Colorado Springs	CO		02/11/2020		2,085,427								27,252			
7652	Odessa	TX		03/10/2020		5,336,899								87,567			
7653	Doral	FL		04/20/2020		1,665,912								22,130			

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					
7656	Harrison	OH		04/03/2020		8,987,065								177,878			
7660	Menomonee Falls	WI		05/07/2020		1,986,675								26,238			
7668	Cicero	IL		05/21/2020		869,757								11,762			
7671	Mesa	AZ		02/11/2020		725,631								6,257			
7672	Azusa	CA		05/04/2020		2,995,477								21,333			
7674	Pittsburg	CA		02/06/2020		689,265								5,994			
7676	Chicago	IL		03/10/2020		599,847								13,624			
7677	Redwood City	CA		03/24/2020		5,748,548								37,539			
7683	Mercer Island	WA		02/27/2020		683,685								15,728			
7686	Fresno	CA		02/13/2020		1,009,841								8,513			
7689	Palmdale	CA		06/12/2020		2,405,459								20,762			
7690	Holladay	UT		03/12/2020		1,530,808								13,570			
7694	Apple Valley	MN		03/20/2020		5,582,715								37,659			
7698	Pleasant Hill	CA		05/15/2020		1,102,810								7,467			
7700	Walnut Creek	CA		05/06/2020		1,540,515								10,483			
7704	Rohnert Park	CA		04/28/2020		2,113,872								14,867			
7705	Walnut Creek	CA		06/25/2020		1,337,453								8,485			
7706	Moreno Valley	CA		02/28/2020		2,762,191								24,362			
7708	Los Angeles	CA		03/13/2020		716,441								4,270			
7709	Concord	CA		03/20/2020		1,473,677								9,370			
7710	Fayetteville	AR		03/16/2020		3,370,926								44,506			
7716	Portland	OR		03/19/2020		900,056								5,769			
7718	El Centro	CA		04/09/2020		2,460,273								22,077			
7720	San Diego	CA		04/02/2020		2,051,565								47,300			
7723	Glendale	AZ		04/13/2020		1,358,591								12,242			
7724	San Francisco	CA		04/10/2020		2,236,109								13,582			
7725	Lavale	MD		08/10/2020		1,150,430								18,712			
7727	Chicago	IL		05/01/2020		869,933								5,792			
7733	Newport Beach	CA		05/08/2020		5,593,792								72,497			
7735	Lawrenceville	GA		05/05/2020		670,541								8,065			
7739	Aiken	SC		05/05/2020		635,858								7,648			
7740	Joliet	IL		03/18/2020		2,626,045								41,855			
7744	Anaheim	CA		04/22/2020		8,740,741								116,867			
7747	Berea	OH		05/07/2020		818,554								5,375			
7749	Elkhart	IN		03/26/2020		781,725								12,459			
7754	Brook Park	OH		03/27/2020		475,272								6,302			
7760	Los Angeles	CA		04/15/2020		819,833								18,934			
7763	Roswell	GA		05/18/2020		1,039,932								23,533			
7766	San Antonio	TX		05/11/2020		1,112,068								9,647			
7767	Encino	CA		06/25/2020		2,670,034								17,169			
7774	Seattle	WA		09/01/2020		9,202,060								81,380			
7775	Folsom	CA		05/15/2020		1,600,989								14,978			
7779	San Diego	CA		05/28/2020		7,075,308								97,484			
7782	Lehi	UT		05/08/2020		1,662,266								22,398			
7783	Redwood City	CA		06/30/2020		5,294,979								36,152			
7784	SAN JOSE	CA		05/29/2020		790,095								6,969			
7793	Santa Clarita	CA		06/05/2020		1,411,994								9,641			
7808	Sebastopol	CA		05/04/2020		1,948,414								12,848			
7809	Los Angeles	CA		06/22/2020		889,194								5,756			
7810	Sandy	UT		06/05/2020		985,966								13,439			
7826	Oakland	CA		08/03/2020		3,401,258								31,272			

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
7829	Ferndale	MI		05/29/2020		2,129,687								29,029			
7832	Philadelphia	PA		06/04/2020		4,607,379								32,758			
7834	Alameda	CA		05/15/2020		1,063,225								9,582			
7835	Pinellas Park	FL		08/28/2020		2,358,699								20,925			
7836	Van Nuys	CA		08/14/2020		1,286,563								11,413			
7837	St Pete Beach	FL		08/14/2020		3,200,767								29,139			
7838	Chino	CA		06/09/2020		5,299,915								36,078			
7839	San Jose	CA		05/18/2020		1,435,935								13,397			
7842	Sunnyvale	CA		05/20/2020		1,260,639								17,245			
7846	Brownstown	MI		06/18/2020		4,793,127								63,609			
7848	Maryville	TN		06/02/2020		1,036,173								13,641			
7852	San Diego	CA		05/20/2020		4,853,019								109,819			
7854	Eugene	OR		06/12/2020		854,930								7,573			
7858	South Salt Lake	UT		06/22/2020		1,548,729								16,998			
7860	Gilbert	AZ		05/19/2020		2,435,971								22,383			
7866	Roselle	NJ		08/24/2020		1,592,734								6,762			
7867	Portland	OR		07/02/2020		4,370,468								38,440			
7870	Lake Elsinore	CA		07/02/2020		2,083,299								17,981			
7871	North Salt Lake	UT		06/18/2020		3,381,312								37,552			
7872	Provo	UT		06/18/2020		3,092,663								34,346			
7873	East Providence	RI		07/30/2020		826,001								10,618			
7874	Waupaca	WI		07/30/2020		866,294								11,136			
7875	Columbus	GA		07/30/2020		1,128,197								14,503			
7878	Pomona	CA		08/26/2020		5,316,614								37,342			
7879	Vista	CA		07/10/2020		854,050								7,677			
7883	Torrance	CA		08/07/2020		4,300,149								37,237			
7891	Los Angeles	CA		08/14/2020		3,019,677								26,172			
7894	Downey	CA		07/31/2020		1,157,480								10,191			
7895	Pontiac	MI		08/04/2020		1,286,834								11,295			
7898	Oxnard	CA		07/17/2020		1,900,320								11,913			
7902	Bellevue	WA		10/23/2020		5,779,286								50,776			
7904	Scottsdale	AZ		08/14/2020		3,541,322								30,226			
7905	Cheshire	CT		07/31/2020		2,002,546								26,299			
7907	Portland	OR		08/26/2020		4,795,743								42,899			
7909	Irving	TX		08/27/2020		1,465,103								39,150			
7913	San Jose	CA		12/18/2020		2,911,044								24,986			
7916	Fresno	CA		08/28/2020		1,932,644								25,102			
7917	East Liverpool	OH		09/03/2020		550,492								13,457			
7918	Grand Chute	WI		08/07/2020		980,892								8,503			
7922	Waconia	MN		08/31/2020		2,656,996								36,384			
7925	Oceanside	CA		08/03/2020		1,549,432								34,273			
7926	Yuba City	CA		08/21/2020		1,384,794								11,683			
7928	Bloomfield Hills	MI		09/11/2020		1,080,875								9,257			
7929	Tempe	AZ		09/09/2020		3,315,433								28,776			
7932	Salem	OR		10/16/2020		1,694,213								14,255			
7936	East Peoria	IL		08/21/2020		922,781								20,178			
7939	Houston	TX		08/21/2020		1,250,532								10,763			
7942	Davie	FL		09/21/2020		3,010,864								25,937			
7943	San Jose	CA		10/09/2020		1,414,747								12,317			
7944	Dayton	OH		11/17/2020		1,043,031								8,845			
7951	Bronx	NY		10/23/2020		2,764,998								18,266			

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					
7952	Palm Springs	CA		09/01/2020		1,014,211								22,057			
7959	Portland	OR		09/29/2020		1,100,246								9,532			
7960	Fort Worth	TX		09/25/2020		749,474								16,275			
7961	Fresno	CA		10/22/2020		1,049,117								13,743			
7966	Inglewood	CA		09/30/2020		735,312								6,404			
7969	Salinas	CA		01/27/2021		1,900,131								11,580			
7972	Portland	OR		10/14/2020		1,808,524								16,006			
7974	Bronx	NY		10/28/2020		1,735,513								11,652			
7975	Bronx	NY		10/30/2020		2,385,217								16,014			
7976	Bronx	NY		10/28/2020		1,958,015								13,146			
7977	New York	NY		10/28/2020		2,492,019								16,731			
7978	Brookyn	NY		10/28/2020		3,115,023								20,914			
7979	Bronx	NY		10/28/2020		2,972,622								19,958			
7980	New York	NY		10/30/2020		1,619,812								10,875			
7983	New York	NY		10/30/2020		1,646,512								11,054			
7984	New York	NY		10/22/2020		2,140,643								14,142			
7985	Bronx	NY		10/22/2020		3,790,723								25,043			
8006	Woodland	CA		10/16/2020		1,423,378								12,479			
8015	Salt Lake City	UT		11/02/2020		612,604								3,966			
8016	Salt Lake City	UT		11/02/2020		1,078,540								6,982			
8017	Littleton	CO		11/02/2020		1,483,664								9,605			
8018	Thornton	CO		11/02/2020		1,456,834								9,431			
8019	Aurora	CO		11/02/2020		2,058,706								13,327			
8024	Piscataway	NJ		12/17/2020		2,928,163								26,465			
8025	San Jose	CA		11/19/2020		1,215,998								10,355			
8026	Los Angeles	CA		10/21/2020		1,158,118								5,264			
8027	Edmonds	WA		12/14/2020		4,772,845								40,861			
8029	Raleigh	NC		12/04/2020		3,108,629								66,359			
8030	Ventura	CA		11/20/2020		1,168,118								10,171			
8035	Hurst	TX		10/13/2020		1,145,770								9,909			
8036	Dayton	OH		10/26/2020		508,344								12,270			
8037	Shamokin	PA		10/26/2020		625,334								15,094			
8038	Glendale	AZ		10/20/2020		818,449								7,229			
8043	Glendora	CA		10/27/2020		1,426,723								17,989			
8047	Sunnyvale	CA		11/30/2020		4,437,763								38,477			
8053	Rocklin	CA		12/10/2020		1,711,516								21,987			
8061	San Diego	CA		12/01/2020		4,462,962								29,659			
8062	Twinsburg	OH		12/15/2020		2,605,508								22,435			
8063	Chula Vista	CA		11/24/2020		895,486								13,325			
8064	Carson	CA		11/23/2020		2,236,794								20,120			
8071	Indianola	IA		11/16/2020		2,843,380								36,651			
8074	Vancouver	WA		11/24/2020		3,090,762								39,661			
8076	Chesapeake	VA		11/10/2020		1,478,154								12,508			
8078	Hawthorne	CA		12/04/2020		863,683								7,600			
8079	Walnut Creek	CA		11/23/2020		894,171								5,862			
8086	Orlando	FL		02/26/2021		1,453,060								30,339			
8087	Loveland	CO		01/20/2021		885,828								5,206			
8089	Killeen	TX		12/09/2020		1,527,121								36,428			
8090	Shawnee	KS		12/11/2020		2,030,148								12,522			
8091	San Antonio	TX		11/19/2020		786,687								6,447			
8092	Creswell	OR		12/14/2020		1,445,279								12,484			

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					
8095	Vernon	CA		11/30/2020		903,480								6,213			
8096	Palm Desert	CA		12/11/2020		2,286,190								14,855			
8111	San Jose	CA		01/15/2021		2,720,944								16,239			
8113	Rancho Cordova	CA		12/22/2020		1,411,350								12,809			
8114	West Sacramento	CA		12/22/2020		615,314								5,585			
8115	West Sacramento	CA		12/22/2020		3,012,028								27,337			
8117	San Antonio	TX		12/17/2020		1,938,428								17,048			
8119	Forney	TX		12/30/2020		2,758,845								34,829			
8120	Arlington Heights	IL		12/30/2020		7,752,601								97,874			
8121	Sacramento	CA		12/30/2020		1,596,365								20,154			
8122	Medford	OR		12/30/2020		2,660,607								33,589			
8123	Ames	IA		12/30/2020		5,452,199								68,832			
8129	Las Vegas	NV		03/05/2021		2,806,512								17,230			
8133	Buffalo	NY		03/05/2021		1,536,717								12,635			
8134	Oceanside	CA		12/09/2020		4,137,310								13,006			
8135	Winston Salem	NC		01/04/2021		1,765,148								22,031			
8138	Santa Monica	CA		12/30/2020		6,281,496								19,441			
8142	Painesville	OH		01/13/2021		2,177,010								46,342			
8145	Salem	OR		01/11/2021		1,238,029								10,530			
8152	Terrell	TX		01/27/2021		1,161,531								14,009			
8154	Jackson	MS		01/25/2021		1,087,325								9,377			
8155	Oceanside	CA		02/05/2021		3,074,535								24,943			
8157	Albuquerque	NM		02/25/2021		2,663,827								34,102			
8160	San Diego	CA		03/31/2021		1,304,927								17,209			
8161	Burbank	CA		02/17/2021		3,099,866								21,544			
8164	Gilroy	CA		02/12/2021		1,573,672								13,307			
8165	Carson City	NV		01/29/2021		2,853,142								24,606			
8170	Riverside	CA		02/16/2021		3,142,748								20,669			
8171	Broadview	IL		02/04/2021		1,048,224								8,811			
8173	San Antonio	TX		03/01/2021		1,369,377								28,183			
8174	Salt Lake City	UT		03/01/2021		2,307,335								19,846			
8176	Pasadena	CA		02/25/2021		2,663,481								8,116			
8177	Bronx	NY		02/12/2021		628,636								12,886			
8185	Atlanta	GA		02/26/2021		2,145,557								39,008			
8191	Morro Bay	CA		02/16/2021		1,026,459								45,970			
8193	Reynoldsburg	OH		03/10/2021		875,735								17,841			
8196	Burleson	TX		04/19/2021		1,919,785								23,222			
8198	Charlotte	NC		04/19/2021		947,373								11,460			
8201	Solon	OH		05/14/2021		5,164,245								41,982			
8207	Hialeah	FL		04/14/2021		1,183,240								7,101			
8210	Lakewood	CO		03/19/2021		3,312,558								28,850			
8212	Denver	CO		04/01/2021		4,377,782								74,532			
8218	Sarasota	FL		03/16/2021		1,820,707								10,769			
8219	Bronx	NY		04/14/2021		4,521,992								28,734			
8221	Idaho Falls	ID		03/12/2021		2,802,988								17,771			
8224	Plano	TX		03/05/2021		1,631,819								10,023			
8225	Bridgeport	CT		05/28/2021		6,145,889								52,412			
8227	Los Angeles	CA		03/18/2021		7,693,992								48,329			
8229	North Las Vegas	NV		03/26/2021		1,445,901								9,131			
8230	La Jolla	CA		04/07/2021		1,167,470								5,125			
8233	Orange	CA		03/11/2021		1,927,689								16,257			

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					
8234	Lodi	CA		03/31/2021		2,024,808								11,943			
8235	Vacaville	CA		03/31/2021		1,253,452								7,393			
8237	Chattanooga	TN		03/30/2021		1,858,485								38,101			
8239	Poulsbo	WA		03/23/2021		1,244,346								38,463			
8244	McDonough	GA		05/17/2021		2,350,883								14,979			
8245	Fairburn	GA		05/17/2021		1,044,837								6,658			
8246	Redondo Beach	CA		04/16/2021		1,444,016								9,342			
8251	Bell	CA		04/07/2021		926,709								22,668			
8252	Syracuse	NY		04/27/2021		2,645,142								80,841			
8254	West Sacramento	CA		04/08/2021		2,097,371								18,675			
8255	West Sacramento	CA		04/08/2021		1,531,690								13,638			
8256	West Sacramento	CA		04/08/2021		1,375,040								12,243			
8257	San Jose	CA		04/12/2021		8,049,266								70,307			
8258	Stockton	CA		04/08/2021		2,793,594								24,874			
8259	Stockton	CA		04/08/2021		1,240,147								11,042			
8261	Rancho Cucamonga	CA		04/12/2021		2,818,684								58,502			
8264	North Las Vegas	NV		04/28/2021		3,927,341								79,825			
8265	Warner Robins	GA		03/24/2021		1,057,525								9,064			
8268	Byron Center	MI		04/19/2021		1,743,496								21,589			
8269	Denver	CO		04/23/2021		2,693,484								52,790			
8271	Norristown	PA		06/15/2021		3,342,483								66,263			
8272	Tempe	AZ		04/22/2021		3,249,835								27,308			
8274	Placerville	CA		04/19/2021		3,435,114								28,337			
8282	Tucson	AZ		04/28/2021		1,667,150								13,619			
8283	Tucson	AZ		04/28/2021		1,346,676								16,585			
8289	Annapolis	MD		05/25/2021		19,940,425								234,655			
8291	Rohnert Park	CA		04/27/2021		1,576,629								13,006			
8292	Baltimore	MD		06/03/2021		5,441,056								44,653			
8293	Catonsville	MD		07/02/2021		16,895,414								197,749			
8298	Venice	FL		04/13/2021		938,067								5,343			
8299	La Porte	TX		04/15/2021		1,551,242								8,835			
8304	Pomona	CA		05/10/2021		2,517,572								29,405			
8306	Portland	OR		04/13/2021		1,450,464								8,664			
8307	Albuquerque	NM		05/14/2021		2,370,499								15,376			
8311	Suwanee	GA		04/22/2021		1,296,617								10,836			
8312	Las Vegas	NV		04/22/2021		1,016,671								43,856			
8314	Rio Rancho	NM		06/16/2021		3,899,311								31,616			
8315	Edmond	OK		06/16/2021		3,057,414								24,790			
8316	Fayetteville	NC		06/16/2021		3,030,828								24,575			
8317	Redding	CA		06/16/2021		2,570,001								20,838			
8318	Lithonia	GA		06/16/2021		2,437,070								19,760			
8319	Norfolk	VA		06/16/2021		2,339,587								18,970			
8320	Pittsburgh	PA		06/16/2021		1,905,346								15,449			
8321	Philadelphia	PA		06/16/2021		1,852,173								15,018			
8322	Greenville	NC		06/16/2021		1,989,535								16,132			
8323	Lincolnton	NC		06/16/2021		1,329,311								10,778			
8324	Gastonia	NC		06/16/2021		1,240,690								10,060			
8325	Ocala	FL		06/16/2021		771,000								8,244			
8327	Salisbury	NC		06/16/2021		1,196,380								9,700			
8328	Winston Salem	NC		06/16/2021		1,019,138								8,263			
8329	Wheaton	IL		06/16/2021		841,897								6,826			

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					
8331	Geneva	NY		06/16/2021		451,966								3,665			
8332	Olympia	WA		04/30/2021		6,311,405								15,268			
8334	Sacramento	CA		06/03/2021		3,759,644								39,417			
8335	Rehoboth Beach	DE		05/17/2021		3,841,237								46,863			
8350	Voorhees	NJ		05/04/2021		1,050,824								6,914			
8351	Sherman Oaks	CA		05/26/2021		7,659,887								64,131			
8352	Northridge	CA		05/26/2021		2,663,351								22,299			
8353	Northridge	CA		05/26/2021		3,015,530								25,247			
8354	Canoga Park	CA		05/26/2021		2,333,184								19,534			
8356	Murphy	NC		04/23/2021		2,515,032								29,831			
8357	Riverside	CA		05/27/2021		1,558,939								13,266			
8358	San Bernardino	CA		05/27/2021		2,085,905								17,750			
8359	San Bernardino	CA		05/27/2021		2,766,568								23,542			
8360	Upland	CA		05/27/2021		4,347,465								36,995			
8363	Perkasie	PA		05/28/2021		3,575,446								42,166			
8366	Sparks	NV		05/14/2021		871,076								17,270			
8367	Las Vegas	NV		04/14/2021		1,829,356								15,239			
8368	San Francisco	CA		09/02/2021		13,811,963								78,028			
8369	Broadview	IL		05/07/2021		866,320								10,123			
8370	Arvada	CO		05/10/2021		1,707,589								14,630			
8371	Stockton	CA		04/30/2021		4,449,790								25,164			
8375	San Francisco	CA		05/24/2021		8,700,557								30,696			
8380	Lenexa	KS		04/20/2021		1,409,744								16,695			
8382	San Francisco	CA		06/25/2021		2,303,348								12,576			
8386	Bakersfield	CA		05/27/2021		4,130,611								23,136			
8387	Redwood City	CA		05/20/2021		722,764								4,663			
8388	Travelers Rest	SC		05/14/2021		1,485,059								11,713			
8403	Fresno	CA		08/19/2021		1,982,482								39,556			
8419	Philadelphia	PA		06/25/2021		1,141,591								13,280			
8427	Ankeny	IA		04/20/2021		3,540,962								35,865			
8436	State College	PA		08/18/2021		2,662,034								21,954			
8437	Carson City	NV		06/11/2021		3,526,376								29,268			
8440	Anchorage	AK		07/02/2021		6,021,793								117,483			
8441	Murray	UT		07/20/2021		4,884,721								39,505			
8442	Jacksonville	FL		06/25/2021		2,163,662								17,971			
8444	Boise	ID		06/21/2021		1,869,380								14,680			
8445	Merritt Island	FL		10/15/2021		872,250								10,181			
8446	Houston	TX		10/15/2021		1,850,872								21,604			
8447	Houston	TX		10/15/2021		2,212,537								25,826			
8451	Santa Clarita	CA		06/30/2021		4,092,245								25,430			
8454	Seneca	SC		06/29/2021		1,062,922								21,103			
8456	South Lake Tahoe	CA		07/01/2021		14,666,035								84,444			
8459	Conyers	GA		06/10/2021		659,870								5,054			
8462	San Juan Capistrano	CA		07/23/2021		3,990,413								32,630			
8463	Fairfield	CA		07/26/2021		1,267,527								10,138			
8468	Salem	OR		07/20/2021		1,014,738								11,937			
8473	San Antonio	TX		12/31/2021		19,872,289								363,416			
8474	Houston	TX		07/08/2021		1,327,641								10,860			
8475	Las Vegas	NV		07/30/2021		2,368,821								46,589			
8476	Nashville	IL		07/30/2021		916,963								18,035			
8477	Harlingen	TX		07/30/2021		529,961								10,186			

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					
8479	Yuma	AZ		08/03/2021		2,440,477								19,846			
8483	Phoenix	AZ		08/30/2021		1,558,312								12,529			
8484	Lisle	IL		08/27/2021		2,109,592								25,361			
8485	Snoqualmie	WA		10/04/2021		5,359,112								42,694			
8486	Pikesville	MD		08/10/2021		1,951,389								22,847			
8493	Fresno	CA		08/24/2021		1,981,695								23,899			
8494	San Luis Obispo	CA		07/15/2021		1,414,357								11,671			
8497	Yuma	AZ		08/12/2021		1,525,184								17,972			
8499	South Salt Lake	UT		12/01/2021		1,658,516								9,732			
8504	Perris	CA		09/16/2021		1,175,298								22,746			
8505	Rialto	CA		08/18/2021		1,410,579								12,351			
8506	Rochester	NY		07/27/2021		1,752,781								13,993			
8511	Brunswick	GA		08/31/2021		7,468,249								44,358			
8512	Cocoa	FL		08/31/2021		4,513,022								26,805			
8513	Tucson	AZ		08/27/2021		3,199,951								24,633			
8516	Hanford	CA		09/15/2021		1,647,234								13,433			
8519	San Francisco	CA		08/26/2021		3,977,486								33,715			
8521	Knoxville	TN		08/13/2021		1,136,249								13,668			
8522	Winter Park	FL		12/07/2021		2,460,492								19,903			
8523	San Francisco	CA		09/07/2021		848,901								6,740			
8524	Ridgeland	SC		09/08/2021		1,061,948								20,440			
8527	Fresno	CA		09/16/2021		2,125,579								287,337			
8528	East Palo Alto	CA		09/09/2021		1,828,514								11,110			
8537	Dallas	TX		10/04/2021		2,440,927								20,893			
8538	Santa Rosa	CA		09/24/2021		1,250,275								9,972			
8541	Chicago	IL		09/27/2021		1,738,523								33,715			
8542	White Plains	MD		10/22/2021		2,300,333								13,488			
8543	San Antonio	TX		09/30/2021		4,580,328								27,692			
8548	Carmel	CA		10/08/2021		2,686,101								21,299			
8550	Sunnyvale	CA		10/26/2021		1,794,236								15,374			
8551	Plano	TX		10/13/2021		5,850,777								111,321			
8555	Ijamsville	MD		10/06/2021		1,686,754								20,577			
8559	Hesperia	CA		10/15/2021		1,395,718								27,041			
8560	Lakewood	WA		11/18/2021		3,550,790								40,800			
8561	Phoenix	MD		10/01/2021		1,780,526								14,536			
8562	Glyndon	MD		11/05/2021		1,880,819								15,096			
8563	Cumming	GA		10/25/2021		1,778,423								21,531			
8564	Alcoa	TN		10/05/2021		511,592								4,195			
8565	Lynnwood	WA		10/08/2021		3,780,303								147,962			
8566	Tuscon	AZ		10/12/2021		596,874								23,447			
8569	Fayetteville	AR		10/08/2021		1,204,169								23,198			
8571	Bedford	TX		11/08/2021		11,620,832								225,722			
8574	Temecula	CA		11/30/2021		8,887,888								75,577			
8576	Royal Palm Beach	FL		10/01/2021		11,520,470								97,215			
8577	Jacksonville	FL		11/05/2021		2,502,552								20,323			
8578	Warren	MI		10/22/2021		3,657,020								22,892			
8579	Dover	NJ		10/29/2021		3,480,216								28,313			
8580	Dover	NJ		10/29/2021		2,205,012								13,134			
8581	Venice	CA		10/28/2021		778,362								14,910			
8583	Altoona	PA		12/03/2021		5,550,835								65,254			
8584	Fremont	CA		12/29/2021		14,428,464								85,466			

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					
8585	Fresno	CA		09/30/2021		11,894,568								139,963			
8587	Canoga Park	CA		12/15/2021		1,608,499								13,334			
8589	Midvale	UT		12/10/2021		1,026,837								8,437			
8592	Spartanburg	SC		10/14/2021		1,275,438								15,134			
8593	Darien	CT		10/22/2021		2,555,578								21,398			
8595	Seattle	WA		10/29/2021		2,280,684								14,581			
8597	Seattle	WA		10/21/2021		7,526,693								64,778			
8598	Newburgh	NY		11/22/2021		1,787,371								14,588			
8599	South Salt Lake	UT		12/03/2021		2,869,049								24,504			
8600	Lodi	CA		11/12/2021		1,737,303								14,514			
8601	Seattle	WA		11/23/2021		1,964,383								16,140			
8602	Ventura	CA		12/17/2021		3,389,268								28,505			
8605	Greenville	WI		10/25/2021		3,768,588								32,115			
8606	Loveland	CO		12/27/2021		5,374,052								43,762			
8611	Amherst	NY		11/10/2021		2,310,781								19,370			
8615	Aurora	IL		12/10/2021		1,070,694								8,846			
8616	Bolingbrook	IL		12/10/2021		3,167,471								26,170			
8617	Romeoville	IL		12/10/2021		1,873,715								15,481			
8618	Tinley Park	IL		12/10/2021		1,695,266								14,007			
8620	Venice	CA		12/17/2021		2,667,794								22,939			
8622	Raleigh	NC		11/30/2021		6,407,809								75,145			
8623	Aberdeen	WA		12/15/2021		6,992,252								56,558			
8628	Sonoma	CA		12/06/2021		7,117,814								60,060			
8636	Highlands Ranch	CO		11/19/2021		743,691								5,949			
8637	Kernersville	NC		12/15/2021		3,088,607								24,098			
8638	Colleyville	TX		11/12/2021		1,163,310								9,400			
8639	Bend	OR		10/26/2021		1,379,263								8,145			
8642	Oklahoma City	OK		11/24/2021		5,611,130								43,171			
8645	Denver	CO		11/24/2021		3,492,702								29,439			
8647	Corona	CA		12/23/2021		12,210,041								99,985			
8649	Dallas	TX		12/10/2021		1,202,148								13,910			
8650	Rosenberg	TX		12/10/2021		1,576,889								29,611			
8651	Lake City	GA		02/10/2022		1,077,239								19,780			
8652	Tarzana	CA		12/28/2021		3,398,675								27,987			
8655	Miami	FL		12/13/2021		1,346,379								10,781			
8656	Miami	FL		12/13/2021		2,423,482								19,406			
8657	Corpus Christi	TX		12/03/2021		3,481,805								28,640			
8661	West Hollywood	CA		12/17/2021		8,018,816								47,635			
8662	West Valley City	UT		11/10/2021		3,201,966								26,692			
8663	Las Vegas	NV		12/08/2021		1,180,713								22,288			
8668	Chattanooga	TN		12/28/2021		1,421,649								27,020			
8669	State College	PA		11/30/2021		3,420,802								29,153			
8670	Meadville	PA		11/24/2021		1,865,066								22,756			
8677	Brooklyn	NY		02/11/2022		3,562,179								66,744			
8682	Gainesville	TX		12/27/2021		1,106,003								20,637			
8685	Seattle	WA		12/17/2021		12,031,957								68,245			
8687	Marina	CA		12/17/2021		2,736,865								21,964			
8691	Ontario	CA		12/07/2021		2,434,653								14,968			
8695	Walterboro	SC		09/26/2022		1,311,535								7,899			
8696	Rock Hill	SC		09/26/2022		2,248,347								13,542			
8697	Newberry	SC		09/26/2022		2,529,390								15,235			

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					
8701	Amherst	NY		12/23/2021		1,398,797								26,308			
8702	Amherst	NY		12/23/2021		768,353								14,451			
8705	Pasadena	CA		12/13/2021		688,950								25,867			
8707	El Monte	CA		01/20/2022		2,230,712								18,994			
8713	Espanola	NM		11/23/2021		836,508								6,433			
8714	Anaheim	CA		12/15/2021		4,025,678								32,601			
8717	Pico Rivera	CA		03/04/2022		3,231,650								26,675			
8721	Farmington	CT		02/04/2022		1,464,184								11,540			
8723	Huntsville	AL		02/04/2022		3,153,626								24,855			
8724	San Francisco	CA		01/07/2022		3,457,166								27,589			
8727	Chandler	AZ		03/04/2022		1,761,521								13,804			
8729	Tempe	AZ		03/04/2022		2,457,096								19,255			
8730	Riverside	CA		12/20/2021		1,935,832								11,483			
8731	Carrboro	NC		03/10/2022		1,733,460								19,862			
8732	Salinas	CA		01/14/2022		3,650,178								41,668			
8734	Olathe	KS		12/21/2021		2,672,579								38,624			
8735	Virginia Beach	VA		02/01/2022		875,448								82,979			
8738	Tyler	TX		01/13/2022		1,173,583								6,888			
8739	Buffalo	NY		01/28/2022		6,282,821								51,105			
8740	Hillsboro	OR		12/31/2021		6,592,596								53,086			
8744	North Myrtle Beach	SC		02/18/2022		13,089,718								103,160			
8748	Walnut Creek	CA		02/17/2022		7,241,129								42,843			
8749	Carlsbad	CA		12/21/2021		1,519,396								9,117			
8752	Lacey	WA		02/22/2022		16,639,412								135,202			
8754	Veneta	OR		01/13/2022		4,496,507								36,003			
8758	San Jose	CA		02/16/2022		1,675,111								9,200			
8759	Austin	TX		02/02/2022		3,286,455								33,031			
8762	Fresno	CA		01/27/2022		1,261,105								9,962			
8764	Taylor	MI		01/26/2022		1,509,898								17,250			
8768	West Melbourne	FL		02/25/2022		4,326,255								49,332			
8769	Seattle	WA		01/18/2022		2,082,105								12,027			
8772	Fontana	CA		03/10/2022		1,885,944								24,569			
8775	Glendale Heights	IL		03/11/2022		6,264,555								89,642			
8776	Oak Park	IL		03/11/2022		1,051,100								15,041			
8777	Canton	MS		02/22/2022		3,212,219								59,236			
8778	Marshfield	MA		02/07/2022		4,202,298								64,016			
8779	Westlake Village	CA		03/11/2022		1,351,363								10,833			
8780	Danville	IL		05/25/2022		1,700,737								30,888			
8781	Kennesaw	GA		03/24/2022		2,352,827								18,459			
8782	Austin	TX		02/25/2022		2,952,497								17,928			
8783	Fayetteville	AR		02/15/2022		2,113,358								16,922			
8784	Houston	TX		02/02/2022		1,305,608								10,348			
8785	Woodland	WA		01/28/2022		4,049,655								32,243			
8787	Seattle	WA		05/11/2022		1,433,547								11,114			
8788	Batavia	NY		04/13/2022		12,108,997								219,695			
8789	Reno	NV		02/10/2022		1,017,531								6,003			
8790	Winterville	NC		02/25/2022		1,555,189								17,881			
8792	San Antonio	TX		05/04/2022		1,815,413								14,097			
8794	Bountiful	UT		02/23/2022		1,259,892								10,191			
8796	Coral Gables	FL		03/01/2022		3,879,424								45,161			
8800	Bloomington	IN		03/29/2022		1,361,110								10,425			

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					
8801	Rockwall	TX		03/14/2022		1,731,253								19,692			
8804	Paintsville	KY		02/23/2022		1,321,425								73,762			
8805	Lewiston	ID		03/16/2022		2,982,231								34,944			
8818	Fremont	CA		03/18/2022		1,203,720								9,433			
8819	Syracuse	NY		03/22/2022		1,989,280								15,714			
8820	Las Vegas	NV		03/07/2022		1,804,829								14,502			
8822	Bradenton	FL		03/11/2022		5,059,598								40,240			
8823	Melbourne	FL		03/15/2022		1,224,526								9,411			
8826	Cincinnati	OH		03/25/2022		3,456,935								25,874			
8829	San Clemente	CA		03/17/2022		1,359,352								10,531			
8830	Mesquite	TX		03/18/2022		3,152,159								35,431			
8832	Farmington	NM		04/08/2022		2,063,954								15,626			
8833	Oroville	CA		04/08/2022		1,110,484								8,408			
8838	San Rafael	CA		05/18/2022		879,849								9,477			
8840	Sparks	NV		05/16/2022		9,150,028								67,056			
8841	Las Vegas	NV		04/08/2022		3,858,601								44,101			
8842	Rockville	MD		03/31/2022		6,523,193								50,653			
8844	Buffalo	NY		05/18/2022		9,116,885								69,186			
8845	Temecula	CA		04/06/2022		1,361,907								10,551			
8849	Mesquite	TX		04/05/2022		1,416,187								15,998			
8853	Santa Clarita	CA		03/24/2022		1,503,283								36,969			
8855	Hot Springs Village	AR		05/11/2022		2,141,107								15,691			
8857	Jacksonville	FL		05/09/2022		2,092,677								36,235			
8863	Wynne	AR		03/17/2022		589,740								6,382			
8866	North Las Vegas	NV		04/07/2022		2,324,088								13,156			
8874	Scottsdale	AZ		05/17/2022		2,624,947								19,645			
8875	Los Angeles	CA		04/21/2022		1,284,880								6,933			
8878	Huntsville	TX		03/31/2022		3,212,890								14,476			
8879	Tempe	AZ		04/19/2022		3,582,138								39,719			
8880	Leesburg	FL		05/09/2022		1,994,583								34,536			
8881	Fremont	CA		04/25/2022		2,913,308								16,289			
8882	Ontario	CA		05/04/2022		3,501,579								5,646			
8885	Hauppauge	NY		07/25/2022		3,553,210								30,397			
8886	Jackson	TN		04/01/2022		5,159,400								38,840			
8890	Rio Rancho	NM		07/28/2022		2,412,341								17,888			
8894	McKinney	TX		06/03/2022		2,848,533								15,088			
8897	Torrance	CA		05/11/2022		1,283,727								9,211			
8898	Chester	CA		04/01/2022		940,045								6,827			
8902	El Segundo	CA		05/06/2022		2,340,750								12,529			
8907	Denham Springs	LA		05/02/2022		4,739,595								51,061			
8908	Vineland	NJ		07/01/2022		7,369,143								70,815			
8910	Mamaroneck	NY		06/10/2022		5,279,784								56,819			
8913	Waco	TX		05/18/2022		8,312,113								92,782			
8921	Vineland	NJ		07/01/2022		7,844,090								73,751			
8922	Riverside	CA		06/30/2022		8,002,666								59,963			
8927	Pearland	TX		05/04/2022		2,752,323								20,598			
8929	San Francisco	CA		05/24/2022		6,535,182								114,892			
8936	Hampstead	MD		05/06/2022		8,234,281								59,371			
8942	King of Prussia	PA		04/20/2022		2,403,963								26,566			
8943	Vancouver	WA		05/13/2022		1,400,055								7,812			
8944	New York	NY		05/13/2022		4,331,583								32,795			

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					
8946	Madison Heights	MI		05/13/2022		2,019,438								15,647			
8949	Lansing	MI		05/16/2022		21,425,495								122,579			
8953	Buffalo	NY		05/27/2022		5,233,138								40,361			
8955	Buffalo	NY		06/24/2022		9,006,974								47,746			
8956	Buffalo	NY		06/24/2022		5,160,246								27,354			
8960	Lewiston	NY		06/27/2022		10,367,403								54,957			
8963	Clearfield	UT		04/20/2022		2,237,834								12,420			
8965	San Jose	CA		05/13/2022		2,064,825								53,206			
8969	Bonaire	GA		06/08/2022		933,747								6,811			
8970	Miami	FL		07/19/2022		13,302,263								133,743			
8971	Phoenix	AZ		07/19/2022		14,284,309								143,617			
8972	Orlando	FL		07/19/2022		9,016,970								90,658			
8973	Escanaba	MI		05/26/2022		986,857								16,901			
8974	Daytona Beach	FL		05/10/2022		7,831,964								71,114			
8975	Lake Forest	CA		05/20/2022		1,821,579								13,952			
8977	Lenoir	NC		06/03/2022		5,723,520								41,603			
8982	Round Rock	TX		06/14/2022		7,507,296								185,547			
8983	Central Falls	RI		07/06/2022		6,073,131								43,573			
8984	Lincoln	RI		07/06/2022		11,042,055								79,223			
8985	Pawtucket	RI		07/06/2022		3,588,668								25,747			
8996	Milwaukee	WI		06/17/2022		12,221,321								185,186			
8998	Grand Haven	MI		05/10/2022		644,734								10,961			
9000	El Cajon	CA		07/08/2022		725,081								3,353			
9009	Clute	TX		05/03/2022		4,529,999								76,156			
9010	San Jose	CA		07/12/2022		1,361,764								8,913			
9011	Orem	UT		07/07/2022		4,310,094								57,647			
9012	Boise	ID		05/18/2022		8,052,025								59,009			
9013	Bakersfield	CA		06/24/2022		5,729,860								54,565			
9014	Ludlow	MA		08/10/2022		20,781,662								143,196			
9017	Williamsburg	VA		05/27/2022		6,920,198								46,523			
9018	West Linn	OR		06/17/2022		4,810,297								82,088			
9022	New Braunfels	TX		06/24/2022		3,796,912								24,942			
9026	Lewisville	TX		08/10/2022		1,092,571								17,527			
9027	Plover	WI		07/01/2022		2,446,003								15,703			
9028	Tulsa	OK		06/28/2022		4,795,853								32,972			
9029	Lehi	UT		07/07/2022		6,934,277								48,296			
9041	Carson City	NV		08/16/2022		2,788,558								18,197			
9047	New York	NY		07/15/2022		6,796,643								114,232			
9050	Surprise	AZ		08/01/2022		2,082,137								65,001			
9051	Snohomish	WA		07/25/2022		1,420,001								6,700			
9055	San Jose	CA		09/16/2022		9,746,476								58,195			
9060	Baltimore	MD		08/31/2022		791,202								5,076			
9061	Santa Fe Springs	CA		08/08/2022		5,999,410								99,960			
9063	Elmhurst	IL		08/01/2022		2,960,068								20,057			
9064	Odessa	TX		08/12/2022		2,133,750								14,248			
9065	Houston	TX		08/12/2022		2,732,499								18,579			
9067	Garland	TX		08/17/2022		1,331,292								5,933			
9068	Burnsville	MN		08/08/2022		950,922								4,238			
9069	Edina	MN		08/08/2022		950,922								4,238			
9070	Denver	CO		08/19/2022		12,088,430								71,144			
9072	Troy	MI		08/11/2022		1,140,155								11,323			

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					
9073	Chicago	IL		08/09/2022		3,209,350								33,180			
9075	Austin	TX		09/14/2022		2,242,680								13,966			
9076	Jacksonville	FL		09/14/2022		2,242,680								13,966			
9077	Seattle	WA		08/17/2022		2,045,139								12,400			
9078	Eastlake	OH		09/12/2022		3,922,449								24,608			
9080	Rowlett	TX		08/08/2022		1,481,606								9,919			
9081	D'Iberville	MS		08/24/2022		4,895,992								30,689			
9085	Cincinnati	OH		08/31/2022		3,574,283								23,667			
9088	Van Nuys	CA		08/25/2022		1,446,886								8,958			
9089	Van Nuys	CA		08/25/2022		1,260,191								7,803			
9091	Detroit	MI		09/02/2022		1,868,900								11,639			
9092	Tucson	AZ		11/10/2022		2,242,769								14,241			
9094	Antioch	CA		08/23/2022		2,019,848								32,660			
9095	Jurupa Valley	CA		09/20/2022		1,708,413								8,033			
9096	Smyrna	GA		10/06/2022		3,077,176								19,688			
9097	Traverse City	MI		09/09/2022		3,909,169								16,590			
9099	Benton	AR		09/14/2022		4,836,949								31,906			
9102	Logan	UT		09/14/2022		6,961,579								47,103			
9103	Harrisburg	PA		09/13/2022		1,951,699								18,668			
9104	Wayne	MI		09/15/2022		2,857,074								19,102			
9105	Pleasanton	CA		09/13/2022		1,046,160								4,746			
9106	Wooster	OH		09/14/2022		3,776,870								37,193			
9107	Santa Monica	CA		09/13/2022		3,118,694								14,596			
9109	Irwin	PA		10/17/2022		3,063,869								48,427			
9110	Santa Clarita	CA		09/08/2022		1,809,365								8,639			
9112	Sterling Heights	MI		09/22/2022		4,938,953								22,936			
9113	Brownstown Twp	MI		09/22/2022		6,268,671								29,111			
9114	Greenville	SC		09/22/2022		3,514,255								16,320			
9117	San Diego	CA		09/28/2022		2,046,606								13,483			
9118	Houston	TX		09/30/2022		4,124,121								27,303			
9119	Houston	TX		09/28/2022		2,344,453								16,544			
9120	Dallas	TX		10/11/2022		3,090,819								19,563			
9121	Florence	OR		09/27/2022		935,589								14,605			
9122	Snellville	GA		08/31/2022		2,033,495								31,863			
9123	Monterey Park	CA		10/24/2022		6,166,061								142,496			
9125	Grapevine	TX		10/18/2022		1,668,363								16,354			
9128	Canfield	OH		09/20/2022		5,034,888								32,253			
9130	Cleveland	OH		10/11/2022		2,426,618								24,454			
9131	Leander	TX		09/27/2022		6,743,659								66,469			
9133	Burnsville	MN		10/13/2022		5,581,754								37,130			
9134	Frederick	MD		10/28/2022		4,442,156								27,930			
9135	Los Angeles	CA		10/05/2022		13,483,263								54,549			
9137	Kyle	TX		10/03/2022		4,875,589								32,790			
9138	Woodinville	WA		10/28/2022		11,073,038								52,620			
9140	Herriman	UT		09/23/2022		3,249,731								21,909			
9143	Houston	TX		01/11/2023		7,027,655								26,464			
9145	Macon	GA		10/05/2022		1,445,340								9,247			
9148	Glendale Heights	IL		10/24/2022		4,566,196								29,682			
9152	Miami Beach	FL		11/01/2022		13,402,575								54,698			
9154	Sarasota	FL		10/18/2022		4,305,023								19,819			
9156	Tumwater	WA		10/18/2022		2,546,793								40,755			

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					
9157	Venice	CA		11/03/2022		5,745,397								21,732			
9160	Woodinville	WA		10/21/2022		11,650,891								76,469			
9164	Zebulon	NC		10/14/2022		3,615,442								34,780			
9165	Vestal	NY		12/16/2022		9,551,329								42,668			
9169	Tampa	FL		11/22/2022		1,727,883								6,797			
9171	Centennial	CO		11/09/2022		6,212,961								26,743			
9173	Houston	TX		10/26/2022		12,879,544								56,293			
9174	San Diego	CA		10/31/2022		9,489,930								31,371			
9175	Wexford	PA		10/31/2022		9,133,337								56,162			
9183	Buena Park	CA		11/18/2022		1,290,282								5,563			
9185	Philadelphia	PA		12/08/2022		2,132,759								8,242			
9187	Lake Grove	OR		11/23/2022		1,595,200								9,782			
9195	Oklahoma City	OK		11/23/2022		6,000,000								25,094			
9196	Las Vegas	NV		11/14/2022		6,713,587								26,929			
9200	Cincinnati	OH		02/13/2023		1,250,193								11,152			
9202	Las Vegas	NV		12/01/2022		4,234,848								24,920			
9203	Rancho Cucamonga	CA		12/01/2022		4,311,656								17,661			
9205	Oklahoma City	OK		12/15/2022		4,250,000								13,826			
9208	Tucson	AZ		12/13/2022		923,684								5,009			
9210	Lynchburg	VA		12/08/2022		3,402,104								18,792			
9213	Memphis	TN		12/16/2022		1,826,695								7,096			
9217	Orlando	FL		12/30/2022		19,265,685								76,816			
9218	St George	UT		12/27/2022		8,012,731								28,153			
9219	Essington	PA		12/20/2022		6,928,601								36,428			
9222	Covina	CA		12/14/2022		3,844,465								14,712			
9224	Union	NJ		12/23/2022		1,894,589								10,287			
9225	Bellflower	CA		12/23/2022		2,405,065								9,206			
9229	Memphis	TN		02/02/2023		13,511,793								68,846			
9230	Canton	OH		02/02/2023		10,616,404								54,094			
9231	Madison	WI		02/02/2023		9,651,281								49,176			
9232	Fort Wayne	IN		02/02/2023		6,755,897								34,423			
9233	Springfield	IL		02/02/2023		7,721,024								39,341			
9234	San Antonio	TX		02/02/2023		7,238,461								36,882			
9235	Greendale	WI		02/02/2023		5,404,717								27,539			
9236	El Paso	TX		02/02/2023		4,053,538								20,654			
9237	Kearney	NE		02/02/2023		2,895,384								14,753			
9238	Lombard	IL		02/02/2023		3,860,512								19,670			
9241	Memphis	TN		03/08/2023		5,696,473								32,150			
9245	Los Angeles	CA		02/01/2023		6,059,862								23,819			
9246	Los Angeles	CA		02/01/2023		8,079,816								31,759			
9247	Dallas	TX		01/30/2023		896,576								12,840			
9251	Monroe	WA		02/01/2023		2,880,530								11,791			
9257	Shelbyville	KY		02/28/2023		1,609,483								9,225			
9258	Cleveland	OH		03/13/2023		1,992,743								11,259			
9259	Moraine	OH		01/31/2023		633,256								3,645			
9260	Falconer	NY		01/31/2023		1,039,674								5,984			
9262	Naperville	IL		03/03/2023		1,332,646								6,962			
9263	Santa Barbara	CA		02/21/2023		1,923,550								7,764			
9264	Florence	KY		03/16/2023		6,474,569								55,305			
9265	Signal Hill	CA		02/24/2023		4,900,931								41,911			
9266	Gardena	CA		02/24/2023		7,651,359								65,432			

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					
9267	Los Angeles	CA		02/24/2023		6,026,945								51,540			
9273	East Troy	WI		04/14/2023		4,416,673								63,014			
9275	Madison	AL		02/22/2023		2,886,240								16,670			
9276	Fredericksburg	VA		03/27/2023		4,279,659								23,264			
9278	Carpinteria	CA		02/23/2023		5,697,517								31,063			
9280	Pensacola	FL		02/28/2023		1,674,331								23,320			
9286	Pooler	GA		03/01/2023		1,566,684								13,614			
9288	Carlsbad	CA		03/10/2023		5,701,673								22,716			
9289	Gadsden	AL		03/27/2023		1,587,178								22,448			
9291	Mobile	AL		04/06/2023		1,327,287								7,250			
9292	Commerce	CA		03/23/2023		4,975,801								28,696			
9293	Miami	FL		03/14/2023		1,899,273								9,977			
9295	Reno	NV		10/05/2023		5,254,875								31,502			
9300	Charlotte	NC		03/29/2023		1,613,295								9,104			
9303	Strongsville	OH		05/17/2023		28,807,248								136,030			
9306	Stafford	TX		03/17/2023		5,092,086								26,757			
9309	Savannah	GA		04/07/2023		4,126,107								21,253			
9310	Chino	CA		03/31/2023		5,184,604								25,873			
9312	Wellington	FL		04/11/2023		6,073,122								34,314			
9313	Chicago	IL		04/19/2023		3,703,702								31,995			
9317	Monroe	MI		05/05/2023		4,534,365								23,570			
9318	Ontario	CA		04/03/2023		9,645,761								38,159			
9324	San Mateo	CA		04/12/2023		2,550,000								11,878			
9327	Baldwin Park	CA		03/15/2023		7,446,723								27,749			
9331	New York	NY		03/31/2023		13,700,000								37,546			
9332	Buffalo	NY		06/08/2023		1,859,082								15,728			
9335	Blue Ash	OH		04/12/2023		4,258,928								15,357			
9342	Salisbury	NC		05/17/2023		1,228,453								4,635			
9344	Salt Lake City	UT		04/24/2023		4,839,402								19,960			
9346	Hillsboro	OR		04/18/2023		1,709,780								9,733			
9347	Mount Vernon	WA		05/12/2023		7,839,870								16,861			
9348	Stockton	CA		05/19/2023		1,695,000								6,116			
9349	El Segundo	CA		03/31/2023		684,496								3,745			
9360	Peru	IL		04/26/2023		1,394,193								7,200			
9370	Shermans Dale	PA		04/13/2023		5,568,496								30,535			
9371	Oklahoma City	OK		05/23/2023		3,000,000								8,919			
9374	Oswego	IL		05/26/2023		823,979								2,923			
9376	Purcellville	VA		05/22/2023		1,501,115								8,251			
9381	Orange	CA		05/25/2023		8,677,803								35,612			
9382	Stanton	CA		05/25/2023		2,412,057								9,738			
9383	Houston	TX		05/05/2023		8,500,000								25,640			
9385	Wyomissing	PA		05/31/2023		2,193,319								12,057			
9387	Kennesaw	GA		06/14/2023		1,211,961								10,146			
9388	Jacksonville	FL		07/25/2023		3,539,048								19,168			
9389	Loma Linda	CA		07/03/2023		13,817,689								73,748			
9390	Tulare	CA		05/30/2023		1,478,715								7,981			
9391	Novi	MI		06/23/2023		1,164,079								9,877			
9395	Santee	CA		07/07/2023		4,360,821								16,528			
9397	Raleigh	NC		07/19/2023		5,138,202								43,019			
9398	San Diego	CA		06/09/2023		5,723,567								31,783			
9401	Van Nuys	CA		05/25/2023		1,378,549								7,928			

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					
9403	McAllen	TX		05/04/2023		1,570,264								8,465			
9405	Austin	TX		05/31/2023		2,382,888								13,711			
9407	Stockton	CA		06/12/2023		1,000,000								2,846			
9409	Corona	CA		06/30/2023		1,146,104								6,384			
9410	Anaheim	CA		06/30/2023		1,466,059								8,166			
9411	Anaheim	CA		06/30/2023		2,196,700								12,235			
9413	Charlotte	NC		07/05/2023		2,912,736								9,958			
9429	Thousand Palms	CA		06/22/2023		1,546,202								8,625			
9432	Tempe	AZ		06/22/2023		3,644,496								12,955			
9434	Simi Valley	CA		06/15/2023		1,645,117								6,304			
9435	Santa Barbara	CA		06/16/2023		822,017								3,208			
9437	Tucson	AZ		07/13/2023		7,168,610								39,390			
9438	Port Wentworth	GA		07/11/2023		9,755,662								52,907			
9439	Chino	CA		07/07/2023		4,925,759								19,900			
9440	Redondo Beach	CA		06/22/2023		2,864,686								15,835			
9441	Santa Barbara	CA		06/30/2023		3,484,432								19,074			
9442	Houston	TX		05/18/2023		1,627,757								9,349			
9455	Baltimore	MD		06/30/2023		1,195,201								6,158			
9457	Bowmansville	NY		06/02/2023		2,667,718								14,953			
9459	San Francisco	CA		06/30/2023		1,769,590								9,313			
9460	Raleigh	NC		07/20/2023		4,018,335								21,650			
9462	Simi Valley	CA		06/30/2023		1,225,850								10,272			
9463	Whites Creek	TN		07/12/2023		7,930,524								30,899			
9467	Vallejo	CA		07/11/2023		7,966,158								27,287			
9468	Brooklyn	NY		06/01/2023		3,888,186								20,282			
9471	Brooklyn	NY		05/26/2023		1,642,928								9,148			
9473	Brea	CA		07/13/2023		6,955,879								39,611			
9481	Seattle	WA		07/18/2023		5,976,873								18,217			
9484	Glendale	AZ		07/12/2023		10,482,912								37,849			
9485	Los Angeles	CA		07/14/2023		1,840,391								6,724			
9486	Flagstaff	AZ		08/09/2023		3,154,569								42,631			
9487	Watsonville	CA		08/14/2023		1,549,710								8,077			
9489	West Hollywood	CA		07/14/2023		955,311								5,195			
9490	Phoenix	AZ		06/29/2023		4,007,859								22,111			
9492	Redford	MI		08/04/2023		805,991								6,652			
9493	Littleton	CO		07/13/2023		2,614,384								10,143			
9494	Centennial	CO		07/13/2023		4,362,306								16,369			
9496	Norcross	GA		07/28/2023		5,141,279								42,713			
9497	Los Angeles	CA		06/30/2023		1,793,089								6,569			
9498	Las Vegas	NV		07/21/2023		9,546,122								53,769			
9499	San Diego	CA		08/07/2023		5,374,714								73,831			
9500	Metairie	LA		07/31/2023		10,991,868								58,108			
9501	Calumet City	IL		07/17/2023		2,130,115								8,278			
9515	Colorado Springs	CO		07/14/2023		1,555,212								8,324			
9516	Philadelphia	PA		08/11/2023		7,288,311								38,493			
9519	Daytona Beach	FL		08/16/2023		4,683,323								26,517			
9520	McAllen	TX		08/16/2023		9,414,434								53,305			
9521	Houston	TX		06/30/2023		10,000,000								19,884			
9524	Long Island City	NY		08/15/2023		19,464,873								100,139			
9525	Tampa	FL		07/28/2023		2,390,473								13,032			
9526	Santa Monica	CA		07/20/2023		1,814,369								10,153			

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					
9528	Houston	TX		08/04/2023		2,727,954								15,088			
9529	Kent	OH		07/31/2023		12,031,315								43,879			
9530	Provo	UT		09/11/2023		9,587,527								50,905			
9532	Cedar Hill	TX		08/23/2023		4,507,245								23,805			
9533	Riverdale	IL		08/23/2023		2,685,168								14,182			
9534	Burleson	TX		08/23/2023		1,438,483								7,597			
9535	San Diego	CA		08/08/2023		2,198,517								12,064			
9536	Brunswick	ME		06/28/2023		2,835,539								10,979			
9538	Arvada	CO		07/27/2023		2,423,092								9,138			
9541	Alameda	CA		09/19/2023		8,641,391								45,816			
9542	New York	NY		08/10/2023		3,536,977								19,384			
9553	Memphis	TN		08/25/2023		2,254,228								18,049			
9554	Muncie	IN		08/25/2023		1,560,209								5,532			
9555	Baytown	TX		08/16/2023		2,685,496								14,146			
9558	Honolulu	HI		09/18/2023		7,701,287								38,453			
9563	Fairless Hills	PA		09/01/2023		11,012,621								59,954			
9564	Newport Beach	CA		07/31/2023		4,704,451								15,927			
9566	Woodridge	IL		07/21/2023		1,698,620								6,133			
9568	Roselle	NJ		08/11/2023		5,507,349								29,865			
9570	Houston	TX		09/15/2023		4,491,306								13,623			
9571	Temecula	CA		08/22/2023		13,913,805								72,519			
9575	Sparta	NC		08/01/2023		2,575,760								20,845			
9580	Laredo	TX		12/01/2023		1,566,083								11,688			
9581	Hickory	NC		09/26/2023		2,728,831								12,511			
9583	Oklahoma City	OK		09/19/2023		974,320								3,301			
9585	Pflugerville	TX		09/25/2023		11,955,642								60,339			
9590	Dania Beach	FL		10/17/2023		5,307,909								25,720			
9591	Marysville	WA		09/28/2023		2,355,165								12,339			
9592	Reno	NV		10/06/2023		7,700,000								25,449			
9593	Minden	NV		10/06/2023		3,700,000								12,229			
9594	Farmers Branch	TX		10/06/2023		3,600,000								11,898			
9595	Waunakee	WI		10/13/2023		5,005,532								25,839			
9596	Mequon	WI		10/13/2023		3,850,409								19,876			
9598	San Diego	CA		09/25/2023		1,166,919								4,225			
9600	Lake St Louis	MO		10/26/2023		2,291,401								17,816			
9603	Danville	VA		10/31/2023		7,217,485								37,508			
9612	Houston	TX		11/22/2023		2,175,982								10,314			
9613	Lexington	KY		10/04/2023		1,854,676								9,075			
9614	Portland	OR		11/01/2023		5,784,860								28,722			
9615	Aberdeen	NC		12/05/2023		4,081,442								19,934			
9628	Melbourne	FL		09/19/2023		2,051,553								6,289			
9646	Midland	TX		11/01/2023		2,777,596								29,546			
9649	Columbus	IN		11/08/2023		4,361,931								45,163			
9650	Bellflower	CA		10/05/2023		2,929,227								9,169			
9651	Austin	TX		10/27/2023		2,637,671								8,359			
9653	Colleyville	TX		10/10/2023		2,628,609								9,153			
9654	San Bernadino	CA		10/06/2023		6,045,343								45,540			
9655	Santa Rosa Beach	FL		11/13/2023		4,787,574								57,658			
9661	San Marcos	CA		11/20/2023		5,112,181								124,325			
9662	Kingsland	GA		11/15/2023		5,590,517								56,923			
9663	Troy	MI		12/04/2023		2,582,592								11,295			

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					
9665	Rochester Hills	MI		12/04/2023		4,150,000								16,703			
9666	Seattle	WA		01/19/2024		2,917,773								12,545			
9671	Nashville	TN		12/28/2023		4,118,751								19,067			
9673	Little Rock	AR		12/21/2023		1,384,913								6,536			
9676	Jacksonville	FL		11/03/2023		8,702,347								40,096			
9684	Marysville	WA		11/15/2023		4,648,732								21,176			
9685	Fort Smith	AR		11/20/2023		2,421,214								11,029			
9686	City of Industry	CA		12/21/2023		9,812,454								27,458			
9687	Fort Worth	TX		12/15/2023		9,692,365								46,245			
9689	Rochester Hills	MI		12/26/2023		10,495,499								45,322			
9691	Moreno Valley	CA		12/07/2023		11,557,599								33,982			
9692	Sandy	UT		11/21/2023		12,605,318								55,472			
9696	Rome	NY		12/22/2023		7,916,464								32,680			
9698	Copiague	NY		01/23/2024		3,038,606								9,293			
9699	South River	NJ		03/28/2024		3,211,889								14,593			
9702	Newport Beach	CA		12/08/2023		1,007,701								3,112			
9704	Vista	CA		12/05/2023		16,124,725								66,811			
9705	Brooklyn	NY		02/13/2024		2,135,970								9,709			
9708	Chula Vista	CA		01/04/2024		6,300,000								15,316			
9714	Mesa	AZ		12/26/2023		7,761,973								34,714			
9716	New York	NY		02/09/2024		2,871,553								12,004			
9718	Los Angeles	CA		01/17/2024		7,250,000								25,299			
9727	Porterville	CA		01/16/2024		1,400,000								5,040			
9729	Charlotte	NC		01/22/2024		6,417,731								27,786			
9730	Taylor	MI		01/08/2024		972,879								4,142			
9731	Chandler	AZ		12/19/2023		9,703,354								43,277			
9734	Cleveland	OH		01/12/2024		7,748,511								36,467			
9735	Zebulon	NC		01/17/2024		4,488,864								32,041			
9738	Seattle	WA		01/12/2024		6,017,931								27,584			
9739	Deerfield Beach	FL		03/08/2024		1,867,975								5,108			
9741	Buffalo	NY		01/31/2024		2,633,780								32,639			
9742	New Philadelphia	OH		01/03/2024		2,570,522								18,801			
9743	Searcy	AR		01/03/2024		1,047,250								7,660			
9744	Ironton	OH		01/03/2024		952,045								6,963			
9745	Fresno	CA		02/27/2024		11,200,000								29,021			
9746	Roseville	CA		01/08/2024		4,000,000								14,534			
9747	Roseville	CA		01/08/2024		1,450,000								5,269			
9748	Citrus Heights	CA		01/08/2024		3,075,000								11,173			
9749	Roseville	CA		01/08/2024		2,535,000								9,211			
9752	Signal Hill	CA		01/12/2024		2,155,690								6,698			
9753	Royal Palm Beach	FL		12/19/2023		3,074,091								7,664			
9756	La Porte	TX		01/29/2024		5,092,896								16,160			
9757	Clarksville	TN		01/04/2024		3,145,546								15,111			
9759	Dallas	TX		01/26/2024		1,982,030								5,776			
9762	Plano	TX		12/26/2023		2,136,476								9,293			
9763	Houston	TX		01/26/2024		2,912,033								13,329			
9766	Bloomington	CA		01/25/2024		10,765,864								57,243			
9768	New York	NY		02/15/2024		2,867,303								13,085			
9774	Reno	NV		02/12/2024		2,917,520								13,075			
9776	Knoxville	TN		02/02/2024		3,918,224								12,346			
9777	Frisco	TX		02/23/2024		4,080,137								18,932			

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					
9778	Milwaukie	OR		03/20/2024		1,848,812								8,471			
9779	Monrovia	CA		02/09/2024		4,365,275								20,371			
9780	Allen	TX		02/28/2024		7,165,733								68,833			
9782	Camarillo	CA		03/11/2024		4,791,197								34,533			
9786	Bronx	NY		03/27/2024		3,916,461								13,668			
9788	Pacheco	CA		02/12/2024		2,422,054								12,203			
9791	Las Vegas	NV		01/31/2024		33,298,399								105,844			
9792	Warminster	PA		07/29/2024		7,148,414								31,077			
9795	Westminster	CO		02/16/2024		1,457,446								6,725			
9797	Henderson	NV		02/22/2024		1,746,691								8,389			
9798	Hanover	MD		03/20/2024		19,777,869								88,523			
9799	Memphis	TN		03/25/2024		24,248,675								128,003			
9800	Beaumont	TX		03/15/2024		65,121,310								225,703			
9802	Moore	OK		02/29/2024		2,750,000								8,068			
9803	Katy	TX		02/27/2024		4,363,750								21,393			
9809	Wilmington	CA		08/06/2024		10,088,381								43,423			
9810	Wilmington	CA		08/06/2024		14,691,817								63,238			
9811	Cleveland	OH		03/28/2024		31,465,575								715,323			
9814	Simpsonville	SC		03/01/2024		4,413,648								21,431			
9816	Riverside	CA		03/15/2024		4,375,101								20,609			
9818	New York	NY		03/08/2024		10,204,654								48,671			
9819	Las Vegas	NV		03/06/2024		1,939,533								9,496			
9822	Irvine	CA		02/29/2024		5,234,083								26,013			
9823	San Ramon	CA		02/27/2024		3,613,371								17,546			
9824	Los Angeles	CA		02/23/2024		971,077								4,562			
9825	Winston Salem	NC		04/04/2024		1,829,581								9,093			
9826	Orchard Park	NY		03/25/2024		1,655,048								15,758			
9828	La Canada Flintridge	CA		02/23/2024		2,425,412								11,729			
9829	Odessa	TX		05/15/2024		10,299,901								42,371			
9837	Pensacola	FL		05/01/2024		1,340,832								4,187			
9840	Queen Creek	AZ		03/26/2024		1,553,235								7,678			
9845	Fresno	CA		03/20/2024		1,868,819								9,225			
9850	Macon	GA		05/22/2024		1,612,120								11,485			
9855	Addison	IL		04/11/2024		3,100,000								8,882			
9856	Blaine	MN		06/26/2024		2,979,070								13,666			
9858	Seattle	WA		03/28/2024		7,764,799								38,593			
9859	Fremont	CA		08/09/2024		9,796,559								44,193			
9860	Charlotte	NC		03/11/2024		3,264,344								14,234			
9861	Lebanon	OH		04/15/2024		2,917,042								14,302			
9862	New York	NY		04/19/2024		7,804,631								16,711			
9863	Kansas City	KS		03/06/2024		1,164,145								5,637			
9865	Portland	OR		03/28/2024		3,153,039								15,887			
9866	Santa Maria	CA		06/21/2024		11,739,648								50,465			
9867	Pearland	TX		04/23/2024		3,438,030								13,032			
9869	East Meadow	NY		04/09/2024		3,404,493								16,487			
9873	Royal Oak	MI		04/09/2024		2,334,273								10,859			
9875	Detroit	MI		05/29/2024		6,880,248								21,805			
9876	Pleasant Grove	UT		04/04/2024		21,449,399								95,818			
9877	Brookshire	TX		05/01/2024		2,161,411								6,690			
9880	Pikesville	MD		05/06/2024		2,922,053								13,518			
9882	Phoenix	AZ		04/17/2024		1,022,350								4,789			

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
9883	New York	NY		04/26/2024		1,445,427								6,846			
9887	Houma	LA		04/16/2024		5,095,162								26,531			
9890	Carson	CA		04/08/2024		1,079,365								3,560			
9891	El Paso	TX		05/08/2024		2,000,000								7,193			
9892	Brownsville	TX		04/22/2024		4,136,744								19,594			
9893	Torrance	CA		04/01/2024		8,938,222								24,051			
9899	Avon	CT		05/10/2024		2,440,293								10,435			
9900	New Hudson	MI		05/31/2024		3,367,111								24,240			
9903	Berkeley	CA		03/28/2024		1,446,598								4,676			
9905	Burbank	CA		05/15/2024		15,796,383								70,269			
9906	Troy	MI		05/23/2024		20,739,343								232,772			
9910	New York	NY		05/16/2024		13,668,029								84,828			
9914	Baltimore	MD		05/03/2024		4,615,686								14,593			
9915	Baltimore	MD		04/30/2024		3,240,801								10,246			
9919	Tonawanda	NY		05/03/2024		2,117,725								9,920			
9922	Fresno	CA		04/30/2024		915,791								10,387			
9923	Lancaster	CA		06/17/2024		749,155								5,018			
9924	Coachella	CA		05/01/2024		12,507,151								37,031			
9926	Kent	OH		06/05/2024		13,049,365								63,638			
9927	Glendale	AZ		04/30/2024		2,848,365								8,942			
9931	Escondido	CA		05/24/2024		1,669,924								5,463			
9932	New York	NY		05/14/2024		1,475,837								4,419			
9937	Bowie	MD		05/10/2024		3,096,614								9,727			
9939	Naples	FL		06/20/2024		1,094,972								6,724			
9940	Naples	FL		06/20/2024		988,382								6,069			
9942	Pharr	TX		08/06/2024		2,411,202								7,337			
9949	Jericho	NY		05/09/2024		11,158,964								41,792			
9951	Tacoma	WA		08/05/2024		14,317,076								39,947			
9969	Libertyville	IL		05/24/2024		6,642,901								19,607			
9972	Spring	TX		05/23/2024		1,347,622								9,571			
9973	Kirkland	WA		06/07/2024		15,265,263								43,117			
9975	Park City	UT		05/30/2024		2,048,222								9,448			
9978	Commerce	CA		06/11/2024		977,546								10,920			
9979	Newnan	GA		05/22/2024		2,459,039								7,482			
9980	Hauppauge	NY		06/05/2024		2,438,380								11,811			
9981	Georgetown	TX		05/16/2024		1,807,438								7,815			
9982	Raleigh	NC		06/28/2024		4,886,312								21,947			
9984	El Paso	TX		08/19/2024		3,988,345								46,022			
9988	Camarillo	CA		05/17/2024		4,881,439								21,711			
9990	Rochester	NY		06/06/2024		4,574,876								33,612			
9991	Jackson	CA		06/03/2024		3,366,961								24,264			
9993	Colleyville	TX		05/07/2024		1,474,090								4,492			
9994	Santa Clara	CA		05/31/2024		6,485,177								20,882			
9995	Portland	OR		05/31/2024		11,595,569								80,310			
0299999. Mortgages with partial repayments						8,485,779,069		(6,618)			(6,618)		253,033	93,052,349			
1000683983	Daytona Beach	FL		07/15/2026	08/04/2026			(1,313)			(1,313)		186,623	186,623			
0399999. Mortgages disposed								(1,313)			(1,313)		186,623	186,623			
0599999 - Totals						8,641,747,199		(26,078)			(26,078)		1,116,595	245,705,674			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	KKR Various Investments Fund		US	KKR Various Investments Fund		05/08/2019			760,906		33,996,636	0.000
000000-00-0	AMFAM VC Fund IV, LP		US	AMFAM VC Fund IV, LP		05/27/2022			46,752		3,913,859	0.000
000000-00-0	Arctos Sports Partners Fund II, L.P.		US	Arctos Sports Partners Fund II, L.P.		04/23/2024			3,518,163		24,730,482	0.000
000000-00-0	Hamilton Lane Secondary Fund VI, L.P.		US	Hamilton Lane Secondary Fund VI, L.P.		07/10/2024			2,011,016		16,602,296	0.000
000000-00-0	Levine Leichtman Capital Partners VII, L.P.		US	Levine Leichtman Capital Partners VII, L		12/26/2024			437,500		36,316,983	0.000
000000-00-0	Guardian Capital Partners Fund IV, L.P.		US	Guardian Capital Partners Fund IV, L.P.		11/01/2025			8,600,000		28,573,945	0.000
000000-00-0	MML Dorchester SCSp		US	MML Dorchester SCSp		12/05/2025			194,931		5,753,109	0.000
000000-00-0	Citation Fund I, L.P.		US	Citation Fund I, L.P.		03/01/2026			902,662		40,043,548	0.000
000000-00-0	Trinity Hunt Partners VIII, L.P.		US	Trinity Hunt Partners VIII, L.P.		08/01/2026					50,000,000	0.000
000000-00-0	Hamilton Lane Secondary Fund VII LP		US	Hamilton Lane Secondary Fund VII LP		07/22/2026		9,182,692			817,308	0.000
000000-00-0	Arctos Keystone Partners Fund I, LP		US	Arctos Keystone Partners Fund I, LP		08/01/2026		45,150,000			4,850,000	0.000
000000-00-0	Charlesbank Equity Fund XI, L.P.		US	Charlesbank Equity Fund XI, L.P.		06/30/2026					50,000,000	0.000
000000-00-0	Dominus Capital		US	Dominus Capital		08/01/2026		7,000,000				0.000
000000-00-0	Arctos Keystone Partners Fund I, L.P.		US	Arctos Keystone Partners Fund I, L.P.		02/26/2025			5,182,196		56,164,014	0.000
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								61,332,692	21,654,126		351,762,181	XXX
000000-00-0	NEBULA REIT MEMBERSHIP 3/2034		US	Harvest Small Business Finance, LLC	2.B	11/28/2025			5,837,645		8,994,757	0.000
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated									5,837,645		8,994,757	XXX
000000-00-0	MML Partnership Capital VIII S.C.Sp.		GBR	MML Partnership Capital VIII S.C.Sp.		06/27/2024			1,511,320		21,898,167	0.000
000000-00-0	Arcmont Capital Solutions Fund II (USD) L.P.		GBR	Arcmont Capital Solutions Fund II (USD)		04/05/2024			4,762,922		19,944,769	0.000
000000-00-0	MML Growth Capital Partners Ireland Fund III, L.P.		IRL	MML Growth Capital Partners Ireland Fund		12/11/2024			3,380,446		29,275,480	0.000
000000-00-0	Northstar Mezzanine Partners VIII, L.P.		US	Northstar Mezzanine Partners VIII, L.P.		12/06/2024			1,314,991		22,328,131	0.000
000000-00-0	NB Outcomes Aggregator, L.P.		US	NB Outcomes Aggregator, L.P.		07/29/2025			3,500		116,667	0.000
000000-00-0	JPMorgan Asset Management (Europe)		US	JPMorgan Asset Management (Europe)		08/01/2026		85,000,000				0.000
000000-00-0	All Seas Capital II Rated Feeder LP		US	All Seas Capital II Rated Feeder LP		09/01/2026		9,871,795			1,618,371	0.000
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								94,871,795	10,973,179		95,181,585	XXX
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO		OH	NATIONWIDE MUTUAL INSURANCE CO	2.A FE	09/25/2026		3,573,500				0.000
69448F-AB-7	PACIFIC LIFE INSURANCE CO		CA	PACIFIC LIFE INSURANCE CO	1.F FE	09/30/2026		10,147,592				0.000
668138-AG-5	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.D FE	09/25/2026		14,109,450				0.000
878091-BH-9	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	09/25/2026		13,993,950				0.000
2799999. Surplus notes - unaffiliated								41,824,492				XXX
000000-00-0	USA Institutional Tax Credit Fund CXL, LP		US	USA Institutional Tax Credit Fund CXL, L		06/28/2022			27,459		5,377,623	0.000
000000-00-0	USA Institutional Tax Credit Fund CXLVII LP		US	USA Institutional Tax Credit Fund CXLVII		12/08/2022			(326,032)		12,689,437	0.000
000000-00-0	Red Stone Equity-Fund 103 L.P.		US	Red Stone Equity-Fund 103 L.P.		12/12/2023			151,366		13,604,496	0.000
000000-00-0	R4 Housing Partners XXII L.P.		US	R4 Housing Partners XXII L.P.		10/30/2024			15,635		12,193,587	0.000
000000-00-0	Hunt Capital Partners Tax Credit Fund 51, L.P.		US	Hunt Capital Partners Tax Credit Fund 51		10/29/2024			7,128		23,205,000	0.000
000000-00-0	MHEG Fund 60, L.P.		US	MHEG Fund 60, L.P.		11/26/2024			(337,939)		29,217,795	0.000
000000-00-0	Sterling Fund 51		US	Sterling Fund 51		01/31/2011			592		67,446	0.000
000000-00-0	Alliant Fund 74		US	Alliant Fund 74		12/31/2013						0.000
4899999. Qualifying federal tax credit investments - unaffiliated									(461,791)		96,355,383	XXX
000000-00-0	Gryphon Junior Capital III Rated Feeder Fund		US	Gryphon Junior Capital III Feeder Fund,		01/01/2025			333,005		3,447,358	0.000
000000-00-0	Manulife Capital Partners VII Rated Feeder, L.P.		US	Manulife Capital Partners VII Rated Feed		01/01/2025			118,705		2,916,080	0.000
000000-00-0	Penfund Prime Rated U.S. Feeder LP		US	Penfund Prime Rated U.S. Feeder LP		01/07/2025			206,208		11,683,388	0.000
000000-00-0	NBPD Eagle Rated Note Feeder LLC		US	NBPD Eagle Rated Note Feeder LLC		10/01/2025			3,735,030		17,264,970	0.000
000000-00-0	Audax Direct Lnding Solutions Fnd 3-A Rtd Fdr, LP		US	Audax Direct Lnding Solutions Fnd 3-A Rt		11/01/2025			3,500,000			0.000
000000-00-0	BX Rtd Sr Direct Lnd Fnd II LP		US	BX Rtd Sr Direct Lnd Fnd II LP		12/02/2025			13,626,376		126,352,938	0.000
971228-AC-1	Willow Tree Evergreen Rated Notes Feeder LLC.		NY	Willow Tree Evergreen Rated Notes Feeder		01/01/2026			5,440,496		6,926,446	0.000
000000-00-0	Hark Fund V, LLC		US	Hark Fund, LLC		01/01/2026					3,750,000	0.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO 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
BGS4AY-30-0	OIC Credit Fund IV Rated Feeder Equity Note		US	OIC Credit Fund IV Rated Feeder Equity N		03/05/2026			83,959		4,407,295	0.000
000000-00-0	Golub Capital Direct Lending Rated Fund U LP		US	Symetra Life Insurance Company		05/01/2026					(1,340,000)	0.000
14861*-20-8	CASTLELAKE ASSET-BASED PRIVATE CREDIT EVERGREEN FE		US	Castlelake Asset-Based Private Credit Ev		07/01/2026		10,650,000				0.000
000000-00-0	All Seas Capital II Rated Feeder LP		US	All Seas Capital II Rated Feeder LP		09/01/2026		2,755,237			9,747,657	0.000
000000-00-0	Blackstone Turbine Onshore Willis Equity		US	Willis Asset US Borrower LLC		09/14/2026		1,806,403			121,633,597	0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								15,211,640	27,043,779		306,789,729	XXX
000000-00-0	Symetra CLO 2026-1, Ltd - ABS		CYM	Symetra CLO 2026-1, Ltd - ABS		10/21/2025			17,000,000			0.000
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated									17,000,000			XXX
7899999. Total - unaffiliated								213,240,618	65,046,939		859,083,634	XXX
7999999. Total - affiliated									17,000,000			XXX
8099999 - Totals								213,240,618	82,046,939		859,083,634	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	KKR Various Investments Fund		US	KKR Various Investments Fund	05/08/2019	09/30/2026	12,981,500							12,981,500	12,981,500				
000000-00-0	Arctos Sports Partners Fund II, L.P.		US	Arctos Sports Partners Fund II, L.P.	04/23/2024	09/02/2026	666,347							666,347	666,347				
000000-00-0	Arctos Keystone Partners Fund I, L.P.		US	Arctos Keystone Partners Fund I, L.P.	02/26/2025	09/17/2026								(698)	(698)				
000000-00-0	Citation Fund I, L.P.		US	Citation Fund I, L.P.	03/01/2026	08/04/2026								6,812,381	6,812,381				
000000-00-0	Arctos Keystone Partners Fund I, L.P.		US	Arctos Keystone Partners Fund I, L.P.	02/26/2025	07/23/2026								449,213	449,213				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							13,647,847							20,908,743	20,908,743				
000000-00-0	NEBULA REIT MEMBERSHIP 3/2034		US	Harvest Small Business Finance, LLC	11/28/2025	08/26/2026	47,151							47,151	47,151				
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							47,151							47,151	47,151				
000000-00-0	GCG Investors VI, L.P.		US	GCG Investors VI, L.P.	02/15/2024	07/31/2026	61,620							61,620	61,620				
000000-00-0	Arcmont Capital Solutions Fund II (USD) L.P.		GBR	Arcmont Capital Solutions Fund II (USD)	04/05/2024	08/05/2026	4,069,249							4,069,249	4,069,249				
000000-00-0	Northstar Mezzanine Partners VIII, L.P.		US	Northstar Mezzanine Partners VIII, L.P.	12/06/2024	07/13/2026	47,927							47,927	47,927				
000000-00-0	NB Outcomes Aggregator, L.P.		US	NB Outcomes Aggregator, L.P.	07/29/2025	04/14/2026	140,000							140,000	1,797,024		1,657,024	1,657,024	
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							4,318,796							4,318,796	5,975,820		1,657,024	1,657,024	
902613-AJ-7	UBS GROUP AG		CHE	UBS GROUP AG	01/06/2022	08/19/2026	9,907,100							9,972,000	9,972,000		(28,000)	(28,000)	498,383
2999999. Capital notes - unaffiliated							9,907,100							9,972,000	9,972,000		(28,000)	(28,000)	498,383
			US	HCP Fund 2011-1											23		23	23	

E03.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
4899999. Qualifying federal tax credit investments - unaffiliated															23		23	23	
000000-00-0	BX Rtd Sr Direct Lnd Fnd II LP		US	BX Rtd Sr Direct Lnd Fnd II LP	12/02/2025	09/30/2026	19,454,762							19,454,762	19,454,762				
000000-00-0	Domus Purchaser I LLC		US	Domus Purchaser I LLC	12/19/2025	08/28/2026								(320,799)	(320,799)				
000000-00-0	Blackstone Turbine Onshore Willis Equity		US	Willis Asset US Borrower LLC	09/14/2026	09/30/2026								83,974	83,974				
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							19,454,762							19,217,937	19,217,937				
87153C-AC-9	SIM 251 SUB - CDO		CYM	SIM 251 SUB - CDO	03/12/2025	07/21/2026	398,624							398,624	398,624				
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							398,624							398,624	398,624				
7899999. Total - unaffiliated							47,375,656							54,464,627	56,121,674		1,629,047	1,629,047	498,383
7999999. Total - affiliated							398,624							398,624	398,624				
8099999 - Totals							47,774,280							54,863,251	56,520,298		1,629,047	1,629,047	498,383

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 Admini-strative Symbol
91282C-QQ-7	UNITED STATES TREASURY	07/10/2026	SOCIETE GENERALE		9,858,984	10,000,000	70,143	1.A
91282C-QX-2	UNITED STATES TREASURY	07/27/2026	Various		177,914,453	180,000,000	471,909	1.A
91282C-QZ-7	UNITED STATES TREASURY	08/12/2026	Various		89,716,406	90,000,000	130,027	1.A
91282C-RA-1	UNITED STATES TREASURY	08/24/2026	Various		181,278,984	181,000,000	151,579	1.A
91282C-RC-7	UNITED STATES TREASURY	08/17/2026	Barclays Capital		14,858,203	15,000,000	32,099	1.A
91282C-RF-0	UNITED STATES TREASURY	09/25/2026	JP MORGAN CHASE BANK/HSBCSI		38,218,750	40,000,000	221,196	1.A
91282C-RG-8	UNITED STATES TREASURY	09/01/2026	Various		339,588,477	340,000,000	273,132	1.A
91282C-RJ-2	UNITED STATES TREASURY	09/04/2026	WELLS FARGO		24,770,508	25,000,000	24,862	1.A
91282C-RK-9	UNITED STATES TREASURY	09/10/2026	Various		123,596,289	125,000,000	114,209	1.A
91282C-RL-7	UNITED STATES TREASURY	09/28/2026	RBC CAPITAL MARKETS, LLC		73,956,055	75,000,000	84,599	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					1,073,757,109	1,081,000,000	1,573,756	XXX
74746*-AA-2	QTS CEDAR RAPIDS I DC1 LLC	09/29/2026	JPMCB		3,212,111	3,212,111		1.F PL
74750*-AA-5	QTS RAM DDTL 1L 05/2028	09/29/2026	JPMCB		633,178	633,178		1.F PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					3,845,289	3,845,289		XXX
00109L-AB-9	ADT SECURITY CORP	07/07/2026	WELLS FARGO		980,000	1,000,000	28,233	3.C FE
013092-AE-1	ALBERTSONS COMPANIES INC	08/06/2026	WELLS FARGO		2,880,000	3,000,000	69,875	3.B FE
01309Q-AE-8	ALBERTSONS COMPANIES INC	07/07/2026	MERRILL LYNCH PIERCE FENNER		971,250	1,000,000	24,375	3.B FE
02079K-BP-1	ALPHABET INC	07/23/2026	GOLDMAN		6,589,723	7,100,000	179,403	1.C FE
02079K-CS-4	ALPHABET INC.	08/06/2026	GOLDMAN		6,564,756	6,600,000		1.C FE
02079K-CT-2	ALPHABET INC.	08/06/2026	GOLDMAN		9,962,600	10,000,000		1.C FE
02079K-CU-9	ALPHABET INC.	09/16/2026	Various		15,042,975	15,000,000	49,141	1.C FE
023135-ED-4	AMAZON.COM INC	07/07/2026	JP MORGAN CHASE BANK/HSBCSI		9,999,300	10,001,000		1.D FE
023135-EG-7	AMAZON.COM INC	09/30/2026	BARCLAYS CAPITAL INC		4,591,750	5,000,000	69,472	1.D FE
02406P-BD-1	AMERICAN AXLE & MANUFACTURING INC	07/15/2026	JEFFERIES		982,500	1,000,000	19,590	4.A FE
02665W-DT-5	AMERICAN HONDA FINANCE CORP	08/19/2026	Barclays Capital		17,633,647	20,204,000	37,377	1.G FE
03027X-CV-0	AMERICAN TOWER CORPORATION	09/09/2026	JP MORGAN CHASE BANK/HSBCSI		4,079,377	4,100,000		2.B FE
032654-BJ-3	ANALOG DEVICES, INC.	09/15/2026	MORGAN STANLEY CO		6,995,990	6,999,000		1.F FE
036752-AU-7	ELEVANCE HEALTH INC	08/20/2026	GOLDMAN		3,918,100	5,000,000	60,667	2.A FE
036940-AA-2	AON NORTH AMERICA INC	09/14/2026	MERRILL LYNCH PIERCE FENNER		13,992,720	14,000,000		2.B FE
036940-AF-1	AON NORTH AMERICA INC	09/14/2026	CITIGROUP GLOBAL MARKETS, INC		14,996,700	15,000,000		2.B FE
036940-AG-9	AON NORTH AMERICA INC	09/25/2026	Merril Lynch Pierce Fenner Smith		9,735,000	10,000,000	19,708	2.B FE
039482-AG-9	ARCHER-DANIELS-MIDLAND CO	08/12/2026	CITIGROUP GLOBAL MARKETS, INC		23,967,320	24,000,000	1,756	1.F FE
04316J-AG-4	ARTHUR J. GALLAGHER & CO.	09/29/2026	BOFA SECURITIES, INC		15,003,350	15,000,000	126,563	2.A FE
045086-AP-0	ASHTON WOODS USA LLC	08/31/2026	J.P. MORGAN CHASE BANK		2,868,750	3,000,000	57,813	3.C FE
045086-AR-6	ASHTON WOODS USA LLC	07/17/2026	Various		1,330,413	1,330,000	42,673	3.C FE
045248-AA-5	Dearborn ASP GSF 7 FV LP	08/01/2026	DIRECT		(75,000,000)	(75,000,000)		1.F PL
046860-AB-8	ATHENAHEALTH GROUP INC	07/24/2026	JP MORGAN CHASE BANK/HSBCSI		200,000	200,000		4.B FE
049463-AE-2	ATLAS WAREHOUSE LENDING COMPANY LP	08/19/2026	JP MORGAN CHASE BANK/HSBCSI		18,334,405	17,863,000	108,543	2.C
05369A-AT-8	AVIATION CAPITAL GROUP LLC	08/19/2026	JP MORGAN CHASE BANK/HSBCSI		9,858,500	10,000,000	154,667	2.C FE
05480A-AA-3	AZORRA FINANCE LTD	08/07/2026	Market Axess		1,040,000	1,000,000	24,757	3.B FE
05523R-AD-9	BAE SYSTEMS PLC	09/29/2026	Various		7,999,334	8,600,000	134,017	1.G FE
05523R-AL-1	BAE SYSTEMS PLC	08/07/2026	Various		6,442,732	6,400,000	126,258	1.G FE
05583J-AJ-1	BPCE SA	08/19/2026	Barclays Capital		17,632,600	20,000,000	37,950	2.A FE
05971K-AZ-2	BANCO SANTANDER S.A.	08/18/2026	SANTANDER		39,000,000	39,000,000		1.G FE
06368M-S6-2	BANK OF MONTREAL	08/12/2026	BMO CAPITAL MARKETS CORP		1,980,536	1,995,000	19,197	1.F FE
06368M-S7-0	BANK OF MONTREAL	09/24/2026	MERRILL LYNCH PIERCE FENNER		1,987,230	2,100,000	34,923	1.F FE
08953#-BH-8	BIGSKY TL B-1 10/2035	09/30/2026	Direct		488,057	488,057		1.G
089535-AA-6	BIG SKY FUNDING LLC	07/13/2026	Direct		808,822	808,822		1.G PL
097751-CE-9	BOMBARDIER INC	07/13/2026	Market Axess		250,000	250,000	2,407	3.C FE
11271L-AL-6	BROOKFIELD FINANCE INC	09/30/2026	GOLDMAN SACHS AND CO. LLC		6,755,850	7,500,000	33,570	1.G FE
13607P-HS-6	CANADIAN IMPERIAL BANK OF COMMERCE	08/20/2026	CITIGROUP GLOBAL MARKETS, INC		37,459,343	37,774,000	777,473	1.F FE
13607Q-7T-3	CANADIAN IMPERIAL BANK OF COMMERCE	09/30/2026	MERRILL LYNCH PIERCE FENNER		4,997,550	5,000,000	1,563	1.F FE
144567-AA-2	CARRIX INC	07/16/2026	Various		3,510,125	3,500,000		3.A FE
15089Q-AZ-7	CELANESE US HOLDINGS LLC	08/06/2026	WELLS FARGO		4,060,000	4,000,000	80,889	3.B FE
16829@-AL-7	Chick-fil-A, Inc.	07/21/2026	BANK OF AMERICA		8,000,000	8,000,000		2.A
16829@-AM-5	Chick-fil-A, Inc.	07/21/2026	BANK OF AMERICA		45,000,000	45,000,000		2.A PL

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 Admini-strative Symbol
184496-AS-6	CLEAN HARBORS INC	09/18/2026	Various		2,000,000	2,000,000		3.B FE
19260Q-AC-1	COINBASE GLOBAL INC	08/07/2026	GOLDMAN		1,907,500	2,000,000	24,188	3.C FE
209111-FV-0	CONSOLIDATED EDISON COMPANY OF NEW YORK	08/21/2026	GOLDMAN		7,507,900	10,000,000	113,438	1.G FE
209111-GD-9	CONSOLIDATED EDISON COMPANY OF NEW YORK	07/22/2026	JP MORGAN CHASE BANK/HSBCSI		11,492,005	11,393,000	132,349	1.G FE
21039C-AD-6	CONSTELLIUM SE	07/14/2026	TRUIST		2,025,000	2,000,000	53,125	3.C FE
21881P-AC-8	CoreWeave Inc - ABS	09/10/2026	JPMCB		42,262,007	42,262,007		1.G FE
22535W-AJ-6	CREDIT AGRICOLE SA	09/28/2026	Various		15,493,140	15,300,000	472,437	1.G FE
22535W-AT-4	CREDIT AGRICOLE SA	08/13/2026	CITADEL		13,894,646	14,184,000	58,703	1.G FE
22535W-AW-7	CREDIT AGRICOLE SA	09/08/2026	CREDIT AGRICOLE		13,000,000	13,000,000		1.G FE
22757V-AC-4	CROSSCOUNTRY INTERMEDIATE HOLDCO LLC	08/10/2026	CITIGROUP GLOBAL MARKETS, INC		500,000	500,000		4.A FE
23338V-BB-1	DTE ELECTRIC CO	07/09/2026	MERRILL LYNCH PIERCE FENNER		3,889,320	4,000,000	71,672	1.E FE
24703D-BY-6	DELL INTERNATIONAL LLC	09/09/2026	GOLDMAN		9,995,300	10,000,000		2.A FE
248019-AW-1	DELUXE CORP	08/06/2026	Unknown		2,606,250	2,500,000	80,122	3.C FE
25389J-AT-3	DIGITAL REALTY TRUST LP	09/28/2026	Barclays Capital		13,762,280	14,000,000	128,061	2.A FE
25470X-BB-0	DISH DBS CORP	07/01/2026	MORGAN STANLEY CO		2,412,500	2,500,000	512	6. FE
25470X-BF-1	DISH DBS CORP	07/01/2026	Barclays Capital		2,431,250	2,500,000		6. FE
258278-AA-8	DORMAN PRODUCTS INC	07/15/2026	JP MORGAN CHASE BANK/HSBCSI		505,625	500,000	2,604	3.C FE
26874R-AY-4	ENI SPA	09/25/2026	BARCLAYS CAPITAL INC		13,865,850	15,000,000	325,000	1.G FE
27616#-AD-7	Easterly Government Properties, LP	07/14/2026	Apollo		2,335,225	2,500,000	31,601	2.B FE
27616#-AH-8	EASTERLY GOVERNMENT PROPERTIES LP	07/14/2026	Apollo		2,201,575	2,500,000	18,063	2.B FE
277432-AZ-3	EASTMAN CHEMICAL CO	07/24/2026	Various		9,791,382	9,786,000	239,213	2.B FE
278062-AE-4	EATON CORP	08/12/2026	GOLDMAN		24,497,951	29,548,000	344,029	1.G FE
278865-BX-7	ECOLAB INC	07/01/2026	CITADEL		3,049,620	3,000,000	14,713	1.G FE
29261A-AF-7	ENCOMPASS HEALTH CORP	08/11/2026	Various		2,234,375	2,250,000	26,845	3.C FE
29390X-AK-0	EQUINIX EUROPE 2 FINANCING CORPORATION L	07/30/2026	DEUTSCHE BANK SECURITIES, INC.		999,269	1,003,000		2.A FE
29447K-AA-3	EQUINIX ASIA FINANCING CORPORATION PTE L	07/06/2026	Barclays Capital		9,780,200	10,000,000	149,111	2.A FE
30303M-AK-8	META PLATFORMS INC	09/30/2026	GOLDMAN SACHS AND CO. LLC		8,815,600	10,000,000	257,250	1.D FE
303250-AJ-3	FAIR ISAAC CORP	07/07/2026	MERRILL LYNCH PIERCE FENNER		1,483,125	1,500,000	28,125	3.A FE
316773-DL-1	FIFTH THIRD BANCORP	08/19/2026	RBC CAPITAL MARKETS, LLC		13,302,117	13,045,000	42,850	2.A FE
34487#-AD-9	Football Club Term Notes 2029 Trust	08/31/2026	SEAPORT		7,978,956	8,300,000	301,136	1.F FE
36168Q-AP-9	GFL ENVIRONMENTAL INC.	08/06/2026	JP MORGAN CHASE BANK/HSBCSI		2,891,250	3,000,000	62,708	3.C FE
36276M-AA-0	GAIA PURCHASER INC	07/17/2026	JP MORGAN CHASE BANK/HSBCSI		1,516,875	1,500,000	3,495	4.B FE
36485M-AQ-2	GARDAWORLD SECURITY CORP	07/01/2026	BMO CAPITAL MARKETS CORP		3,041,250	3,000,000	121,875	4.A FE
377372-AJ-6	GLAXOSMITHKLINE CAPITAL INC	07/13/2026	Barclays Capital		1,692,060	2,000,000	27,067	1.F FE
38145G-AX-8	THE GOLDMAN SACHS GROUP, INC.	09/25/2026	MORGAN STANLEY & CO. LLC		14,278,200	15,000,000	173,502	1.F FE
387328-AG-2	GRANITE CONSTRUCTION INC	07/07/2026	Barclays Capital		1,567,856	1,539,000	9,811	4.A FE
398433-AR-3	GRIFFON CORPORATION	08/11/2026	Various		3,005,000	3,000,000		3.C FE
398905-AQ-2	GROUP 1 AUTOMOTIVE INC	08/06/2026	MERRILL LYNCH PIERCE FENNER		4,026,800	4,000,000	15,583	3.B FE
398905-AS-8	GROUP 1 AUTOMOTIVE INC	09/08/2026	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000		3.B FE
398905-AT-6	GROUP 1 AUTOMOTIVE INC	09/08/2026	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000		3.B FE
404119-DH-9	HCA INC	09/25/2026	BOFA SECURITIES, INC		13,119,150	15,000,000	315,875	2.B FE
40489@-AA-2	Hop 3.0 MEZZANINE PARTNERS 2019, L.P.	01/23/2026	Unknown		(120,000,000)	(120,000,000)		1.F PL
41167E-AA-0	HV BOSTON DDTL- A 03/2041	09/11/2026	DIRECT		1,006,040	1,006,040		1.G PL
41167E-AB-8	HV BOSTON DDTL- B 03/2041	09/11/2026	DIRECT		116,940	116,940		2.B PL
42824C-BT-5	HEWLETT PACKARD ENTERPRISE COMPANY	08/26/2026	WELLS FARGO		9,900,400	10,000,000	166,833	2.B FE
431318-AY-0	HILCORP ENERGY I LP	08/06/2026	JP MORGAN CHASE BANK/HSBCSI		2,977,500	3,000,000	56,000	3.B FE
437076-BD-3	HOME DEPOT INC	07/27/2026	GOLDMAN		8,944,000	10,000,000	220,729	1.F FE
43849R-AJ-4	HONEYWELL AEROSPACE INC	08/05/2026	BMO CAPITAL MARKETS CORP		7,734,160	8,000,000	178,329	1.G FE
442722-AE-4	HOWARD MIDSTREAM ENERGY PARTNERS LLC	07/22/2026	TD Securities		2,750,000	2,750,000		3.C FE
445658-CG-0	J.B. HUNT TRANSPORT SERVICES, INC.	08/26/2026	MERRILL LYNCH PIERCE FENNER		24,979,250	25,000,000	551,250	2.A FE
448055-AP-8	CENOVUS ENERGY INCORPORATION	08/25/2026	JP MORGAN CHASE BANK/HSBCSI		7,882,560	8,000,000	128,089	2.B FE
44956@-AA-8	IE US HARDWARE 3 LLC	09/10/2026	JP Morgan		25,000,000	25,000,000		1.F FE
449691-AC-8	ILIAD HOLDING SAS	07/30/2026	State Street		1,942,266	1,937,000	38,003	3.C FE
45865V-AD-2	INTERCONTINENTAL EXCHANGE INC	08/11/2026	MERRILL LYNCH PIERCE FENNER		4,986,750	5,000,000		1.G FE
45865V-AF-7	INTERCONTINENTAL EXCHANGE INC	08/11/2026	MERRILL LYNCH PIERCE FENNER		3,968,838	3,994,000		1.G FE
46501M-AA-6	ISOTOPE FINCO 2, LLC	09/25/2026	Various		3,010,600	3,000,000		4.A FE
47032@-BH-3	James Campbell Company LLC	09/28/2026	Bank of America Merrill Lynch		21,000,000	21,000,000		2.A

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 Admini-strative Symbol
472140-AH-5	JBS NV	09/25/2026	BARCLAYS CAPITAL INC		13,445,400	15,000,000	70,313	2.C FE
49447B-AA-1	KIMCO REALTY OP LLC	07/16/2026	TD Securities		5,743,306	5,337,000	129,037	1.G FE
501044-DW-8	KROGER CO	08/20/2026	MERRILL LYNCH PIERCE FENNER		6,721,500	7,500,000	178,750	2.A FE
518058-AL-2	LaSalle Property Fund Reit, Inc.	09/04/2026	PNC		16,000,000	16,000,000		2.B
559665-AC-8	MAGNOLIA OIL & GAS OPERATING LLC	07/22/2026	CITIGROUP GLOBAL MARKETS, INC		1,000,000	1,000,000		3.C FE
571748-BC-5	MARSH & MCLENNAN COMPANIES INC	07/15/2026	Barclays Capital		8,146,900	10,000,000	200,583	1.G FE
571748-BS-0	MARSH & MCLENNAN COMPANIES INC	08/21/2026	MERRILL LYNCH PIERCE FENNER		7,592,910	7,510,000	147,332	1.G FE
573284-BC-9	MARTIN MARIETTA MATERIALS, INC.	08/11/2026	GOLDMAN		7,994,880	8,000,000		2.A FE
573284-BE-5	MARTIN MARIETTA MATERIALS, INC.	08/11/2026	JP MORGAN CHASE BANK/HSBCSI		5,999,290	6,013,000		2.A FE
573284-BG-0	MARTIN MARIETTA MATERIALS, INC.	08/11/2026	Various		9,009,970	9,000,000		2.A FE
579780-AQ-0	MCCORMICK & COMPANY INC	07/28/2026	MORGAN STANLEY CO		8,044,121	8,740,000	63,122	2.B FE
58769J-BS-5	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	08/25/2026	Various		21,161,692	21,189,000	36,316	1.F FE
595620-BA-2	MIDAMERICAN ENERGY CO	07/29/2026	JP MORGAN CHASE BANK/HSBCSI		9,316,500	10,000,000	114,583	1.F FE
62886H-CA-7	NCL CORPORATION LTD	09/30/2026	JP MORGAN CHASE BANK/HSBCSI		250,000	250,000		4.C FE
637417-AS-5	NNN REIT INC	07/06/2026	WELLS FARGO		7,285,396	7,094,000	90,488	2.A FE
668771-AM-0	GEN DIGITAL INC	07/15/2026	GOLDMAN		1,488,750	1,500,000	27,344	3.C FE
67021C-AJ-6	NSTAR ELECTRIC CO	09/10/2026	CITADEL		1,654,953	2,008,000	2,454	1.G FE
675232-AE-2	OCEANEERING INTERNATIONAL INC	07/22/2026	Market Axess		1,509,220	1,467,000	4,763	3.C FE
680665-AL-0	OLIN CORP	08/17/2026	Various		2,791,000	2,800,000	6,563	3.B FE
68162*-AA-9	OLYMPUS DDTL A-1 7/2051	07/15/2026	DIRECT		30,460,117	30,460,117		1.G PL
68162*-AB-7	OLYMPUS DDTL A-2 7/2051	07/15/2026	DIRECT		4,401,032	4,401,032		2.A PL
68164@-AA-5	Olympus DDTL B-1 7/2051	07/15/2026	DIRECT		353,655	353,655		2.B PL
683715-AD-8	OPEN TEXT CORPORATION	09/02/2026	RBC CAPITAL MARKETS, LLC		1,870,000	2,000,000	19,806	3.B FE
683720-AA-4	OPEN TEXT INC	07/15/2026	GOLDMAN		917,500	1,000,000	17,302	3.B FE
69351U-BE-2	PPL ELECTRIC UTILITIES CORP	07/23/2026	Various		23,204,383	23,950,000	248,224	1.E FE
69354N-AG-1	PRA GROUP, INC.	09/29/2026	TRUIST		2,000,000	2,000,000		3.B FE
69932A-AN-5	PARAMOUNT SKYDANCE CORP	09/30/2026	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000		3.B FE
69932A-AP-0	PARAMOUNT SKYDANCE CORP	09/30/2026	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000		3.B FE
69932A-AQ-8	PARAMOUNT SKYDANCE CORP	09/30/2026	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000		3.B FE
701094-AW-4	PARKER-HANNIFIN CORP	09/08/2026	Barclays Capital		6,998,320	7,000,000		1.G FE
70109H-AM-7	PARKER-HANNIFIN CORP	08/26/2026	Barclays Capital		8,276,874	8,850,000	99,120	1.G FE
70339P-AC-3	PATTERN ENERGY OPERATIONS LP	09/10/2026	JP MORGAN CHASE BANK/HSBCSI		1,500,000	1,500,000		3.C FE
71710H-AA-2	Prism PGPL 2025-1 L.P.	08/01/2026	Not Available		(35,000,000)	(35,000,000)		1.G PL
74112B-AN-5	PRESTIGE BRANDS INC	07/10/2026	Various		1,713,500	1,700,000		4.A FE
74432Q-CF-0	PRUDENTIAL FINANCIAL INC	09/25/2026	GOLDMAN SACHS AND CO. LLC		6,632,300	10,000,000	15,417	1.G FE
74456Q-BZ-8	PUBLIC SERVICE ELECTRIC AND GAS CO	08/25/2026	US BANCORP INVESTMENTS INC.		6,793,740	9,200,000	113,147	1.F FE
74746*-AA-2	QTS CEDAR RAPIDS I DC1 LLC	07/30/2026	JPMCB		2,118,248	2,118,248		1.F PL
74750*-AA-5	QTS RAM DDTL 1L 05/2028	07/30/2026	JPMCB		222,097	222,097		1.F PL
74984C-AB-4	RHP HOTEL PROPERTIES LP	08/11/2026	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000		3.B FE
75884R-BA-0	REGENCY CENTERS LP	08/24/2026	MERRILL LYNCH PIERCE FENNER		10,117,239	10,550,000	75,901	1.G FE
760759-BP-4	REPUBLIC SERVICES INC	09/21/2026	Various		5,981,729	6,150,000	41,236	1.G FE
78433B-AF-5	SCIH SALT HOLDINGS INC	07/31/2026	State Street		1,987,660	2,000,000		4.C FE
78448T-AN-2	SMBC AVIATION CAPITAL FINANCE DAC	08/13/2026	MORGAN STANLEY CO		8,010,750	7,995,000	150,639	2.A FE
78448T-AQ-5	SMBC AVIATION CAPITAL FINANCE DAC	07/13/2026	JP MORGAN CHASE BANK/HSBCSI		9,598,888	9,601,000		2.A FE
78448T-AR-3	SMBC AVIATION CAPITAL FINANCE DAC	07/13/2026	JP MORGAN CHASE BANK/HSBCSI		19,965,400	20,000,000		2.A FE
80281L-BA-2	SANTANDER UK GROUP HOLDINGS PLC	09/18/2026	Various		19,909,600	20,000,000	14,761	2.A FE
806854-AN-5	SCHLUMBERGER INVESTMENT SA	07/24/2026	MITSUBISHI		3,918,668	3,980,000	40,242	1.F FE
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL CORP	08/06/2026	JEFFERIES		2,027,520	2,048,000	34,944	3.C FE
83272Y-AB-8	SMURFIT WESTROCK FINANCING DAC	08/05/2026	GOLDMAN		7,940,585	7,934,000	25,075	2.B FE
83408K-AB-5	SOFTBANK GROUP CORP.	09/23/2026	CITIGROUP GLOBAL MARKETS, INC		500,000	500,000		3.A FE
83408K-AC-3	SOFTBANK GROUP CORP.	09/23/2026	CITIGROUP GLOBAL MARKETS, INC		500,000	500,000		3.A FE
83419Y-AA-4	SOLARIS ENERGY INFRASTRUCTURE LLC	07/17/2026	CITIGROUP GLOBAL MARKETS, INC		2,020,000	2,000,000	24,083	3.C FE
83419Y-AC-0	SOLARIS ENERGY INFRASTRUCTURE LLC	09/22/2026	MITSUBISHI		2,000,000	2,000,000		3.C FE
835495-AL-6	SONOCO PRODUCTS CO	09/29/2026	Various		8,003,102	8,753,000	113,212	2.C FE
83577V-AA-8	SOPAIPILLA INVESTOR LLC	07/27/2026	MORGAN STANLEY & CO. LLC		7,375,000	7,375,000		1.D FE
8426EP-AG-3	SOUTHERN COMPANY GAS CAPITAL CORP	08/24/2026	GOLDMAN		13,457,123	13,161,000	336,337	2.A FE
85571B-BC-8	STARWOOD PROPERTY TRUST INC (MARYLAND)	08/17/2026	JP MORGAN CHASE BANK/HSBCSI		2,015,000	2,000,000	41,000	3.C FE

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 Admini-strative Symbol
867229-AD-8	SUNCOR ENERGY INC (CANADA)	07/16/2026	CITADEL		15,423,144	14,875,000	113,091	2.A FE
87183X-AA-1	SYSCO HOLDINGS CORP	09/22/2026	TD Securities		24,997,250	25,000,000		2.B FE
87183X-AF-0	SYSCO HOLDINGS CORPORATION	09/25/2026	BARCLAYS CAPITAL INC		3,900,600	4,000,000		2.B FE
87264A-DU-6	T-MOBILE USA INC	09/25/2026	Merril Lynch Pierce Fenner Smith		13,309,350	15,000,000	325,573	2.A FE
87305R-AM-1	TTM TECHNOLOGIES INC	09/10/2026	JP MORGAN CHASE BANK/HSBCSI		500,000	500,000		3.C FE
88104L-AE-3	TERRAFORM POWER OPERATING LLC	08/17/2026	UBS		1,985,000	2,000,000	4,167	3.C FE
883556-CY-6	THERMO FISHER SCIENTIFIC INC	09/10/2026	Various		2,621,220	2,789,000	12,978	1.G FE
89147L-S#-8	Tortoise Energy Infrastructure Corporati	07/15/2026	HUNTINGTON		12,000,000	12,000,000		1.A FE
89147L-T*-1	Tortoise Energy Infrastructure Corporati	07/15/2026	Huntington		12,000,000	12,000,000		1.A FE
89157X-AE-1	TOTALENERGIES CAPITAL SA	08/21/2026	CITADEL		7,106,108	7,950,000	191,043	1.E FE
89158T-AA-7	TOTALENERGIES CAPITAL USA LLC	07/29/2026	MITSUBISHI		8,771,585	8,979,000	18,012	1.E FE
89158T-AC-3	TOTALENERGIES CAPITAL USA LLC	09/23/2026	MITSUBISHI		2,031,041	2,150,000	20,595	1.E FE
893647-CE-5	TRANSDIGM INC	09/14/2026	MORGAN STANLEY CO		1,000,000	1,000,000		3.C FE
89788M-AV-4	TRUIST FINANCIAL CORP	08/25/2026	TRUIST		8,787,656	9,200,000	156,035	1.G FE
902133-BA-4	TYCO ELECTRONICS GROUP SA	08/07/2026	NATIONAL FINANCIAL SERVICES CO		9,208,748	9,254,000	10,700	1.G FE
91159H-KA-7	US BANCORP	07/20/2026	US BANCORP INVESTMENTS INC.		20,000,000	20,000,000		1.F FE
91740P-AJ-7	USA COMPRESSION PARTNERS LP (TEXAS)	09/09/2026	JP MORGAN CHASE BANK/HSBCSI		2,000,000	2,000,000		4.A FE
92047W-AH-4	VALVOLINE INC	08/13/2026	CITIGROUP GLOBAL MARKETS, INC		3,000,000	3,000,000		4.A FE
92332Y-AC-5	VENTURE GLOBAL LNG INC	08/11/2026	MERRILL LYNCH PIERCE FENNER		3,228,750	3,000,000	8,708	3.B FE
92857W-CE-8	VODAFONE GROUP PLC	09/25/2026	Merril Lynch Pierce Fenner Smith		13,799,250	15,000,000	254,167	2.B FE
928668-DC-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	09/09/2026	MORGAN STANLEY CO		9,996,200	10,000,000		2.A FE
92892R-AB-4	VYLOR INC	08/20/2026	MORGAN STANLEY CO		999,555	1,002,000		2.A FE
92892R-AC-2	VYLOR INC	08/20/2026	MORGAN STANLEY CO		19,899,800	20,000,000		2.A FE
929160-AZ-2	VULCAN MATERIALS CO	07/24/2026	Various		16,588,985	17,457,000	95,044	2.A FE
93148P-AA-0	WALKER & DUNLOP INC	07/15/2026	JP MORGAN CHASE BANK/HSBCSI		1,015,000	1,000,000	19,323	3.B FE
969457-CZ-1	THE WILLIAMS COMPANIES, INC.	09/25/2026	BOFA SECURITIES, INC		4,888,450	5,000,000	16,000	2.B FE
97314@-AE-5	Wind Energy Transmission Texas LLC	07/02/2026	MUFG SECURITIES AMERICAS INC.		10,000,000	10,000,000		1.F PL
984851-AG-0	YARA INTERNATIONAL ASA	09/18/2026	Jane Street		4,597,350	5,000,000	46,783	2.B FE
BGS4PA-9D-9	Diversified Energy Company plc (DGO) Cla	05/12/2026	Direct		(10,462,100)	(10,462,100)		1.G
000000-00-0	Everest Infrastructure Partners Inc	09/22/2026	JPMCB		1,340,540	1,340,540		2.B
PPH33F-SN-8	Lion Industrial Properties, L.P.	09/16/2026	WELLS FARGO		35,000,000	35,000,000		2.A
X5151*-AP-5	Landsvirkjun	07/22/2026	RABOBANK		10,000,000	10,000,000		1.G
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					1,209,728,317	1,253,471,455	11,081,464	XXX
08953#-AB-2	BIGSKY TL A2-2 10/2035 - ABS	09/30/2026	Direct		1,887,250	1,887,250		1.G
21881P-AC-8	INDIGO DDTL 4.0 10/2031	08/31/2026	JPMCB		(13,705,247)	(13,705,247)		1.G FE
88840*-AA-7	Koninklijke Ahold Delhaize NV	07/13/2026	DIRECT		1,567,683	1,567,683		2.A PL
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					(10,250,314)	(10,250,315)		XXX
464287-24-2	ISHARES:IBOXX $IG CORP	08/13/2026	BNP PARIBAS BKRAGE SVCS KING OF PRUSSIA	0.000	50,081,273			2.A
464288-51-3	ISHARES:IBOXX $HY CORP	07/22/2026	BNP PARIBAS BKRAGE SVCS KING OF PRUSSIA	0.000	954,395			4.B
78468R-62-2	SS SPDR BBG HIGH YLD BD	07/07/2026	BNP PARIBAS BKRAGE SVCS KING OF PRUSSIA	0.000	18,992,444			4.B
92206C-87-0	VANGUARD INT CRP BD ETF	09/01/2026	BNP PARIBAS BKRAGE SVCS KING OF PRUSSIA	0.000	192,348,848			2.A
0159999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - systematic value					262,376,959			XXX
002698-AC-8	PATHFINDER3 TL 09/2029	09/10/2026	DIRECT		14,746,000	14,746,000		2.A
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					14,746,000	14,746,000		XXX
58984G-AA-0	MERIDIAN 2026-1 LTD - ABS	07/23/2026	Direct		(3,826,531)	(3,826,531)		1.G PL
58984G-AA-0	MERIDIAN 2026-1 LTD - ABS	07/23/2026	DIRECT		2,738,520	2,738,520		1.G PL
58984G-AA-0	MERIDIAN 2026-1 LTD Draw 3 - ABS	09/29/2026	Direct		2,500,000	2,500,000		1.G PL
58984G-AB-8	MERIDIAN 2026-1 LTD - ABS	07/23/2026	Direct		(765,306)	(765,306)		2.C PL
58984G-AB-8	MERIDIAN 2026-1 LTD Draw 3 - ABS	09/29/2026	Direct		500,000	500,000		2.C PL
G2277#-AC-5	Savanna - COLLER PBN III ISSUER LP - ABS	09/22/2026	DIRECT		12,500,000	12,500,000		1.G PL
G2277#-AD-3	Savanna - COLLER PBN III ISSUER LP - ABS	09/22/2026	DIRECT		2,500,000	2,500,000		2.C
G2605*-AA-6	Avery - ABS	09/15/2026	DIRECT		23,382,507	23,382,507		1.G PL
G2605*-AB-4	Avery - ABS	09/15/2026	DIRECT		4,676,501	4,676,501		2.C PL
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					44,205,692	44,205,692		XXX
00162A-AB-7	AL GCX FUND VIII HOLDINGS LLC - ALGXGD T	08/27/2026	DIRECT		498,853	500,000		4.A FE

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
00162D-AE-5	AL GCX HOLDINGS LLC - ALGXCC TL B 1L USD	08/27/2026	DIRECT		1,546,634	1,546,634		4.A FE
03765V-AL-4	PRIME SECURITY SERVICES BORROWER, LLC -	08/01/2026	DIRECT		(400,955)			3.B FE
05503B-AB-2	AZURIA WATER SOLUTIONS INC - LX282529 -	09/04/2026	DIRECT		90,140	90,140		4.B FE
05503B-AC-0	AZURIA WATER SOLUTIONS INC - AEGN TL B-D	05/22/2026	DIRECT		(61,444)	286,784		4.B FE
07363P-AB-6	Beacon Mobility Corp.	09/01/2026	DIRECT		(19,899)			4.B FE
07363P-AC-4	Beacon Mobility Corp.	09/01/2026	DIRECT		(979)			4.A FE
07363P-AE-0	BEACON MOBILITY CORP - LX282230 - BEAMOB	07/30/2026	DIRECT		(4,628)	8,204		4.B FE
12620S-AD-5	CPV Fairview, LLC	08/20/2026	DIRECT		631,083	630,339		3.C FE
12659E-AH-1	CP IRIS HOLDCO I, INC. - TL	05/22/2026	DIRECT		(7,582)			4.C
12659E-AJ-7	CP IRIS HOLDCO I, INC. - DELAYED TL	08/01/2026	DIRECT		(126,923)			4.C
15118X-AE-4	CELSIUS HOLDINGS INC - LX293499- CELH TL	07/15/2026	DIRECT		386,937	385,972		3.C FE
16384Y-AM-9	The Chemours Company	08/11/2026	DIRECT		2,006,346	2,000,000		3.B FE
172442-AV-7	CINEMARK USA, INC. - TERM LOAN B	09/01/2026	Unknown			5,228		3.A FE
22412W-AB-1	CPV VALLEY HOLDINGS LLC - CPVVAL TL B 1L	09/02/2026	DIRECT		759,663	757,836		3.C FE
29426N-AZ-7	EPICOR SOFTWARE CORPORATION - TERM LOAN	05/22/2026	DIRECT		(30,002)			4.C FE
32009U-AE-7	FIRST EAGLE INVESTMENT MANAGEMENT, LLC -	08/01/2026	DIRECT		(416,585)			3.C FE
33718F-AN-0	FIRST STUDENT BIDCO INC. - TERM LOAN	09/01/2026	Direct		16,619	16,637		4.A FE
33718F-AP-5	FIRST STUDENT BIDCO INC. - INITIAL TERM	09/01/2026	Direct		(32,144)	(32,180)		4.A FE
34416D-BC-1	FOCUS FINANCIAL PARTNERS, LLC - DELAYED	08/01/2026	Unknown		738			4.B FE
37987U-AK-8	PROTECTIVE INDUSTRIAL PRODUCTS INC - PRO	07/17/2026	DIRECT		937,250	937,250		4.C FE
38121N-AD-5	LX282635 - GLDNST TL B 1L USD	09/30/2026	DIRECT		1,725,000	1,725,000		4.C FE
44413E-AK-4	HUDSON RIVER TRADING LLC - HURVTR TL B 1	08/21/2026	DIRECT		1,339,121	1,339,121		3.B FE
45674P-AS-3	NIELSEN CONSUMER INC. - INITIAL TERM LOA	09/30/2026	DIRECT		848,938	850,000		4.A FE
50118Y-AH-2	KUEHG Corp.	05/15/2026	DIRECT		(3,539)			4.A FE
52729K-AV-8	LX290385 - LVLT TL B4 1L	09/30/2026	DIRECT		2,161,438	2,150,000		3.C FE
57777Y-AJ-5	MAVIS TIRE EXPRESS SERVICES TOPCO CORP -	09/15/2026	DIRECT		808,407	812,469		4.B FE
63939W-AN-3	WAYSTAR TECHNOLOGIES, INC. - ADD-ON TLB	09/11/2026	DIRECT		291,382	293,092		3.B FE
65336R-BB-3	Nexstar Media Inc.	08/21/2026	DIRECT		1,077,273	1,077,273		3.A FE
69074L-AE-9	OWENS-BROCKWAY GLASS CONTAINER INC. (AKA	08/20/2026	DIRECT		1,983,902	2,000,000		3.C
69380S-AC-7	PYE-BARKER FIRE & SAFETY LLC - PYFISA TL	09/01/2026	DIRECT		(50,791)			4.B FE
71677H-AN-5	PETSMART LLC - TERM LOAN B	09/25/2026	DIRECT		2,360,011	2,360,011		4.B FE
74345H-AL-5	PROOFPOINT INC - PFPT TL B 1L USD	07/29/2026	DIRECT		2,282,685	2,329,271		4.B FE
74746P-AD-0	QTS THUNDER MANAGING ISSUER LLC - QTS TL	07/15/2026	DIRECT		4,218,800	4,240,000		2.B FE
75419X-AD-6	RAVEN ACQUISITION HOLDINGS, LLC - DELAYE	08/01/2026	DIRECT		(172,467)			4.B FE
76009W-AX-8	Upbound Group, Inc. Term Loan B	08/21/2026	DIRECT		1,154,313	1,150,000		3.C FE
78397G-AP-6	SCIH SALT HOLDINGS INC - MORTON TL B 1L	07/30/2026	DIRECT		1,791,000	1,800,000		4.C FE
78489H-AH-1	SWF HOLDINGS I CORP. - SPRINGS WINDOW FA	09/01/2026	DIRECT		(73,846)			4.B FE
79400J-AM-0	SALAS O'BRIEN INC - SALOBR TL DD 1L USD	05/22/2026	DIRECT		(33,695)			4.B FE
816194-AZ-7	SELECT MEDICAL CORP - SEM TL B3 1L USD	03/19/2026	DIRECT		(2,783)			4.A FE
86388B-AC-0	STUDENT TRANSPORTATION OF AMERICA, INC.	08/01/2026	DIRECT		(11,582)			4.A
89668V-AC-1	TRIO BIDCO, INC. - DELAYED DRAW TERM LOA	08/01/2026	DIRECT		(42,499)			4.C
89678Q-AF-3	PRIMO BRANDS CORP - PRMB TL B 1L USD	09/02/2026	Not Available		465,363	465,363		3.C FE
94105C-AN-0	WASSERMAN MEDIA GROUP LLC - LX278022 - W	09/02/2026	DIRECT		991,156	985,000		4.B FE
98922A-AE-6	Allspring Buyer LLC	08/26/2026	DIRECT		1,590,611	1,581,314		3.C FE
BL1001-PU-6	JACKSON GENERATION LLC - LX292669 - JACG	08/21/2026	DIRECT		510,000	510,000		3.C
BL1002-3Z-7	ABG INTERMEDIATE HOLDINGS 2 LLC - AUTBRA	09/22/2026	DIRECT		973,297	980,652		3.C
BL1002-4B-9	MISTER CAR WASH HOLDINGS INC - MISCAR TL	09/29/2026	DIRECT		1,624,160	1,627,296		4.B
BL1002-SA-5	GRAY MEDIA INC - GTN TL G 1L USD	09/30/2026	DIRECT		967,879	969,697		4.A
BL1002-VL-7	PARAMOUNT SKYDANCE CORP - PSKY TL B 1L U	09/30/2026	DIRECT		2,129,311	2,131,975		3.B
BL5335-47-8	STUDENT TRANSPORTATION OF AMERICA HOLDIN	09/01/2026	DIRECT		(74,794)			4.A FE
BL5602-03-4	JUPITER BORROWER INC - JHG TL B 1L USD	03/26/2026	DIRECT		(1,313)			3.A
BL5690-11-2	HUNTERSTOWN GENERATION LLC - LX291050 -	08/21/2026	DIRECT		1,401,107	1,400,000		3.C
BL5762-65-5	LX293647 - DWROMG TL B 1L USD	08/27/2026	DIRECT		1,277,352	1,272,579		4.B FE
BL5762-66-3	LX293649 - DWROMG TL DD 1L USD	08/31/2026	DIRECT		52,883	52,686		4.B FE
BL5779-54-3	PAINT INTERMEDIATE III LLC - PAIIII TL B	07/30/2026	DIRECT		1,165,071	1,165,071		4.B
BL5793-22-1	LAMBDA COMPUTE II LLC - LAMBCM TL B-CAPE	08/12/2026	DIRECT		1,535,365	1,543,080		2.B
BL5802-92-3	DK CROWN HOLDINGS INC - DKNG TL B 1L USD	08/19/2026	DIRECT		995,000	1,000,000		2.C

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G4124R-AC-0	GRIFOLS INTERNATIONAL SERVICES USA INC -	08/27/2026	DIRECT		2,292,978	2,284,411		3.C FE
N8232N-AP-2	NOURYON FINANCE BV - SPCHEM TL B 1L USD	06/23/2026	DIRECT					4.A FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					45,319,610	47,228,206		XXX
000000-00-0	Fusion Connect, Inc	07/01/2026	Direct		35,796	35,796		5.B Gl
045248-AA-5	Dearborn ASP GSF 7 FV LP	08/01/2026	DIRECT		75,000,000	75,000,000		1.F PL
14979*-AA-6	CAZ GP OWNERSHIP EF AGGREGATOR, L.P.	05/21/2026	Direct		100,000,000	100,000,000		1.G PL
40489B-AA-2	Hop 3.0 MEZZANINE PARTNERS 2019, L.P.	01/23/2026	Unknown		120,000,000	120,000,000		1.F PL
71710H-AA-2	Prism PGPL 2025-1 L.P.	08/01/2026	Not Available		35,000,000	35,000,000		1.G PL
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					330,035,796	330,035,796		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					2,973,764,460	2,764,282,123	12,655,219	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					2,973,764,460	2,764,282,123	12,655,219	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					2,973,764,460	2,764,282,123	12,655,219	XXX
38383P-XJ-5	GNR 2022-046 LY - CMO/RMBS	07/23/2026	KEYBANK		4,982,491	6,020,000	13,545	1.A
38385G-G5-2	GNR 2025-104 AY - CMO/RMBS	07/14/2026	KEYBANK		3,278,472	3,814,949	5,934	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					8,260,962	9,834,949	19,479	XXX
3133T8-LK-1	FHR 1910 ZU - CMO/RMBS	09/01/2026	Direct		73	73		1.A
3133TT-TT-8	FHR 2330 PZ - CMO/RMBS	09/01/2026	Direct		2,264	2,264		1.A
3136B7-M3-2	FNR 2019-77 AZ - CMO/RMBS	09/01/2026	Direct		99,944	99,944		1.A
3137B8-YJ-0	FHR 4316 BZ - CMO/RMBS	09/01/2026	Direct		18,959	18,959		1.A
3137BR-S2-2	FHR 4612 HZ - CMO/RMBS	09/01/2026	Direct		48,140	48,140		1.A
31392E-3V-0	FNR 0271A PZ - CMO/RMBS	09/01/2026	Direct		10,049	10,049		1.A
31393B-N9-2	FNR 0335K DZ - CMO/RMBS	09/01/2026	Direct		2	2		1.A
31393T-S2-3	FNR 2003-109 PZ - CMO/RMBS	09/01/2026	Direct		488	488		1.A
31393W-SV-2	FHR 2645B NZ - CMO/RMBS	09/01/2026	Direct		408	408		1.A
31394H-R4-5	FHR 2663 ZP - CMO/RMBS	09/01/2026	Direct		1,116	1,116		1.A
31394K-CT-9	FHR 2690 TZ - CMO/RMBS	09/01/2026	Direct		37,591	37,591		1.A
31394K-D3-5	FHR 2690 VZ - CMO/RMBS	09/01/2026	Direct		28,478	28,478		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)					247,513	247,513		XXX
00002L-AC-5	ADMT 26NQM6 A1 - RMBS	08/13/2026	PIPER SANDLER & CO.		19,999,808	20,000,000	59,660	1.A FE
00039R-AC-9	ADMT 26NQM5 A1 - RMBS	07/10/2026	JP MORGAN SECS INC., - FIXED INCOME		4,499,945	4,500,000	31,125	1.A FE
03467A-AA-5	AOMT 264 A1 - RMBS	07/23/2026	GOLDMAN		10,401,871	10,402,000	44,835	1.A FE
04537U-AE-7	SPIRE 264 A1 - RMBS	07/24/2026	MORGAN STANLEY CO		18,524,726	18,525,000	88,364	1.A FE
04538Q-AC-9	SPIRE 265 A1 - RMBS	08/14/2026	Barclays Capital		16,499,866	16,500,000	50,912	1.A FE
05495C-AE-4	BINOM 26NQM2 A1 - RMBS	09/24/2026	SANTANDER		24,999,995	25,000,000	139,306	1.A FE
10570J-AH-0	BRAVO 26NQM9 A1 - RMBS	09/23/2026	Barclays Capital		24,999,750	25,000,000	154,146	1.A
10571B-AH-6	BRAVO 26NQM7 A1 - RMBS	07/29/2026	MORGAN STANLEY CO		10,504,991	10,505,000	50,547	1.A FE
10638M-AA-8	BABS 2021-RM2 A - CMO/RMBS	07/25/2026	Direct		29,206	29,206		1.A FE
10638N-AA-6	BABS 22RM3 A - RMBS	07/25/2026	Direct		17,563	17,563		1.A FE
12530J-AB-8	CFMT 2022-AB2 M1 - CMO/RMBS	09/25/2026	Direct		18,342	18,342		1.A FE
12678Q-AA-6	CROSS 26NQ10 A1 - RMBS	08/26/2026	GOLDMAN		21,005,784	21,006,000	124,368	1.A FE
12678Q-AF-5	CROSS 26NQ10 A2 - RMBS	08/26/2026	GOLDMAN		7,925,876	7,926,000	48,190	1.C FE
17025A-AL-6	CWHL 2006-17 A11 - CMO/RMBS	07/01/2026	Direct		30	30		1.A FM
19689E-AD-9	COLT 264 A1 - RMBS	08/25/2026	MORGAN STANLEY CO		29,908,799	30,031,085	84,028	1.A FE
24381G-AA-1	DRMT 26INV1 A1 - RMBS	08/20/2026	NOMURA SECURITIES/FIXED INCOME		18,463,183	18,768,166	50,017	1.A FE
316920-AB-3	FASST 26S2 A1 - RMBS	09/21/2026	RAYMOND JAMES & ASSOCIATES INC.		7,360,234	7,864,000		1.A FE
316920-AC-1	FASST 26S2 A2 - RMBS	09/21/2026	RAYMOND JAMES & ASSOCIATES INC.		27,960,915	30,000,000		1.A FE
64832V-AE-1	NRZT 26NQM9 A1 - RMBS	07/30/2026	NOMURA SECURITIES/FIXED INCOME		18,027,883	18,028,000	99,449	1.A FE
673930-AE-3	OBX 26NQ13 A1 - RMBS	08/25/2026	Merrill Lynch		37,029,585	37,030,000	185,611	1.A FE
67449P-AE-2	OBX 26NQM9 A1 - RMBS	08/26/2026	MORGAN STANLEY CO		35,526,713	35,544,578	103,818	1.A FE
69385A-AE-7	PRKCM 26AFC5 A1 - RMBS	08/10/2026	PIPER SANDLER & CO.		20,798,761	20,799,000	139,114	1.A FE
74969X-AA-9	RPIT 221 A - CMO/RMBS	09/25/2026	Direct		105	105		1.A FE
924936-AE-7	VERUS 2026-4 A1 - RMBS	08/25/2026	MORGAN STANLEY CO		11,637,956	11,759,223	31,019	1.A FE

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 Admini-strative Symbol
92541Q-AE-5	VERUS 266 A1 - RMBS	07/10/2026	MORGAN STANLEY CO		5,249,938	5,250,000	12,864	1.A FE
PPFWJ4-9C-9	DOMUS FUNDING I LLC	09/02/2026	Unknown		2,778,598	1	5,973	2.C PL
PPFYJP-0J-2	DOMUS FUNDING I LLC	09/02/2026	Unknown		2,168,634	1	5,053	3.B PL
PPFZF5-FW-2	DOMUS FUNDING I LLC	09/02/2026	Unknown		1,898,547	1	3,841	1.G PL
PPGW9L-T0-5	DOMUS FUNDING I LLC	09/02/2026	Unknown		3,109,778	1	6,179	1.D PL
PPGXB0-GA-8	DOMUS FUNDING I LLC	09/02/2026	Unknown		19,476,988	1	37,997	1.A PL
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					400,824,369	374,503,303	1,556,416	XXX
00038X-AA-1	ABBSL 8 A1 - CDO	08/17/2026	RBC CAPITAL MARKETS, LLC		25,000,000	25,000,000		1.A FE
00038X-AL-7	ABBSL 8 D1 - CDO	08/17/2026	RBC CAPITAL MARKETS, LLC		10,000,000	10,000,000		2.A FE
00123L-AG-0	AGL 47 C - CDO	07/24/2026	SOCIETE GENERALE		12,500,000	12,500,000		1.F FE
00123L-AJ-4	AGL 47 D1 - CDO	07/24/2026	SOCIETE GENERALE		16,000,000	16,000,000		2.C FE
03665Y-BA-2	ANTR 192R2 2R2 - CDO	07/02/2026	SMBC NIKKO SECURITIES		9,000,000	9,000,000		1.A FE
03665Y-BC-8	ANTR 192R2 BR2 - CDO	07/02/2026	SMBC NIKKO SECURITIES		15,000,000	15,000,000		1.C FE
03665Y-BE-4	ANTR 192R2 CR2 - CDO	07/02/2026	SMBC NIKKO SECURITIES		10,000,000	10,000,000		1.F FE
050931-AS-3	AUDAX 9R A1R - CDO	07/23/2026	WELLS FARGO		48,000,000	48,000,000		1.A FE
07403C-AU-5	BRMTN 1RR BRR - CDO	08/07/2026	SMBC NIKKO SECURITIES		21,750,000	21,750,000		1.C FE
08179M-BE-8	BSP 15R2 BR2 - CDO	07/01/2026	WELLS FARGO		4,700,000	4,700,000		1.C FE
08179M-BG-3	BSP 15R2 CR2 - CDO	07/01/2026	WELLS FARGO		3,250,000	3,250,000		1.F FE
12677G-AE-1	CQS 8 B - CDO	09/18/2026	JP MORGAN CHASE BANK/HSBCSI		20,000,000	20,000,000		1.C
12677G-AG-6	CQS 8 C - CDO	09/18/2026	JP MORGAN CHASE BANK/HSBCSI		15,000,000	15,000,000		1.F
12677G-AJ-0	CQS 8 D1 - CDO	09/18/2026	JP MORGAN CHASE BANK/HSBCSI		14,500,000	14,500,000		2.C
14319H-AY-5	CGMS 243R D1R - CDO	07/30/2026	GOLDMAN SACHS & CO, NY		1,000,000	1,000,000		2.A FE
29244P-AS-8	EMPWR 242R CR - CDO	08/18/2026	MIZUHO_SECURITIES		9,500,000	9,500,000		1.F FE
31616L-AA-2	FIDEG 1 A1 - CDO	07/02/2026	BNP PARIBAS SECURITIES BOND		55,800,000	55,800,000		1.A FE
31616L-AC-8	FIDEG 1 A2 - CDO	07/02/2026	BNP PARIBAS SECURITIES BOND		12,500,000	12,500,000		1.A FE
31616L-AE-4	FIDEG 1 B - CDO	07/02/2026	BNP PARIBAS SECURITIES BOND		17,500,000	17,500,000		1.C FE
33884H-AC-8	FLAT 29 A2 - CDO	08/19/2026	MIZUHO_SECURITIES		9,000,000	9,000,000		1.A FE
33884H-AE-4	FLAT 29 B - CDO	08/19/2026	MIZUHO_SECURITIES		10,000,000	10,000,000		1.C FE
33884H-AG-9	FLAT 29 C - CDO	08/19/2026	MIZUHO_SECURITIES		15,000,000	15,000,000		1.F FE
33884H-AJ-3	FLAT 29 D1 - CDO	08/19/2026	MIZUHO_SECURITIES		12,500,000	12,500,000		2.C FE
36275H-AE-4	GCM 263 B - CDO	09/11/2026	CITIGROUP GLOBAL MARKETS, INC		27,500,000	27,500,000		1.C
36275H-AG-9	GCM 263 C1 - CDO	09/11/2026	CITIGROUP GLOBAL MARKETS, INC		17,500,000	17,500,000		1.F
36275H-AJ-3	GCM 263 C2 - CDO	09/11/2026	CITIGROUP GLOBAL MARKETS, INC		5,000,000	5,000,000		1.F
36275H-AL-8	GCM 263 D1 - CDO	09/11/2026	CITIGROUP GLOBAL MARKETS, INC		15,000,000	15,000,000		2.B
36626L-AG-6	GARNET 7 C - CDO	08/03/2026	RBC CAPITAL MARKETS, LLC		15,000,000	15,000,000		1.F FE
36626L-AJ-0	GARNET 7 D1 - CDO	08/03/2026	RBC CAPITAL MARKETS, LLC		14,500,000	14,500,000		2.C FE
36831V-AA-8	GCM 262 A1 - CDO	07/02/2026	JP MORGAN CHASE BANK/HSBCSI		25,000,000	25,000,000		1.A FE
36831V-AG-5	GCM 262 C - CDO	07/02/2026	JP MORGAN CHASE BANK/HSBCSI		15,000,000	15,000,000		1.F FE
36831V-AJ-9	GCM 262 D1 - CDO	07/02/2026	JP MORGAN CHASE BANK/HSBCSI		14,700,000	14,700,000		2.C FE
48936K-AC-7	KLLM 15R AR - CDO	08/19/2026	MERRILL LYNCH PIERCE FENNER		50,000,000	50,000,000		1.A FE
552870-AA-8	MCFCL 12 A1 - CDO	09/10/2026	SCOTIABANK		35,000,000	35,000,000		1.A FE
552870-AC-4	MCFCL 12 A2 - CDO	09/10/2026	SCOTIABANK		9,950,000	9,950,000		1.A FE
552870-AE-0	MCFCL 12 B - CDO	09/10/2026	SCOTIABANK		8,500,000	8,500,000		1.C FE
552870-AG-5	MCFCL 12 C - CDO	09/10/2026	SCOTIABANK		18,750,000	18,750,000		1.F FE
59801F-AU-7	MIDO 15R CR - CDO	07/15/2026	GOLDMAN		1,000,000	1,000,000		1.F FE
59802A-AA-1	MIDO 24 A1 - CDO	09/18/2026	BNP PARIBAS NY BRANCH/PARIS BONDS		30,000,000	30,000,000		1.A
59802A-AG-8	MIDO 24 C1 - CDO	09/18/2026	BNP PARIBAS SECURITIES BOND		11,500,000	11,500,000		1.F
59802A-AJ-2	MIDO 24 C2 - CDO	09/18/2026	BNP PARIBAS NY BRANCH/PARIS BONDS		6,000,000	6,000,000		1.F
59802A-AL-7	MIDO 24 D1 - CDO	09/18/2026	BNP PARIBAS SECURITIES BOND		10,000,000	10,000,000		2.C
61036B-AA-3	MCPC 2 A - CDO	09/25/2026	DEUTSCHE BANK SECURITIES, INC.		20,000,000	20,000,000		1.A
61036B-AC-9	MCPC 2 B - CDO	09/25/2026	DEUTSCHE BANK SECURITIES, INC.		10,000,000	10,000,000		1.C
61036B-AE-5	MCPC 2 C - CDO	09/25/2026	DEUTSCHE BANK SECURITIES, INC.		20,000,000	20,000,000		1.F
70806F-AW-5	PNTPK 7R2 1A2 - CDO	07/06/2026	BNP PARIBAS SECURITIES BOND		23,976,000	24,000,000		1.A FE
70806F-BA-2	PNTPK 7R2 A22 - CDO	07/06/2026	BNP PARIBAS SECURITIES BOND		9,000,000	9,000,000		1.A FE
81800F-AC-2	NWML 10 A2 - CDO	07/27/2026	SMBC NIKKO SECURITIES		10,000,000	10,000,000		1.A FE
81800F-AG-3	NWML 10 C - CDO	07/27/2026	SMBC NIKKO SECURITIES		9,000,000	9,000,000		1.F FE

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 Admini-strative Symbol
81800F-AJ-7	NWML 10 D1 - CDO	07/27/2026	SMBC NIKKO SECURITIES		17,500,000	17,500,000		2.C FE
87153E-AC-5	SIM 261 SUB - CDO	08/26/2026	MORGAN STANLEY CO		41,474,925	45,000,000		1.A
901397-AL-3	TWBRK 241R A1R - CDO	07/31/2026	MORGAN STANLEY CO		15,000,000	15,000,000		1.A FE
901397-AS-8	TWBRK 241R CR - CDO	07/31/2026	MORGAN STANLEY CO		19,000,000	19,000,000		1.F FE
94957A-AC-7	WELLI 6 A2 - CDO	07/31/2026	MORGAN STANLEY CO		5,000,000	5,000,000		1.A FE
94957A-AE-3	WELLI 6 B - CDO	07/31/2026	MORGAN STANLEY CO		10,000,000	10,000,000		1.C FE
94957A-AG-8	WELLI 6 C - CDO	07/31/2026	MORGAN STANLEY CO		18,000,000	18,000,000		1.F FE
94957A-AJ-2	WELLI 6 D1 - CDO	07/31/2026	MORGAN STANLEY CO		15,000,000	15,000,000		2.C FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					940,350,925	943,900,000		XXX
000000-00-0	CASTLELAKE ABPC EVERGREEN FEEDER, L.P. S	07/01/2026	CASTLELAKE ABPC EVERGREEN FEEDER, L.P. S		21,300,000	21,300,000		2.C
000000-00-0	CASTLELAKE ABPC EVERGREEN FEEDER, L.P. S	07/01/2026	CASTLELAKE ABPC EVERGREEN FEEDER, L.P. S		21,300,000	21,300,000		2.B
000000-00-0	CASTLELAKE ABPC EVERGREEN FEEDER, L.P. P	07/01/2026	CASTLELAKE ABPC EVERGREEN FEEDER, L.P. P		17,750,000	17,750,000		3.B
01672*-AA-3	All Seas Capital II Rated Feeder, L.P.	09/03/2026	Direct		7,505,408	7,505,408		1.D
01672*-AB-1	All Seas Capital II Rated Feeder, L.P.	09/03/2026	Direct		2,501,803	2,501,803		3.A
05074#-AA-4	Audax Direct Lnding Solutions Fnd 3-A Rt	07/17/2026	Audax Direct Lnding Solutions Fnd 3-A Rt		10,500,000	10,500,000		3.A
05661*-AA-7	BX Rtd Sr Direct Lnd Fnd II LP	09/30/2026	Direct		19,271,993	19,271,993	152,359	1.A PL
05661*-AB-5	BX Rtd Sr Direct Lnd Fnd II LP	09/30/2026	Direct		19,271,993	19,271,993	152,359	1.A PL
05661*-AC-3	BX Rtd Sr Direct Lnd Fnd II LP	09/30/2026	Direct		21,622,236	21,622,236	180,957	1.C PL
05661*-AD-1	BX Rtd Sr Direct Lnd Fnd II LP	09/30/2026	Direct		5,170,535	5,170,535	46,054	1.F PL
05661*-AE-9	BX Rtd Sr Direct Lnd Fnd II LP	09/30/2026	Direct		7,168,241	7,168,241	74,889	2.C PL
05661*-AF-6	BX Rtd Sr Direct Lnd Fnd II LP	09/30/2026	Direct		6,815,705	6,815,705	105,328	3.C PL
05661*-AG-4	BX Rtd Sr Direct Lnd Fnd II LP	09/30/2026	Direct		3,407,852	3,407,852	60,538	4.C PL
088938-AA-3	BOLT 261CON A - ABS	05/28/2026	BNY/SUNTRUST CAPITAL MARKETS		9,997,836	10,000,000		1.A
088938-AB-1	BOLT 261CON B - ABS	05/28/2026	BNY/SUNTRUST CAPITAL MARKETS		4,622,968	4,624,000		1.D
088938-AC-9	BOLT 261CON C - ABS	05/28/2026	BNY/SUNTRUST CAPITAL MARKETS		3,375,097	3,376,000		1.G
14985#-AA-4	Concora Credit, Inc - ABS	09/11/2026	UMB		13,019,563	13,019,563		1.G
23942L-AB-2	DAWSON RATED FUND 6-R2 LP - ABS	09/22/2026	DIRECT		1,021,402	1,020,528		1.G PL
38181*-AA-9	GOLUB CAPITAL DIRECT LENDING RATED FUND	09/02/2026	Unknown		26,800,000	3	3,350	1.E PL
38181*-AB-7	GOLUB CAPITAL DIRECT LENDING RATED FUND	09/02/2026	Unknown		16,080,000	3	3,350	2.B PL
400558-AA-6	Gryphon Junior Capital III Rated Feeder	07/07/2026	Direct		1,887,028	1,887,028		2.A PL
62880R-AB-1	NBPD Eagle Rated Note Feeder LLC - ABS	08/12/2026	DIRECT		2,490,020	2,490,020		4.A PL
63010*-AA-4	Nuveen Green Capital - ABS	09/17/2026	Direct		6,627,603	6,627,603		1.F PL
63010*-AB-2	Nuveen Green Capital - ABS	09/17/2026	Direct		285,600	285,600		1.G PL
63010*-AC-0	Nuveen Green Capital - ABS	09/17/2026	Direct		285,600	285,600		2.A PL
63010*-AD-8	Nuveen Green Capital - ABS	09/17/2026	Direct		285,600	285,600		2.B PL
63010*-AF-3	Nuveen Green Capital - ABS	09/17/2026	Direct		235,200	235,200		2.C PL
63010*-AG-1	Nuveen Green Capital - ABS	09/17/2026	Direct		369,600	369,600		3.A PL
63010*-AH-9	Nuveen Green Capital - ABS	09/17/2026	Direct		302,400	302,400		3.B PL
690922-AA-7	OXFFT-261-A2 - ABS	09/15/2026	Barclays Capital		14,680,350	14,680,350		1.G
69867V-AJ-7	Rhodora - ABS	09/30/2026	Direct		10,800,000	10,800,000		1.G PL
69867V-AK-4	Rhodora - ABS	09/30/2026	Direct		1,000,000	1,000,000		2.C PL
73934N-AA-5	PWRP 261 A - ABS	09/25/2026	KEYBANK		34,901,423	35,000,000		1.A FE
76135T-AB-0	Retained Vantage Data Centers Developmen	09/09/2026	EVERCORE		63,189,990	63,189,990		2.B
82963*-AA-1	Honey SIP V LEVERED HLD A LP - ABS	07/21/2026	DIRECT		100,000,000	100,000,000		1.F PL
82963*-AB-9	Honey SIP V LEVERED HLD A LP - ABS	07/21/2026	DIRECT		15,000,000	15,000,000		2.A PL
859133-AG-5	Orion - ABS	07/02/2026	Direct		(24,000,000)	(24,000,000)		1.G PL
859133-AJ-9	Orion - ABS	07/02/2026	Direct		(5,223,560)	(5,223,560)		2.C PL
97122@-AA-5	Willow Tree Evergreen Rated Notes Feeder	07/16/2026	Direct		8,629,752	8,629,752		2.C
97122@-AB-3	Willow Tree Evergreen Rated Notes Feeder	07/16/2026	Direct		4,690,083	4,690,083		3.C
BGS4AX-47-3	OIC Credit Fund IV Rated Feeder Class A	07/21/2026	DIRECT		129,475	129,475		2.A
BGS4AX-47-3	OIC Credit Fund IV Rated Feeder Class A	09/02/2026	Unknown		5,571,517	1	79,239	2.A
BGS4AY-13-3	OIC Credit Fund IV Rated Feeder Class B	07/21/2026	DIRECT		64,738	64,738		2.C
BGS4AY-13-3	OIC Credit Fund IV Rated Feeder Class B	09/02/2026	Unknown		2,785,760	1	44,572	2.C
BGS4AY-36-4	OIC Credit Fund IV Rated Feeder Class C	07/21/2026	DIRECT		19,421	19,421		3.B
BGS4AY-36-4	OIC Credit Fund IV Rated Feeder Class C	09/02/2026	Unknown		835,728	1	14,857	3.B
BGS4HV-0S-8	Eagle Ford Energy Asset Issuer 2026 Clas	04/15/2026	Not Available		(15,000,000)	(15,000,000)		1.F

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 Admini-strative Symbol
G6755#-AA-1	17CAPITAL CREDIT FUND II - ABS	09/16/2026	DIRECT		2,422,596	2,422,596		1.F PL
L4807*-AA-2	Scope - ABS	09/28/2026	Direct		61,941,176	61,941,176		1.E
PPFFDB-MT-4	VPC Asset Backed Opportunistic Credit Fu	09/02/2026	Direct		1,073,024	1,073,024	6,122	1.G PL
000000-00-0	VPC Asset Backed Opportunistic Credit Fu	09/02/2026	Direct		9,081,443	9,081,443	64,006	2.B PL
PPFQLT-V4-7	Churchill JR Capital Opp RN Feeder Fund	09/02/2026	Unknown		15,650,337	15,650,337	108,872	2.C
PPFWJE-48-1	Willow Tree Evergreen Rated Notes Feeder	09/02/2026	Unknown		9,028,926	1	187,029	3.C
PPFYJY-TT-0	Willow Tree Evergreen Rated Notes Feeder	09/02/2026	Unknown		16,300,784	1	238,439	2.C
PPG0G9-0X-3	BX Rtd Sr Direct Lnd Fnd II LP - ABS	08/24/2026	JPM		1,706,162	1,706,162		1.A
PPG4GP-DH-0	Gryphon Junior Capital III Rated Feeder	09/02/2026	Unknown		3,705,650	1	45,112	2.A PL
PPG6AJ-SL-0	BX Rtd Sr Direct Lnd Fnd II LP - ABS	08/24/2026	JPM		811,126	811,126		1.A
000000-00-0	BX Rtd Sr Direct Lnd Fnd II LP - ABS	08/24/2026	JPM		1,622,253	1,622,253		1.A
000000-00-0	BX Rtd Sr Direct Lnd Fnd II LP - ABS	08/24/2026	JPM		4,587,059	4,587,059		1.A
PPGA3F-ER-9	BX Rtd Sr Direct Lnd Fnd II LP - ABS	08/24/2026	JPM		5,146,457	5,146,457		1.A
PPGAK3-QW-3	Project Turbine Willis Asset US Borrower	09/15/2026	Direct		829,060	829,060		2.B Z
PPGDCS-SW-9	TOWERNORTH TL 8/2032 - ABS	08/27/2026	DIRECT		5,164,662	5,164,662		2.B
000000-00-0	Manulife Capital Partners VII Rated Feed	09/02/2026	Unknown		13,663,003	3		2.A PL
000000-00-0	Hark IV Series Fund, LLC	09/02/2026	Direct		23,283,919	4	202,469	1.G PL
PPG01N-QK-6	Hark IV Series Fund, LLC	09/02/2026	Direct		5,016,207	4	52,343	2.C PL
PPGPJY-B8-3	Audax Direct Lnding Solutions Fnd 3-A Rt	09/02/2026	Unknown		10,500,000	1	2,625	3.A
PPGR0Z-DB-7	Penfund Prime Rated U.S. Feeder LP - ABS	08/28/2026	DIRECT		481,152	481,152		1.F
PPGR0Z-DB-7	Penfund Prime Rated U.S. Feeder LP	09/02/2026	Unknown		7,738,766	2	90,846	1.F
PPGSLE-L8-7	NBPD Eagle Rated Note Feeder LLC - Class	09/02/2026	Direct		9,412,275	9,792,494	60,499	4.A PL
000000-00-0	BX Rtd Sr Direct Lnd Fnd II LP - ABS	08/24/2026	JPM		1,230,674	1,230,674		1.A
000000-00-0	BX Rtd Sr Direct Lnd Fnd II LP - ABS	08/24/2026	JPM		4,587,059	4,587,059		1.A
PPH0B5-5L-6	Project Turbine Willis Asset US Borrower	09/15/2026	Direct		414,521	414,521		3.B Z
PPH24R-11-0	Project Turbine Willis Asset US Borrower	09/15/2026	Direct		6,217,987	6,217,987		1.F Z
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					690,962,238	550,134,024	1,976,215	XXX
35473C-AJ-6	Franklin Templeton Structured Solutions	08/19/2026	DIRECT		30,000,000	30,000,000		1.G PL
35473C-AL-1	Franklin Templeton Structured Solutions	08/19/2026	DIRECT		6,000,000	6,000,000		2.C PL
859133-AG-5	Orion - ABS	07/02/2026	Direct		26,000,000	26,000,000		1.G PL
859133-AJ-9	Orion - ABS	07/02/2026	Direct		6,000,000	6,000,000		2.C PL
G22718-AA-7	Coller CCO CBL II A - ABS	09/30/2026	DIRECT		1,187,500	1,187,500		1.G PL
G22718-AB-5	COLLER CBL II B - ABS	09/30/2026	DIRECT		837,500	837,500		2.C PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					70,025,000	70,025,000		XXX
14979*-AA-6	CAZ GP OWNERSHIP EF AGGREGATOR, L.P.	05/21/2026	Direct		(100,000,000)	(100,000,000)		1.G PL
23937#-AD-8	DAWSON LOGAN 2026-L7 LLC - ABS	08/24/2026	Direct		2,798,535	2,798,535		1.G PL
23937#-AE-6	DAWSON LOGAN 2026-L7 LLC - ABS	08/24/2026	Direct		1,599,163	1,599,163		2.C PL
63011@-AB-9	NXT CAPITAL SLF VIII (UL) RATED NOTE FEE	09/17/2026	DIRECT		17,645,855	17,645,855		1.D PL
63011@-AD-5	NXT CAPITAL SLF VIII (UL) RATED NOTE FEE	09/17/2026	DIRECT		3,860,031	3,860,031		1.G PL
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					(74,096,417)	(74,096,417)		XXX
62947A-AH-6	NPRL 261 A1 - ABS	09/11/2026	WELLS FARGO		22,296,666	22,300,000		1.C FE
69292G-AB-2	PKAIR 262 B - ABS	07/16/2026	MIZUHO_SECURITIES		6,999,902	7,000,000		1.C FE
69292G-AC-0	PKAIR 262 C - ABS	08/19/2026	Various		15,998,032	16,000,000	5,019	1.F FE
92874D-AA-9	VFIN 261 A - ABS	07/30/2026	BNP PARIBAS SECURITIES BOND		18,999,812	19,000,000		1.A FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					64,294,412	64,300,000	5,019	XXX
006346-AZ-3	ADMSO 2026-1 A2 - ABS	07/09/2026	Barclays Capital		17,999,460	18,000,000		1.G FE
088938-AA-3	BOLT 261CON A - ABS	05/28/2026	BNY/SUNTRUST CAPITAL MARKETS		(9,997,836)	(10,000,000)		1.A
088938-AB-1	BOLT 261CON B - ABS	05/28/2026	BNY/SUNTRUST CAPITAL MARKETS		(4,622,968)	(4,624,000)		1.D
088938-AC-9	BOLT 261CON C - ABS	05/28/2026	BNY/SUNTRUST CAPITAL MARKETS		(3,375,097)	(3,376,000)		1.G
58984G-AB-8	MERIDIAN 2026-1 LTD - ABS	07/23/2026	DIRECT		547,704	547,704		2.C PL
92874D-AB-7	VFIN 2026-1A B - ABS	07/30/2026	BNP PARIBAS SECURITIES BOND		9,999,897	10,000,000		1.C FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					10,551,159	10,547,704		XXX
58984G-AA-0	MERIDIAN 2026-1 LTD - ABS	07/23/2026	Direct		3,826,531	3,826,531		1.G PL
58984G-AB-8	MERIDIAN 2026-1 LTD - ABS	07/23/2026	Direct		765,306	765,306		2.C PL
92535V-AQ-5	VBTOW 251 A - ABS	08/24/2026	SCOTIABANK		11,544,539	11,624,000	16,671	1.C FE

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 Admini-strative Symbol
BGS4HV-0S-8	Eagle Ford Energy Asset Issuer 2026 Clas	04/15/2026	Not Available		15,000,000	15,000,000		1.F
BGS4PA-9D-9	Diversified Energy Company plc (DGO) Cla	05/12/2026	Direct		10,462,100	10,462,100		1.G
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					41,598,476	41,677,937	16,671	XXX
1889999999. Total - asset-backed securities (unaffiliated)					2,153,018,637	1,991,074,012	3,573,799	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					2,153,018,637	1,991,074,012	3,573,799	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					2,153,018,637	1,991,074,012	3,573,799	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					5,126,783,097	4,755,356,136	16,229,018	XXX
4509999997. Total - preferred stocks - Part 3						XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX		XXX
02215L-20-9	KINETIK HOLDINGS CL A ORD	08/26/2026	Various	26,136.000	1,400,778			
23345M-10-7	DT MIDSTREAM ORD	07/14/2026	INSTINET	57,883.000	8,594,995			
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT	08/18/2026	Various	16,051.000	620,010			
30609A-10-9	ONEOK ORD	09/10/2026	Various	183,605.016	17,115,235			
50012A-10-8	KODIAK GAS SERVICES ORD	08/18/2026	Various	29,944.000	2,015,614			
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT	07/23/2026	Various	19,618.000	477,980			
87612G-10-1	TARGA RESOURCES ORD	07/14/2026	INSTINET	73,417.000	20,639,068			
87807B-10-7	TC ENERGY ORD	07/14/2026	INSTINET	253,609.000	17,422,127			
92333F-10-1	VENTURE GLOBAL CL A ORD	09/02/2026	Various	226,802.000	3,183,582			
969457-10-0	WILLIAMS ORD	07/14/2026	INSTINET	264,218.000	20,027,275			
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					91,496,663	XXX		XXX
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES	09/25/2026	DIRECT	82,800.000	8,280,000			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					8,280,000	XXX		XXX
000000-00-0	Audax Direct Lnding Solutions Fnd 3-A Rt	07/01/2026	Audax Direct Lnding Solutions Fnd 3-A Rt	0.000	3,500,000			
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					3,500,000	XXX		XXX
922908-76-9	VANGUARD:MORN TSM ETF	09/04/2026	BNP PARIBAS BKRAGE SVCS KING OF PRUSSIA	1,940,539.000	727,192,965			
5819999999. Subtotal - common stocks - exchange traded funds					727,192,965	XXX		XXX
5989999997. Total - common stocks - Part 3					830,469,628	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					830,469,628	XXX		XXX
5999999999. Total - preferred and common stocks					830,469,628	XXX		XXX
6009999999 - Totals					5,957,252,725	XXX	16,229,018	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
..91282C-PD-7	UNITED STATES TREASURY	07/15/2026	CITIGROUP GLOBAL MARKETS, INC		2,928,281	3,000,000	2,986,523	2,986,839		1,383		1,383		2,988,222		(59,941)	(59,941)	77,130	10/31/2030	1.A
..91282C-QD-6	UNITED STATES TREASURY	09/15/2026	WELLS FARGO		7,586,875	8,000,000	7,765,000			865	122,428	(121,563)		7,765,000		(178,125)	(178,125)	152,376	02/28/2031	1.A
..91282C-QG-9	UNITED STATES TREASURY	07/20/2026	Various		68,790,234	70,000,000	69,015,625			5,166	866,494	(861,328)		69,015,625		(225,391)	(225,391)	824,761	03/31/2031	1.A
..91282C-QQ-7	UNITED STATES TREASURY	09/01/2026	Various		4,857,305	5,000,000	4,929,492			746		746		4,930,238		(72,934)	(72,934)	60,156	05/15/2036	1.A
..91282C-QR-5	UNITED STATES TREASURY	07/08/2026	CITIGROUP GLOBAL MARKETS, INC		8,907,539	9,000,000	8,950,781			1,741		1,741		8,952,522		(44,983)	(44,983)	51,175	05/15/2029	1.A
..91282C-QU-8	UNITED STATES TREASURY	07/17/2026	Various		64,504,688	65,000,000	64,911,914			1,765		1,765		64,913,679		(408,991)	(408,991)	327,971	05/31/2031	1.A
..91282C-QX-2	UNITED STATES TREASURY	09/15/2026	Various		152,876,172	155,000,000	153,249,414			25,105		25,105		153,274,519		(398,347)	(398,347)	878,804	06/30/2031	1.A
..91282C-QZ-7	UNITED STATES TREASURY	08/25/2026	Various		89,650,391	90,000,000	89,716,406			3,764		3,764		89,720,170		(69,779)	(69,779)	282,473	07/15/2029	1.A
..91282C-RA-1	UNITED STATES TREASURY	09/29/2026	Various		89,463,672	90,000,000	90,157,031			(1,575)		(1,575)		90,155,457		(691,785)	(691,785)	361,413	07/31/2031	1.A
..91282C-RC-7	UNITED STATES TREASURY	08/21/2026	JP MORGAN CHASE BANK/HSBCSI		4,948,047	5,000,000	4,952,734			50		50		4,952,784		(4,737)	(4,737)	12,483	07/31/2033	1.A
..91282C-RG-8	UNITED STATES TREASURY	09/29/2026	Various		322,388,945	325,000,000	324,621,680			11,322		11,322		324,633,002		(2,244,057)	(2,244,057)	867,092	08/15/2029	1.A
..91282C-RK-9	UNITED STATES TREASURY	09/28/2026	Various		77,964,414	80,000,000	79,108,984			7,749		7,749		79,116,733		(1,152,319)	(1,152,319)	237,241	08/31/2031	1.A
..91282C-RL-7	UNITED STATES TREASURY	09/15/2026	SOCIETE GENERALE		24,739,258	25,000,000	24,831,055			147		147		24,831,202		(91,944)	(91,944)	3,021	09/15/2029	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					919,605,820	930,000,000	925,196,641	2,986,839		58,229	988,922	(930,693)		925,249,153		(5,643,333)	(5,643,333)	4,136,097	XXX	XXX
..40637C-C#-5	Halma plc	07/13/2026	Paydown		1,596,700	1,599,220	1,522,290	1,644,230					(121,940)	1,522,290	74,410		74,410	36,156	07/12/2032	2.A
..08806@-AA-7	TEC Hedland Pty Ltd	09/30/2026	Paydown		90,123	90,486	92,721	86,386					6,335	92,721	(2,597)		(2,597)	3,422	06/30/2042	2.B PL
..09496@-AA-0	WR Carpenter No. 1 Pty Ltd	08/01/2026	Paydown		188,399	188,399	188,399	188,399						188,399				8,139	11/01/2036	2.C PL
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					1,875,222	1,878,105	1,803,409	1,919,015					(115,605)	1,803,410	71,813		71,813	47,718	XXX	XXX
..980898-XP-0	WOONSOCKET R I	06/16/2026	Call @ 100.00															1,730	07/15/2032	1.E FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)																		1,730	XXX	XXX
..02765U-EH-3	AMERICAN MUN PWR OHIO INC REV	09/25/2026	HILLTOP SECURITIES		2,202,265	2,020,000	2,885,247	2,459,311		(39,973)		(39,973)		2,419,337		(217,073)	(217,073)	174,887	02/15/2033	1.F FE
..542691-KF-6	LONG ISLAND PWR AUTH N Y ELEC SYS REV	09/01/2026	Maturity @ 100.00		1,405,000	1,405,000	1,413,458	1,405,280		(623)		(623)		1,405,000				58,069	09/01/2026	1.F FE
..61075T-LG-1	MONROE CNTY N Y INDL DEV CORP REV	07/01/2026	Maturity @ 100.00		2,620,000	2,620,000	2,620,000	2,620,000						2,620,000				100,136	07/01/2026	1.D FE
..61075T-LJ-5	MONROE CNTY N Y INDL DEV CORP REV	09/29/2026	MARKETAXESS CORPORATION		1,949,732	2,065,000	2,065,000	2,065,000						2,065,000		(115,268)	(115,268)	119,272	07/01/2035	1.D FE
..650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV	08/20/2026	Call @ 100.00		2,705,000	2,705,000	2,705,000	2,705,000						2,705,000				12,344	09/01/2035	1.E FE
..67704L-AA-9	OGLETHORPE POWER CORP	05/27/2026	Call @ 100.00															33,160	01/01/2035	2.A FE
..792905-DV-0	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR	07/01/2026	Maturity @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				163,560	07/01/2026	1.F FE
..91412H-BU-6	UNIVERSITY CALIF REVS	09/09/2026	BARCLAYS CAPITAL INC		9,607,790	11,500,000	11,600,280	11,529,209		(8,217)		(8,217)		11,520,993		(1,913,203)	(1,913,203)	417,278	05/15/2048	1.C FE
..927063-CJ-4	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV	09/29/2026	WELLS FARGO SECURITIES, LLC		4,749,300	5,000,000	5,000,000	5,000,000						5,000,000		(250,700)	(250,700)	250,053	10/01/2036	1.D FE
..927063-CK-1	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV	09/04/2026	Call @ 100.00		385,000	385,000	385,000	385,000						385,000				9,155	10/01/2029	1.D FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					29,624,086	31,700,000	32,673,985	32,168,800		(48,812)		(48,812)		32,120,330		(2,496,244)	(2,496,244)	1,337,915	XXX	XXX
..33971@-AB-0	FLNG LIQUEFACTION 3 LLC	09/30/2026	Paydown		250,000	100,000	100,000			150,000		150,000		250,000				1,634	03/31/2040	2.B FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					250,000	100,000	100,000			150,000		150,000		250,000				1,634	XXX	XXX
.000000-00-0	Beehive Loop Acquisitionco LLC	07/15/2026	Paydown		333,120	333,120	333,120	333,120						333,120				16,290	10/15/2040	2.C
..00206R-FW-7	AT&T INC	07/31/2026	SOCIETE GENERALE		3,522,911	3,832,000	3,640,400	3,655,426		6,542		6,542		3,661,968		(139,057)	(139,057)	182,031	08/15/2037	2.B FE
..00206R-JZ-6	AT&T INC	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		7,368,100	10,000,000	10,803,900	10,642,372		(21,758)		(21,758)		10,620,614		(3,252,514)	(3,252,514)	249,861	06/01/2041	2.B FE
..002528-AA-1	AZ Battery Property, LLC	09/20/2026	Paydown		35,942	35,942	35,942	35,942						35,942				1,762	02/20/2046	2.B PL
..002824-AY-6	ABBOTT LABORATORIES	08/06/2026	SUSQUEHANNA		11,268,146	11,465,000	11,376,490	11,406,941		1,577		1,577		11,408,519		(140,373)	(140,373)	409,786	05/27/2040	1.E FE
..00287Y-DV-8	ABBVIE INC	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		8,453,208	9,080,000	9,148,372	9,146,292		(1,447)		(1,447)		9,144,845		(691,638)	(691,638)	449,347	03/15/2044	1.G FE
..00914A-AM-4	SUMISHO AIR LEASE CORPORATION	08/15/2026	Maturity @ 100.00		10,000,000	10,000,000	9,922,700	9,990,413		9,587		9,587		10,000,000				187,500	08/15/2026	2.B FE
..01626P-AP-1	ALIMENTATION COUCHE-TARD INC	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		9,124,404	11,979,000	12,110,918	12,042,842		(4,614)		(4,614)		12,038,228		(2,913,823)	(2,913,823)	314,690	05/13/2041	2.A FE
..01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE LLC	09/23/2026	Call @ 100.00		500,000	500,000	502,500	500,000						500,000				20,247	10/15/2027	4.B FE
..02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC	08/03/2026	Call @ 100.00		1,136,000	1,136,000	1,105,307	919,209		3,747		3,747		1,122,706		13,294	13,294	92,588	07/01/2028	4.A FE
..025816-EJ-4	AMERICAN EXPRESS CO	07/08/2026	TD Securities		4,910,821	4,943,000	4,975,772	4,972,395		(5,745)		(5,745)		4,966,649		(55,828)	(55,828)	205,511	07/20/2029	1.F FE
..03040W-AJ-4	AMERICAN WATER CAPITAL CORP	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		1,477,001	1,790,000	1,994,382	1,940,125		(4,269)		(4,269)		1,935,856		(458,855)	(458,855)	54,948	12/01/2042	2.A FE
..031162-BA-7	AMGEN INC	07/29/2026	MERRILL LYNCH PIERCE FENNER		5,816,477	5,486,000	6,040,909	5,992,759		(15,714)		(15,714)		5,977,045		(160,568)	(160,568)	350,129	02/01/2039	2.A FE
..031162-DS-6	AMGEN INC	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		1,844,311	1,936,000	1,957,412			(336)		(336)		1,957,076		(112,765)	(112,765)	104,200	03/02/2043	2.A FE
..03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		2,860,992	3,699,000	4,214,456	4,120,041		(12,673)		(12,673)		4,107,368		(1,246,377)	(1,246,377)	151,428	07/15/2042	1.G FE
..03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC	07/29/2026	BNP PARIBAS SECURITIES BOND		2,926,702	2,942,000	2,924,819	2,925,707		503		503		2,926,211		491	491	163,457	01/23/2039	1.G FE
..035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		4,558,992	5,276,000	6,502,881	6,235,133		(35,865)		(35,865)		6,199,268		(1,640,277)	(1,640,277)	163,842	06/01/2040	1.G 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
039483-BH-4	ARCHER-DANIELS-MIDLAND CO	08/17/2026	CITIGROUP GLOBAL MARKETS, INC.		2,130,103	2,690,000	2,318,269	2,320,792		8,446		8,446		2,329,238		(199,134)	(199,134)	90,626	04/16/2043	1.F FE
05369A-AL-5	AVIATION CAPITAL GROUP LLC	09/20/2026	Maturity @ 100.00		11,818,000	11,818,000	11,370,286	11,728,819		89,181		89,181		11,818,000				230,451	09/20/2026	2.C FE
05565E-CP-8	BMW US CAPITAL LLC	08/13/2026	Maturity @ 100.00		2,000,000	2,000,000	1,999,960	1,999,987		13		13		2,000,000				93,000	08/13/2026	1.F FE
058498-AZ-9	BALL CORP	09/29/2026	JP MORGAN CHASE BANK/HSBCSI		498,750	500,000	500,000	500,000						500,000		(1,250)	(1,250)	37,417	06/15/2029	3.A FE
05964H-AV-7	BANCO SANTANDER S.A.	08/18/2026	BOFA SECURITIES, INC		10,637,200	10,000,000	10,566,600	10,490,125		(32,777)		(32,777)		10,457,348		179,852	179,852	713,248	08/08/2033	2.A FE
05971K-AS-8	BANCO SANTANDER S.A.	09/15/2026	GOLDMAN SACHS AND CO. LLC		5,441,096	5,800,000	5,800,000	5,800,000						5,800,000		(358,904)	(358,904)	256,065	11/06/2035	1.G FE
06051G-JS-9	BANK OF AMERICA CORP	07/17/2026	Call @ 100.00		11,500,000	11,500,000	11,500,000	11,500,000						11,500,000				199,410	07/22/2027	1.G FE
09143#-AA-3	BISHOP HILL ENERGY, LLC	09/30/2026	Paydown		51,515	51,515	51,515	51,515						51,515				2,188	06/30/2037	2.A PL
097023-AK-1	BOEING CO	08/05/2026	SANTANDER US CAPITAL MARKETS LLC		2,180,364	1,900,000	2,290,811	2,183,030		(5,461)		(5,461)		2,177,568		2,796	2,796	120,947	04/15/2043	2.C FE
10240*-AA-7	BOWIE ACQUISITIONS LLC	06/30/2026	Paydown															10,583	09/30/2038	2.C PL
110122-EJ-3	BRISTOL-MYERS SQUIBB CO	08/17/2026	CITIGROUP GLOBAL MARKETS, INC.		4,741,650	5,000,000	4,962,250	4,964,282		735		735		4,965,017		(223,367)	(223,367)	271,944	02/22/2044	1.F FE
11135F-BN-0	BROADCOM INC	07/29/2026	DEUTSCHE BANK SECURITIES, INC.		3,624,754	4,556,000	3,295,947	3,500,411		40,351		40,351		3,540,763		83,991	83,991	102,850	11/15/2036	1.G FE
11135F-BV-2	BROADCOM INC	07/29/2026	GOLDMAN		7,002,964	7,572,000	6,970,935	7,036,185		19,649		19,649		7,055,834		(52,870)	(52,870)	264,206	05/15/2037	1.G FE
11135F-CV-1	BROADCOM INC	08/17/2026	CITIGROUP GLOBAL MARKETS, INC.		8,996,530	12,066,000	11,997,469	12,008,475		1,964		1,964		12,010,440		(3,013,909)	(3,013,909)	425,829	02/15/2041	1.G FE
115885-AK-1	REPUBLIC SERVICES INC	09/29/2026	MESIROW FINANCIAL INC.		9,815,490	9,000,000	9,146,610	9,082,165		(4,474)		(4,474)		9,077,691		737,799	737,799	693,750	09/15/2035	1.G FE
12189L-AA-9	BURLINGTON NORTHERN SANTA FE LLC	07/29/2026	SUSQUEHANNA		956,367	941,000	978,960	977,641		(1,053)		(1,053)		976,589		(20,222)	(20,222)	40,430	05/01/2040	1.F FE
12519#-AA-3	CED CALIFORNIA HOLDINGS 3 LLC	07/09/2026	Redemption @ 100.00		130,452	130,452	130,452	130,452						130,452				5,309	06/30/2036	2.C PL
12519*-AA-7	CED ALAMO 5 LLC	07/08/2026	Redemption @ 100.00		223,183	223,183	223,183	223,183						223,183				10,110	12/31/2040	2.B
12519@-AA-5	CED ALAMO 7 LLC	07/08/2026	Redemption @ 100.00		173,556	173,556	173,556	173,556						173,556				7,307	06/30/2041	2.B
12589Y-AF-6	PANHANDLE EASTERN PIPE LINE COMPANY LP	09/29/2026	MESIROW FINANCIAL INC.		5,087,500	5,000,000	4,951,700	4,988,580		2,189		2,189		4,990,768		96,732	96,732	422,917	07/15/2029	2.B FE
126408-GU-1	CSX CORPORATION	08/17/2026	CITIGROUP GLOBAL MARKETS, INC.		7,471,272	7,647,000	7,886,188	7,881,216		(6,759)		(6,759)		7,874,457		(403,185)	(403,185)	353,992	04/15/2041	1.G FE
126650-DF-4	CVS HEALTH CORPORATION	08/15/2026	Maturity @ 100.00		10,812,000	10,812,000	10,934,284	10,821,223		(9,223)		(9,223)		10,812,000				324,360	08/15/2026	2.B FE
12694@-AA-2	CONTROL PASS-THRU TRUST SERIES 2016-A (A	09/10/2026	Paydown		161,609	161,609	158,398	159,944		1,665		1,665		161,609				3,850	09/10/2031	2.A
12806*-AH-4	CAITHNESS LONG ISLAND, LLC	07/15/2026	Paydown		284,914	284,914	284,914	284,920		(7)		(7)		284,914				16,269	01/15/2032	2.B PL
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC	09/15/2026	Call @ 100.00		100,000	100,000	100,000	100,000						100,000				3,007	10/01/2043	2.C FE
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC	09/15/2026	Call @ 100.00		200,000	200,000	226,028	223,012		(372)		(372)		222,640		(22,640)	(22,640)	5,608	10/01/2050	2.C FE
141781-AD-6	CARGILL INC	09/29/2026	MESIROW FINANCIAL INC.		7,564,248	7,200,000	6,965,789	7,071,151		6,630		6,630		7,077,781		486,467	486,467	576,125	02/01/2036	1.F FE
141781-AU-8	CARGILL INC	09/29/2026	MESIROW FINANCIAL INC.		9,979,000	10,000,000	9,775,850	9,872,584		6,373		6,373		9,878,957		100,043	100,043	638,021	09/15/2036	1.F FE
141781-BM-5	CARGILL INC	08/14/2026	Market Axess		1,065,437	1,170,000	1,183,607	1,176,055		(898)		(898)		1,175,156		(109,719)	(109,719)	20,304	04/23/2030	1.F FE
14456#-AA-4	CARRIX, INC.	07/29/2026	Paydown		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,312,917	07/31/2027	1.G PL
14456#-AE-6	CARRIX, INC.	07/28/2026	Paydown		20,100,000	20,100,000	20,100,000	20,100,000						20,100,000				785,340	07/31/2029	1.G PL
14888#-AA-4	Catalyst Old River Hydroelectric Limited	09/30/2026	Various		27,895	27,896	27,896	27,896						27,896		(1)	(1)	3,157	11/30/2029	2.C PL
15135B-AR-2	CENTENE CORP	07/31/2026	Call @ 100.00		42,000	42,000	41,647	41,903		30		30		41,933		67	67	1,248	12/15/2027	3.A FE
161150-AF-7	CHART INDUSTRIES INC	07/10/2026	Call @ 100.00		1,556,250	1,500,000	1,487,248	1,491,665		981		981		1,492,647		7,353	7,353	173,438	01/01/2030	3.C FE
161150-AG-5	CHART INDUSTRIES INC	07/10/2026	Call @ 100.00		1,309,375	1,250,000	1,322,373	1,293,870		(12,281)		(12,281)		1,281,588		(31,588)	(31,588)	183,073	01/01/2031	4.B FE
172967-PZ-8	CITIGROUP INC	07/24/2026	MORGAN STANLEY CO		3,991,844	3,995,000	3,988,089	3,990,211		1,984		1,984		3,992,195		(352)	(352)	133,963	05/07/2028	1.G FE
18915@-AA-2	CLOVER US BLOCKER LLC	09/30/2026	Paydown		142,570	142,570	142,570	142,569		1		1		142,570				3,464	12/31/2037	2.B PL
191219-BC-7	COCA-COLA REFRESHMENTS USA LLC	09/29/2026	MESIROW FINANCIAL INC.		12,070,630	11,500,000	11,809,573	11,674,971		(9,088)		(9,088)		11,665,884		404,746	404,746	937,969	01/15/2038	1.F FE
196500-AA-0	COLORADO INTERSTATE GAS COMPANY LLC	08/15/2026	Maturity @ 100.00		8,663,000	8,663,000	8,570,999	8,655,881		7,119		7,119		8,663,000				359,515	08/15/2026	2.A FE
209111-FA-6	CONSOLIDATED EDISON COMPANY OF NEW YORK	08/06/2026	JP MORGAN CHASE BANK/HSBCSI		3,682,505	3,714,000	3,744,715	3,742,766		(791)		(791)		3,741,976		(59,470)	(59,470)	136,428	06/15/2040	1.G FE
21036P-BK-3	CONSTELLATION BRANDS INC	09/15/2026	Call @ 100.00		14,418,000	14,418,000	14,454,566	14,451,427		(18,606)		(18,606)		14,432,821		(14,821)	(14,821)	538,332	05/09/2027	2.B FE
21039C-AA-2	CONSTELLIUM SE	07/20/2026	Call @ 100.00		500,000	500,000	495,625	246,897		795		795		497,066		2,934	2,934	14,798	06/15/2028	3.C FE
21881P-AC-8	Corelleave Inc - ABS	09/22/2026	Redemption @ 100.00		720,726	720,726	720,726			(1)		(1)		720,726				28,000	10/31/2031	1.G FE
21987B-BL-1	CORPORACION NACIONAL DEL COBRE DE CHILE	09/25/2026	CITIGROUP GLOBAL MARKETS INC.		4,982,500	5,000,000	5,331,300	5,324,622		(21,893)		(21,893)		5,302,729		(320,229)	(320,229)	382,438	01/13/2035	2.B FE
224044-CG-0	COX COMMUNICATIONS INC	09/15/2026	Maturity @ 100.00		2,130,000	2,130,000	1,999,964	2,116,777		13,223		13,223		2,130,000				71,355	09/15/2026	2.C FE
225313-AQ-8	CREDIT AGRICOLE SA	09/25/2026	BARCLAYS CAPITAL INC		9,780,900	10,000,000	10,117,400	10,102,874		(7,588)		(7,588)		10,095,286		(314,386)	(314,386)	760,538	01/10/2035	2.A FE
225401-AC-2	UBS GROUP AG	09/14/2026	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				254,541	01/09/2028	1.F FE
225401-BP-2	UBS GROUP AG	09/25/2026	RBC CAPITAL MARKETS		9,141,900	10,000,000	9,932,300	9,934,378		5,770		5,770		9,940,148		(798,248)	(798,248)	507,958	03/23/2037	1.G FE
23317*-AA-8	DD SOUTH 4 LC	09/15/2026	Redemption @ 100.00		96,914	96,914	98,189	97,409		(83)		(83)		97,326		(412)	(412)	2,405	07/15/2029	1.A
23317*-AC-4	DULLES DISCOVERY IV	09/08/2026	Redemption @ 100.00		98,258	98,258	97,875	98,029		16		16		98,044		213	213	2,326	09/05/2033	1.A
23345M-AB-3	DT MIDSTREAM INC	09/30/2026	Market Axess		167,978	180,000	180,000	180,000						180,000		(12,022)	(12,022)	6,256	06/15/2031	2.C FE
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	08/17/2026	CITIGROUP GLOBAL MARKETS, INC.		11,428,569	13,008,000	12,746,335	12,677,396		3,558		3,558		12,680,954		(1,252,385)	(1,252,385)	602,433	03/06/2042	1.G 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
254687-FR-2	WALT DISNEY CO	07/29/2026	GOLDMAN		2,379,475	2,621,000	2,449,193	2,460,283		4,456		4,456		2,464,739		(85,264)	(85,264)	103,375	03/23/2040	1.F FE
257469-AG-1	DOMINION ENERGY INC	09/29/2026	MILLENNIUM ADVISORS, LLC		2,581,725	2,500,000	2,739,100	2,600,092		(8,877)		(8,877)		2,591,215		(9,490)	(9,490)	133,594	12/15/2032	2.B FE
26179*-AA-8	Drexel CTL	09/15/2026	Paydown		441,549	441,549	445,965	442,744		(1,195)		(1,195)		441,549				8,141	07/15/2027	2.A
278062-AE-4	EATON CORP	09/14/2026	HSBC SECURITIES INC.		3,188,633	3,928,000	3,433,936	3,436,138		13,149		13,149		3,449,287		(260,655)	(260,655)	141,730	11/02/2042	1.G FE
29097*-AA-1	NextEra Energy Inc	07/28/2026	Redemption @ 100.00		28,334	28,334	28,315	28,316						28,316		18	18	1,466	10/20/2060	1.G PL
29266M-AE-9	IBERDROLA INTERNATIONAL BV	09/25/2026	GOLDMAN SACHS AND CO. LLC		2,707,690	2,590,000	2,724,084	2,651,373		(4,674)		(4,674)		2,646,698		60,992	60,992	181,138	09/15/2033	2.A FE
29278N-AD-5	ENERGY TRANSFER LP	07/29/2026	MORGAN STANLEY CO		3,410,663	3,415,000	3,574,217	3,533,570		(4,781)		(4,781)		3,528,788		(118,125)	(118,125)	123,794	06/15/2038	2.B FE
30288*-AC-4	FLNG Liquefaction 2, LLC	07/03/2026	Redemption @ 100.00		663,000	663,000	663,000	663,000						663,000				28,376	06/30/2038	2.B FE
30306V-A@-8	FLNG LIQUEFACTION 3, LLC	06/30/2026	Paydown															8,807	06/30/2039	2.B FE
31428X-DL-7	FEDEX CORP	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		3,469,666	4,578,000	3,532,431	3,659,767		25,166		25,166		3,684,932		(215,266)	(215,266)	112,829	05/15/2041	2.B FE
337738-AT-5	FISERV INC	07/01/2026	Maturity @ 100.00		3,500,000	3,500,000	3,499,755	3,499,982		18		18		3,500,000				112,000	07/01/2026	2.B FE
34107@-AA-7	FLORIDA PIPELINE HOLDINGS, LLC	08/15/2026	Paydown		693,637	693,637	693,637	693,650		(13)		(13)		693,637				20,254	08/15/2038	2.B PL
341081-FD-4	FLORIDA POWER & LIGHT CO	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		7,590,400	8,000,000	7,980,160	7,986,440		379		379		7,986,819		(396,419)	(396,419)	439,833	02/01/2041	1.E FE
341081-FG-7	FLORIDA POWER & LIGHT CO	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		2,225,774	2,760,000	2,946,521	2,895,470		(4,005)		(4,005)		2,891,465		(665,691)	(665,691)	79,799	06/01/2042	1.E FE
345397-B7-7	FORD MOTOR CREDIT COMPANY LLC	08/10/2026	Maturity @ 100.00		2,500,000	2,500,000	2,430,000	2,488,492		11,508		11,508		2,500,000				67,500	08/10/2026	3.A FE
36170J-AC-0	GGAM FINANCE LIMITED	08/13/2026	Call @ 100.00		2,000,000	2,000,000	2,039,060	2,013,363		(14,436)		(14,436)		1,998,927		1,073	1,073	107,556	02/15/2027	3.B FE
36267V-AF-0	GE HEALTHCARE TECHNOLOGIES INC	07/10/2026	GOLDMAN		11,150,350	11,000,000	11,309,980	11,243,028		(68,811)		(68,811)		11,174,217		(23,867)	(23,867)	404,603	11/15/2027	2.B FE
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD	09/30/2026	Paydown		175,994	175,994	175,994	175,994						175,994				7,761	09/30/2040	1.C FE
369604-BF-9	GENERAL ELECTRIC COMPANY	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		2,286,984	2,800,000	2,945,264	2,905,482		(2,858)		(2,858)		2,902,624		(615,640)	(615,640)	99,138	10/09/2042	1.G FE
389375-AM-8	GRAY MEDIA INC	08/18/2026	Call @ 100.00		2,079,740	1,976,000	2,101,148			(27,356)		(27,356)		2,073,791		(97,791)	(97,791)	188,014	07/15/2029	4.A FE
404280-DK-2	HSBC HOLDINGS PLC	08/18/2026	DEUTSCHE BANK SECURITIES INC.		6,328,901	5,820,000	6,776,155	6,208,489		(31,973)		(31,973)		6,176,516		152,385	152,385	335,297	05/17/2032	2.A FE
404280-FG-9	HSBC HOLDINGS PLC	09/25/2026	MORGAN STANLEY & CO. LLC		7,386,080	8,000,000	8,000,000	8,000,000						8,000,000		(613,920)	(613,920)	367,295	11/06/2036	1.G FE
40470#-AA-1	HANNON ARMSTRONG	09/08/2026	Redemption @ 100.00		133,024	133,024	133,024	133,024						133,024				4,223	01/06/2039	2.A
40489@-AA-2	Hop 3.0 MEZZANINE PARTNERS 2019, L.P.	06/05/2026	Redemption @ 100.00		(18,750,000)	(18,750,000)	(18,750,000)							(18,750,000)				(366,304)	07/15/2030	1.F PL
41242*-CM-2	Hardwood Funding LLC	08/27/2026	Redemption @ 100.00		27,572	27,572	27,572	27,572						27,572				709	06/07/2029	1.G FE
413875-AN-5	L3HARRIS TECHNOLOGIES, INC.	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		5,613,803	5,429,000	5,775,749	5,710,937		(7,839)		(7,839)		5,703,098		(89,295)	(89,295)	225,371	12/15/2040	2.B FE
416515-AP-9	THE HARTFORD INSURANCE GROUP, INC.	09/25/2026	WELLS FARGO SECURITIES, LLC		6,351,540	6,500,000	6,494,540	6,497,613		69		69		6,497,682		(146,142)	(146,142)	393,196	10/01/2041	1.G FE
42824C-BR-9	HEWLETT PACKARD ENTERPRISE COMPANY	09/25/2026	Maturity @ 100.00		1,986,000	1,986,000	1,983,220	1,984,510		1,490		1,490		1,986,000				88,377	09/25/2026	2.B FE
44919*-AC-2	I-595 EXPRESS LLC	07/03/2026	Redemption @ 100.00		238,161	238,161	238,161	238,161						238,161				3,942	12/31/2031	1.F PL
44956@-AA-8	IE US HARDWARE 3 LLC	09/30/2026	Paydown		78,598	78,598	78,598							78,598				555	12/31/2031	1.F FE
458140-BL-3	INTEL CORP	07/30/2026	Market Axess		2,588,160	3,000,000	2,997,270	2,997,822		64		64		2,997,886		(409,726)	(409,726)	117,300	03/25/2040	2.B FE
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC	08/06/2026	MORGAN STANLEY CO		3,534,900	5,000,000	3,542,650	3,644,118		36,943		36,943		3,681,061		(146,161)	(146,161)	118,514	09/15/2040	1.G FE
465685-AD-7	ITC HOLDINGS CORP	09/28/2026	Merril Lynch Pierce Fenner Smith		24,871,250	25,250,000	26,003,770	25,687,259		(21,896)		(21,896)		25,665,362		(794,112)	(794,112)	1,605,216	09/30/2036	2.B FE
46672#-AA-4	HP Gateway Unit Two Owner, LLC	09/15/2026	Paydown		97,223	97,223	98,196	97,985		(761)		(761)		97,223				2,576	02/15/2037	2.B PL
47077W-AA-6	JANE STREET GROUP LLC	08/21/2026	Call @ 100.00		2,022,500	2,000,000	1,852,500	1,903,344		14,410		14,410		1,917,754		82,246	82,246	92,750	11/15/2029	3.A FE
47077W-AC-2	JANE STREET GROUP LLC	08/21/2026	Call @ 100.00		2,103,986	2,000,000	2,047,500	2,046,044		(4,999)		(4,999)		2,041,045		(41,045)	(41,045)	221,153	04/30/2031	3.A FE
47077W-AD-0	JANE STREET GROUP LLC	08/21/2026	Call @ 100.00		523,633	500,000	500,000	500,000						500,000				48,729	11/01/2032	3.A FE
48274@-AA-4	KWIK TRIP	08/24/2026	Redemption @ 100.00		82,304	82,304	82,304	82,304						82,304				2,407	02/24/2035	2.B PL
49338C-AB-9	KEYSPAN GAS EAST CORP	08/15/2026	Maturity @ 100.00		23,384,000	23,384,000	23,072,004	23,360,153		23,847		23,847		23,384,000				641,189	08/15/2026	2.A FE
50077L-BC-9	KRAFT HEINZ FOODS CO	06/10/2026	Call @ 100.00															7,844	05/15/2027	2.B FE
501044-CN-9	KROGER CO	09/25/2026	Various		9,150,045	9,927,000	10,084,070	9,045,525		(4,520)		(4,520)		10,037,947		(887,902)	(887,902)	600,074	07/15/2040	2.A FE
50152#-AC-1	KT REAL ESTATE HOLDINGS LLC	08/24/2026	Redemption @ 100.00		75,166	75,166	75,166	75,166						75,166				2,018	05/24/2035	2.B PL
50247@-AA-4	LV STADIUM EVENTS COMPANY, LLC	06/30/2026	Paydown		1									1				1,257	06/30/2045	2.A PL
532457-BA-5	ELI LILLY AND CO	07/29/2026	Jane Street		5,668,410	5,500,000	5,770,325	5,660,610		(6,176)		(6,176)		5,654,434		13,976	13,976	267,094	03/15/2037	1.D FE
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD	07/05/2026	Paydown		113,634	113,634	116,580	115,159		(1,525)		(1,525)		113,634				5,007	07/05/2034	2.C FE
539830-BB-4	LOCKHEED MARTIN CORP	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		1,529,261	1,888,000	1,632,705	1,643,192		5,773		5,773		1,648,966		(119,704)	(119,704)	51,868	12/15/2042	1.F FE
54143M-AA-4	AMZN 1 A1C - CMBS	09/10/2026	Paydown		47,690	47,690	47,690	47,690						47,690				845	10/10/2042	1.D FE
552953-CD-1	MGM RESORTS INTERNATIONAL	09/01/2026	Maturity @ 100.00		1,286,000	1,286,000	1,205,890	1,272,321		13,679		13,679		1,286,000				59,478	09/01/2026	4.A FE
571676-AD-7	MARS INC	07/29/2026	First Tennessee Securities		5,081,640	6,000,000	5,992,500	5,994,547		184		184		5,994,730		(913,090)	(913,090)	193,104	04/01/2039	1.F FE
582839-AG-1	MEAD JOHNSON NUTRITION CO	08/18/2026	Call @ 89.80		3,881,156	4,322,000	3,765,370			6,762		6,762		3,772,131		109,025	109,025	141,930	06/01/2044	1.G FE
58506Y-AL-6	MEDSTAR HEALTH INC	08/15/2026	Maturity @ 100.00		3,280,000	3,280,000	3,280,000	3,280,000						3,280,000				106,567	08/15/2026	1.F FE
58933Y-AJ-4	MERCK & CO INC	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		5,204,279	6,410,000	6,896,844	6,775,206		(9,559)		(9,559)		6,765,647		(1,561,368)	(1,561,368)	199,511	05/18/2043	1.E FE
58933Y-AV-7	MERCK & CO INC	07/29/2026	CITIGROUP GLOBAL MARKETS, INC		9,757,762	11,365,000	11,246,577	11,277,040		2,952		2,952		11,279,992		(1,522,230)	(1,522,230)	397,680	03/07/2039	1.E 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
59010U-AA-5	MERLIN ENTERTAINMENTS GROUP U S HOLDINGS	08/28/2026	JP MORGAN CHASE BANK/HSBCSI		994,500	1,300,000	1,301,875	1,301,472		(162)		(162)		1,301,310		(306,810)	(306,810)	100,136	02/15/2031	4.C FE
60687Y-DW-6	MIZUHO FINANCIAL GROUP, INC.	09/25/2026	BNP PARIBAS SECURITIES CORP		7,508,160	8,000,000	8,000,000							8,000,000		(491,840)	(491,840)	88,950	07/13/2037	1.G FE
607120-FQ-0	Mobile Airport Authority	08/09/2026	Paydown		143,778	143,778	143,778	143,778						143,778				5,532	11/09/2042	1.E
629377-DB-5	NRG ENERGY INC	09/25/2026	TD SECURITIES (USA) LLC		3,533,900	3,808,000	3,805,284	3,805,356		183		183		3,805,539		(271,639)	(271,639)	200,179	10/15/2035	2.C FE
62957H-AP-0	NABORS INDUSTRIES INC	07/27/2026	Call @ 100.00		713,120	682,000	716,953			(6,377)		(6,377)		710,576		(28,576)	(28,576)	5,113	01/31/2030	3.C FE
654579-AG-6	NIPPON LIFE INSURANCE CO	08/18/2026	SMBC SECURITIES INC		8,406,000	9,000,000	9,382,500	9,193,916		(28,810)		(28,810)		9,165,106		(759,106)	(759,106)	328,100	01/23/2050	1.G FE
654579-AH-4	NIPPON LIFE INSURANCE CO	08/18/2026	MORGAN STANLEY & CO. LLC		16,232,625	18,420,000	18,420,000	18,420,000						18,420,000		(2,187,375)	(2,187,375)	545,948	01/21/2051	1.G FE
665772-CJ-6	NORTHERN STATES POWER CO	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		1,761,321	2,381,000	2,194,115	2,236,100		3,962		3,962		2,240,062		(478,741)	(478,741)	81,629	08/15/2042	1.F FE
66977W-AU-3	NOVA CHEMICALS CORP	08/12/2026	Call @ 100.00		522,500	500,000	500,000	500,000						500,000				67,500	02/15/2030	3.C FE
67077M-AF-5	NUTRIEN LTD	07/29/2026	US BANCORP INVESTMENTS INC.		4,976,818	4,901,000	4,941,374	4,939,564		(1,534)		(1,534)		4,938,029		38,789	38,789	191,156	12/01/2036	2.B FE
674599-CR-4	OCCIDENTAL PETROLEUM CORP	08/15/2026	Maturity @ 100.00		8,000,000	8,000,000	7,994,480	7,999,471		529		529		8,000,000				256,000	08/15/2026	2.C FE
67613B-AA-4	Odyssey Solar Holdings LLC	07/20/2026	Redemption @ 100.00		475,534	475,534	475,534	475,534						475,534				21,152	09/27/2054	1.G PL
682680-AV-5	ONEOK, L.L.C.	09/17/2026	Call @ 81.48		8,147,600	10,000,000	9,908,600	9,920,038		1,357		1,357		9,921,395		(1,773,795)	(1,773,795)	1,109,556	07/15/2048	2.B FE
68268N-AG-8	ONEOK PARTNERS LP	09/25/2026	MARKETAXESS CORPORATION		1,671,208	1,717,000	1,801,425	1,784,285		(2,254)		(2,254)		1,782,032		(110,824)	(110,824)	121,818	02/01/2041	2.A FE
683715-AF-3	OPEN TEXT CORP	09/29/2026	Call @ 100.00		1,970,750	1,935,000	1,984,221	1,976,437		(16,501)		(16,501)		1,959,936		(24,936)	(24,936)	66,758	12/01/2027	2.C FE
68389X-BM-6	ORACLE CORP	07/15/2026	Maturity @ 100.00		27,909,000	27,909,000	26,589,157	27,809,277		99,723		99,723		27,909,000				739,589	07/15/2026	2.B FE
716973-AF-9	PFIZER INVESTMENT ENTERPRISES PTE LTD	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		5,330,204	5,877,000	5,789,209	5,792,320		1,919		1,919		5,794,240		(464,036)	(464,036)	224,402	05/19/2043	1.F FE
71953*-AA-6	EQT PIBB SENIOR 11/2049	09/21/2026	Redemption @ 100.00		399,265	399,265	399,265	399,265						399,265				19,195	11/22/2049	2.B PL
73019#-AA-0	PNC EQUIPMENT FINANCE, LLC	09/14/2026	Redemption @ 100.00		107,462	107,462	107,462	107,462						107,462				3,224	09/13/2027	1.D
73019#-AB-8	PNC EQUIPMENT FINANCE, LLC	09/15/2026	Redemption @ 100.00		110,392	110,392	110,392	110,392						110,392				3,312	09/13/2027	1.D
73019#-AC-6	PNC EQUIPMENT FINANCE, LLC	09/14/2026	Redemption @ 100.00		101,858	101,858	101,858	101,858						101,858				3,056	09/13/2027	1.D
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC	09/30/2026	Paydown		39,169	39,169	39,169	39,169						39,169				1,380	05/01/2039	2.C PL
74460W-AD-9	PUBLIC STORAGE OPERATING CO	07/24/2026	Various		16,137,145	16,900,000	15,774,460	15,989,025		205,469		205,469		16,194,494		(57,349)	(57,349)	224,030	05/01/2028	1.F FE
74750*-AA-5	QTS RAM DDTL 1L 05/2028	07/24/2026	Direct		4,008,349	4,008,349	4,008,349	2,659,269		1		1		4,008,349				123,028	05/29/2028	1.F PL
750731-AA-9	RAIDERS FOOTBALL CLUB HENDERSON NV SENIO	09/10/2026	Paydown		17,399	17,400	17,400	17,400						17,400				434	02/10/2049	2.A
77678#-AA-3	Rosales Solar Holdings, LLC	06/30/2026	Paydown															1,593	12/31/2049	5.B PL
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD	08/18/2026	Call @ 100.00		250,390	250,000	230,108	242,317		3,082		3,082		245,398		4,602	4,602	13,871	07/15/2027	2.B FE
78016F-ZZ-0	ROYAL BANK OF CANADA	07/20/2026	Maturity @ 100.00		5,000,000	5,000,000	4,999,450	4,999,893		107		107		5,000,000				260,000	07/20/2026	1.E FE
78016H-ZX-1	ROYAL BANK OF CANADA	07/20/2026	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				50,690	07/23/2027	1.E FE
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC	07/29/2026	JP MORGAN CHASE BANK/HSBCSI		3,113,372	3,437,000	2,918,769	2,988,924		14,279		14,279		3,003,202		110,170	110,170	120,243	05/01/2038	2.A FE
785592-A*-7	SABINE PASS LIQUEFACTION	09/18/2026	Various		1,076,530	1,076,530	1,076,530	1,076,530						1,076,530				54,086	09/15/2037	2.A FE
78616#-AD-0	Sacramento Downtown Arena LLC - ABS	07/01/2026	Paydown		121,890	121,890	121,890	121,890						121,890				7,972	07/01/2046	2.C PL
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	09/23/2026	Maturity @ 100.00		20,000,000	20,000,000	18,652,500	19,648,562		351,438		351,438		20,000,000				640,000	09/23/2026	2.A FE
826200-AD-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	08/17/2026	Maturity @ 100.00		6,972,000	6,972,000	7,056,082	6,992,020		(20,020)		(20,020)		6,972,000				427,035	08/17/2026	1.D FE
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		4,823,702	6,638,000	4,912,651	4,972,992		45,572		45,572		5,018,564		(194,863)	(194,863)	178,650	03/11/2041	1.D FE
83368R-CH-3	SOCIETE GENERALE SA	07/08/2026	JP MORGAN CHASE BANK/HSBCSI		2,927,140	2,910,000	2,955,833	2,950,890		(8,488)		(8,488)		2,942,402		(15,262)	(15,262)	96,315	05/22/2029	2.B FE
83408K-AB-5	SOFTBANK GROUP CORP.	09/25/2026	BAIRD ROBERT W & CO		503,750	500,000	500,000							500,000		3,750	3,750		04/01/2032	3.A FE
83408K-AC-3	SOFTBANK GROUP CORP.	09/25/2026	BAIRD ROBERT W & CO		503,750	500,000	500,000							500,000		3,750	3,750		04/01/2034	3.A FE
835495-AJ-1	SONOCO PRODUCTS COMPANY	08/06/2026	CITIGROUP GLOBAL MARKETS, INC		1,958,617	1,973,000	1,963,194	1,964,055		233		233		1,964,288		(5,671)	(5,671)	86,976	11/01/2040	2.C FE
84263P-AC-4	SOUTHERN CONN GAS CO MEDIUM TERM NTS BOO	08/03/2026	Maturity @ 100.00		8,700,000	8,700,000	8,700,000	8,700,000						8,700,000				672,438	08/03/2026	1.F FE
854502-AA-9	STANLEY BLACK & DECKER INC	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		2,155,135	2,348,000	2,951,859	2,852,881		(16,880)		(16,880)		2,836,001		(680,865)	(680,865)	117,687	09/01/2040	2.A FE
85571B-AY-1	STARWOOD PROPERTY TRUST INC (MARYLAND)	07/13/2026	Call @ 100.00		1,500,000	1,500,000	1,409,375	1,476,936		11,826		11,826		1,488,762		11,238	11,238	65,807	01/15/2027	3.C FE
86562M-DA-5	SUMITOMO MITSUI FINANCIAL GROUP, INC	07/13/2026	Maturity @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				882,000	07/13/2026	1.G FE
86562M-EP-1	SUMITOMO MITSUI FINANCIAL GROUP, INC.	09/25/2026	BARCLAYS CAPITAL INC		7,491,680	8,000,000	8,000,000							8,000,000		(508,320)	(508,320)	95,328	07/07/2037	1.G FE
867229-AE-6	SUNCOR ENERGY INC (CANADA)	09/25/2026	BARCLAYS CAPITAL INC		10,112,900	10,000,000	11,863,000	11,384,209		(60,761)		(60,761)		11,323,448		(1,210,548)	(1,210,548)	510,972	06/15/2038	2.A FE
871829-BC-0	SYSCO CORP	07/15/2026	Maturity @ 100.00		75,100,000	75,100,000	75,846,906	75,106,708		(23,302)		(23,302)		75,100,000				2,478,300	07/15/2026	2.B FE
87183X-AF-0	SYSCO HOLDINGS CORPORATION	09/30/2026	BARCLAYS CAPITAL INC		2,493,452	2,600,000	2,535,390							2,535,390		(41,938)	(41,938)		10/06/2056	2.B FE
872540-AQ-2	TJX COMPANIES INC	09/15/2026	Maturity @ 100.00		47,043,000	47,043,000	44,175,181	46,791,563		251,437		251,437		47,043,000				1,058,468	09/15/2026	1.F FE
87264A-AX-3	T-MOBILE USA INC	08/17/2026	Various		23,855,771	28,249,000	32,477,403	31,649,838		(116,135)		(116,135)		31,533,703		(7,677,932)	(7,677,932)	990,298	04/15/2040	2.A FE
87264A-BL-8	T-MOBILE USA INC	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		2,807,760	4,000,000	3,938,600	3,949,636		1,663		1,663		3,951,298		(1,143,538)	(1,143,538)	121,000	02/15/2041	2.A FE
874060-BL-9	TAKEDA PHARMACEUTICAL COMPANY LIMITED	08/17/2026	CITIGROUP GLOBAL MARKETS, INC		11,883,265	12,476,000	12,457,547	12,458,509		343		343		12,458,852		(575,587)	(575,587)	789,090	07/05/2044	2.A FE
87511#-AB-1	TAMPA BAY ARENA, LTD.	06/30/2026	Paydown															11,481	06/30/2035	2.B PL
875127-AV-4	TAMPA ELECTRIC CO	09/25/2026	DAIWA SECURITIES AMERICA INC		10,266,800	10,000,000	10,175,200	10,102,969		(5,326)		(5,326)		10,097,643		169,157	169,157	569,486	05/15/2036	1.G FE
88033G-DB-3	TENET HEALTHCARE CORP	09/23/2026	Call @ 100.00		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				64,176	11/01/2027	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..88307*-AA-3	TEXOMA WIND LLC	07/14/2026	Redemption @ 100.00		536,087	536,087	536,087	536,087						536,087				11,043	06/30/2034	3.A PL
..893574-AF-0	TRANSCONTINENTAL GAS PIPE LINE COMPANY L	09/15/2026	Various		6,525,245	7,865,000	7,587,377	7,647,177		6,055		6,055		7,653,233		(1,127,987)	(1,127,987)	378,409	08/01/2042	2.A FE
..893790-AA-3	TRANSOCEAN AQUILA LTD	09/28/2026	Various		1,151,385	1,151,385	1,178,817	153,885		(11,023)		(11,023)		1,167,833		(16,449)	(16,449)	52,209	09/30/2028	4.A FE
..901109-AH-1	TUTOR PERINI CORP	07/09/2026	OPPENHEIMER		1,005,000	1,000,000	1,000,000							1,000,000		5,000	5,000	1,472	07/15/2033	3.C FE
..902613-AH-1	UBS GROUP AG	08/05/2026	Call @ 100.00		15,000,000	15,000,000	14,378,550	14,873,365		112,179		112,179		14,985,545		14,455	14,455	224,100	08/10/2027	1.F FE
..902613-AS-7	UBS GROUP AG	07/31/2026	Call @ 100.00		7,267,000	7,267,000	6,951,249	7,175,925		73,010		73,010		7,248,935		18,065	18,065	341,803	08/05/2027	1.F FE
..904764-AU-1	UNILEVER CAPITAL CORP	07/28/2026	Maturity @ 100.00		7,849,000	7,849,000	7,267,154	7,806,662		42,570		42,570		7,849,000				155,980	07/28/2026	1.E FE
..907818-FD-5	UNION PACIFIC CORP	07/29/2026	WELLS FARGO		3,239,632	3,950,000	3,281,384	3,334,337		18,355		18,355		3,352,692		(113,060)	(113,060)	134,382	08/15/2039	1.G FE
..90932L-AH-0	UNITED AIRLINES INC	09/30/2026	Market Axess		67,358	70,000	70,000	70,000						70,000		(2,643)	(2,643)	3,112	04/15/2029	2.C FE
..911312-AN-6	UNITED PARCEL SERVICE INC	08/17/2026	CITIGROUP GLOBAL MARKETS, INC.		943,448	1,026,000	976,803	979,191		1,328		1,328		980,519		(37,070)	(37,070)	37,930	11/15/2040	1.F FE
..913017-BT-5	RTX CORP	08/17/2026	CITIGROUP GLOBAL MARKETS, INC.		6,651,413	7,746,000	8,832,202	8,613,926		(26,397)		(26,397)		8,587,529		(1,936,116)	(1,936,116)	248,840	06/01/2042	2.A FE
..91752*-AA-7	UTAH SOLAR HOLDINGS LLC	06/30/2026	Paydown															2,314	12/31/2036	2.C PL
..91818#-AA-5	Veterans Affairs Outpatient Clinics Leas	09/15/2026	Paydown		103,565	103,565	103,565	103,565						103,565				2,254	08/15/2042	1.A
..92343V-ER-1	VERIZON COMMUNICATIONS INC	09/22/2026	Call @ 100.00		18,866,000	18,866,000	17,625,838	18,220,308		160,363		160,363		18,301,849		564,151	564,151	746,256	09/21/2028	2.A FE
..92343V-GK-4	VERIZON COMMUNICATIONS INC	08/17/2026	CITIGROUP GLOBAL MARKETS, INC.		3,741,921	5,060,000	5,144,097	5,130,410		(2,356)		(2,356)		5,128,053		(1,386,133)	(1,386,133)	155,792	03/22/2041	2.A FE
..92343V-GL-2	VERIZON COMMUNICATIONS INC	08/17/2026	CITIGROUP GLOBAL MARKETS, INC.		1,971,885	2,894,000	1,970,554	2,003,998		22,154		22,154		2,026,152		(54,267)	(54,267)	79,042	09/03/2041	2.A FE
..928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	09/26/2026	Maturity @ 100.00		7,600,000	7,600,000	7,624,044	7,602,132		(2,132)		(2,132)		7,600,000				243,200	09/26/2026	2.A FE
..931142-EM-1	WALMART INC	07/08/2026	Maturity @ 100.00		5,004,000	5,004,000	4,997,395	5,003,463		537		537		5,004,000				152,622	07/08/2026	1.C FE
..94106L-BR-9	WASTE MANAGEMENT INC	08/17/2026	CITIGROUP GLOBAL MARKETS, INC.		5,831,207	8,011,000	5,956,819	6,030,944		53,311		53,311		6,084,256		(253,049)	(253,049)	168,709	06/01/2041	1.G FE
..94874R-AY-2	KIMCO REALTY OP LLC	07/15/2026	Maturity @ 100.00		5,000,000	5,000,000	5,458,250	5,019,579		(19,579)		(19,579)		5,000,000				276,667	07/15/2026	1.G FE
..94978#-HS-9	OLD NATIONAL BANK	08/28/2026	Redemption @ 100.00		32,241	32,241	32,241	32,241						32,241				1,256	09/21/2027	2.A
..962166-BT-0	WEYERHAEUSER COMPANY	09/25/2026	DEUTSCHE BANK SECURITIES INC.		9,146,368	8,800,000	10,189,608	9,427,367		(47,279)		(47,279)		9,380,088		(233,720)	(233,720)	475,597	12/15/2033	2.B FE
..969133-AK-3	WEYERHAEUSER CO	07/01/2026	Maturity @ 100.00		10,000,000	10,000,000	10,652,700	10,027,984		(27,984)		(27,984)		10,000,000				785,000	07/01/2026	2.B FE
..969457-CZ-1	THE WILLIAMS COMPANIES, INC.	09/30/2026	BARCLAYS CAPITAL INC		1,533,296	1,600,000	1,564,304	5						1,564,309		(31,013)	(31,013)	5,973	09/15/2056	2.B FE
..96949V-AL-7	WILLIAMS SCOTSMAN INC	09/09/2026	Call @ 100.00		206,000	200,000	200,000	200,000						200,000				10,657	10/01/2031	3.C FE
..BGS4PA-9D-9	Diversified Energy Company plc (DGO) Cla	07/29/2026	Redemption @ 100.00		(186,720)	(186,720)	(186,720)							(186,720)				(1,124)	05/29/2046	1.G
..C0461#-AA-3	AURORA SOLAR LIMITED PARTNERSHIP	06/30/2026	Paydown															4,283	12/31/2033	2.A PL
..E7134#-AA-3	LINIA NOU TRAM DOS SA	06/30/2026	Paydown															1,030	12/31/2037	2.B PL
..G8059#-AA-0	SEMPERIAN PPP INVESTMENT PARTNERS GP LIM	09/30/2026	Paydown		625,153	621,906	602,071	632,974		(9)		(9)	(30,895)	602,071	23,082		23,082	19,260	03/31/2037	2.C PL
..G9421#-AB-7	WALES & WEST UTILITIES LIMITED	09/30/2026	Maturity @ 100.00		12,354,585	12,290,415	11,960,265	12,508,965					(548,700)	11,960,265	394,320		394,320	378,050	09/30/2026	2.A FE
..K7784*-AA-3	P/F EYSTUR-OG SANDOYARTUNLAR	07/31/2026	Paydown		586,016	585,914	566,279	598,976					(32,697)	566,279	19,737		19,737	15,962	01/31/2040	1.B PL
..P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.	09/21/2026	Paydown		43,246	43,246	43,246	43,246						43,246				1,940	12/20/2044	2.C PL
..P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADORA AEROPOR	08/19/2026	Paydown		1,743,853	1,743,853	1,743,853	1,743,871		(19)		(19)		1,743,853				48,143	12/15/2026	3.A FE
..PPE45S-V2-1	Ports America Holdings, LLC	09/29/2026	Redemption @ 100.00		21,750	21,750	21,750	21,750						21,750				687	11/22/2028	3.A
..Q3974#-AA-4	GIP TITANIUM FINCO PTY LTD	06/30/2026	Paydown															2,635	03/31/2036	2.B PL
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					1,024,326,078	1,072,456,809	1,069,176,021	1,055,277,570		973,105		973,105	(612,291)	1,071,899,223	437,139	(48,475,528)	(48,038,389)	44,626,732	XXX	XXX
..023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T	08/15/2026	Paydown		213,275	213,275	215,141	213,985		(710)		(710)		213,275				7,785	08/15/2030	1.E FE
..02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR	07/15/2026	Paydown		124,455	124,455	124,683	124,520		(64)		(64)		124,455				4,449	07/15/2029	1.F FE
..02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR	09/22/2026	Paydown		192,091	192,091	189,742	191,476		615		615		192,091				6,915	03/22/2029	1.F FE
..02377N-AA-8	AAL A - ABS	09/25/2026	Jane Street		9,257,800	10,000,000	10,000,000	10,000,000						10,000,000		(742,200)	(742,200)	430,111	05/11/2038	1.G FE
..046912-AA-9	ATTRII 1 A1 - ABS	09/15/2026	Paydown		407,285	407,285	409,735	409,680		(2,395)		(2,395)		407,285				16,537	12/15/2044	2.A PL
..12708#-AA-4	CHARTER CLUB	09/15/2026	Paydown		304,992	304,992	304,992	304,993		(1)		(1)		304,992				11,112	07/15/2035	2.B PL
..30295#-AA-5	Fidelity Real Estate Company LLC CTL	09/30/2026	Various		202,241	202,241	202,241	202,244		(5)		(5)		202,240		2	2	4,115	04/30/2040	1.E
..314353-AA-1	FEDERAL EXPRESS CORP 2020-1 PASS THROUGH	08/20/2026	Paydown		580,445	580,445	500,501	510,385		70,060		70,060		580,445				10,883	08/20/2035	1.D FE
..74352#-AA-5	CTL - AMZN PROJECT DIXIE FUNDED	09/11/2026	Various		147,675	147,675	147,675	147,675						147,675				3,026	08/10/2041	1.D
..74353#-AA-2	Amazon.com Inc. CTL 3.366% due 10/10/204	09/10/2026	Paydown		98,289	98,289	98,289	98,290						98,289				2,149	10/10/2042	1.D
..90931E-AA-2	UNITED AIRLINES INC PASS THROUGH TRUST C	08/25/2026	Paydown		438,330	438,330	438,330	438,356		(26)		(26)		438,330				19,944	02/25/2033	2.A FE
..90931G-AA-7	UNITED AIRLINES PASS THROUGH TRUST 2020-	07/15/2026	Paydown		81,192	81,192	82,546			(1,354)		(1,354)		81,192				2,385	04/15/2029	1.E FE
..90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS	07/07/2026	Paydown		188,400	188,400	188,679	188,498		(98)		(98)		188,400				5,840	01/07/2030	1.F FE
..90932L-AJ-6	UNITED AIRLINES INC - ABS	07/15/2026	Paydown		176,845	176,845	183,560			(6,715)		(6,715)		176,845				5,129	07/15/2037	1.F FE
..90932L-AJ-6	UNITED AIRLINES INC - ABS	07/15/2026	Paydown		145,632	145,632	145,632	145,636		(4)		(4)		145,632				8,447	07/15/2037	1.F FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					12,558,948	13,301,148	13,231,746	12,975,737		59,304		59,304		13,301,146		(742,199)	(742,199)	538,829	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..46138G-50-8	INVESCO SENIOR LOAN	07/24/2026	BNP PARIBAS BKRAGE SVCS KING OF PRUSSIA	0.000	10,014,988		10,071,339			61,886		61,886		10,131,514		(116,526)	(116,526)	214,284		4.B
..464287-24-2	ISHARES: IBOXX $IG CORP	09/24/2026	BNP PARIBAS BKRAGE SVCS KING OF PRUSSIA	0.000	40,326,142		40,281,566	323,746		137,775		137,775		40,430,073		(103,931)	(103,931)	9,737		2.A
..464288-51-3	ISHARES: IBOXX $HY CORP	07/27/2026	BAIRD ROBERT W & CO	0.000	14,981,816		15,278,080			138,101		138,101		15,447,269		(465,453)	(465,453)	373,074		4.B
..78467V-60-8	SS SPDR BLCKSTN SR LOAN	08/17/2026	BNP PARIBAS BKRAGE SVCS KING OF PRUSSIA	0.000	13,672,977		14,091,437	14,078,481		121,668		121,668		14,200,148		(527,172)	(527,172)	522,085		4.B
..78468R-62-2	SS SPDR BBG HIGH YLD BD	07/16/2026	BNP PARIBAS BKRAGE SVCS KING OF PRUSSIA	0.000	3,250,527		3,248,711			8,625		8,625		3,258,053		(7,526)	(7,526)	6,908		4.B
..92206C-87-0	VANGUARD INT CRP BD ETF	09/29/2026	BNP PARIBAS BKRAGE SVCS KING OF PRUSSIA	0.000	124,955,727		131,105,267			463,709		463,709		131,574,954		(6,619,226)	(6,619,226)	3,356,581		2.A
0159999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - systematic value					207,202,177		214,076,401	14,402,227		931,763		931,763		215,042,011		(7,839,834)	(7,839,834)	4,482,669	XXX	XXX
000000-00-0	JEFFERIES FINANCE LLC - JEFFERIES FINANC	09/02/2026	Redemption @ 100.00		5,444	5,444	5,393	5,401		5		5		5,406		38	38	402	10/21/2031	3.B
000000-00-0	Quikrete Holdings, Inc.	06/30/2026	Redemption @ 100.00			(695)	(693)	(693)						(693)		693	693	422	04/14/2031	3.C FE
000000-00-0	Banijay Entertainment S.A.S.	07/06/2026	Redemption @ 100.00		3,942,096	3,942,096	3,939,202	3,936,706		1,238		1,238		3,938,081		4,015	4,015	175,479	03/27/2028	4.B FE
000000-00-0	LERNEN BIDCO LIMITED - (USD) TERM LOAN	06/05/2026	Redemption @ 100.00		155,195	163,364	162,547	162,735		113		113		162,803		(7,608)	(7,608)	11,843	10/27/2031	4.A
000000-00-0	TRIO BIDCO, INC. - TERM LOAN B	09/30/2026	Call @ 100.00		1,020	1,020	1,009			1		1		1,011		9	9	40	10/29/2032	4.C
00036F-AB-0	A-AP BUYER, INC. - TERM LOAN B	09/30/2026	Call @ 100.00		2,015,469	2,002,506	2,001,193	2,001,480		131		131		2,001,568		13,901	13,901	109,087	09/09/2031	4.A FE
00076V-BL-3	ABG Intermediate Holdings 2 LLC Term Loa	09/25/2026	Various		2,886,465	2,886,465	2,860,332	2,869,252		4,370		4,370		2,873,094		13,370	13,370	143,817	12/21/2028	3.C FE
00076V-BM-1	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L	09/30/2026	Call @ 100.00		476	476	475	475						475		1	1	10	02/13/2032	3.C FE
00149H-AC-8	RELADYNE INC. - TERM LOAN	09/30/2026	Various		4,901	4,901	4,912	4,907						4,907		(6)	(6)	31	12/23/2030	4.C FE
00162D-AE-5	AL GCX HOLDINGS LLC - ALGXCC TL B 1L USD	07/08/2026	Call @ 100.00		6,935	6,935	6,917	6,918						6,919		16	16	70	12/12/2032	4.A FE
00169Q-AH-2	Global Medical Response, Inc.	09/17/2026	Redemption @ 100.00		29,774	29,774	29,757	29,758		1		1		29,759		15	15	1,618	09/13/2032	4.A FE
00488P-AV-7	Acrisure, LLC	09/30/2026	Call @ 100.00		8,544	8,544	8,541	8,546		(1)		(1)		8,545		(1)	(1)	617	11/06/2030	4.B FE
00488P-AX-3	Acrisure, LLC	09/30/2026	Call @ 100.00		3,065	3,065	3,072	3,071		(1)		(1)		3,070		(5)	(5)	165	06/21/2032	4.B FE
00866H-AH-8	Ahead DB Holdings, LLC	09/30/2026	Call @ 100.00		8,066	8,066	8,052	8,056		1		1		8,057		9	9	231	02/03/2031	4.B FE
01021A-AB-6	AL NGPL HOLDINGS LLC - LX283697 - ALNGPL	07/08/2026	Call @ 100.00		7,708	7,708	7,708	7,708						7,708				173	12/09/2030	4.A FE
01451P-AE-6	LX282234 - ALERGR TL B 1L USD	09/30/2026	Call @ 100.00		439	439	437	437						438		2	2	12	05/28/2032	4.B FE
01642U-AK-1	ALKERMES INC - ALKS TL B 1L USD	09/02/2026	Redemption @ 100.00		891,295	885,259	883,046			265		265		883,312		7,984	7,984	27,483	08/12/2031	3.B
01748Y-AH-3	ALLEGRO MICROSYSTEMS INC - LX282243 - AL	06/18/2026	DIRECT		(964)					155		155		51		(1,015)	(1,015)	51,627	10/31/2030	3.C FE
01862L-BA-5	ALLIANCE LAUNDRY SYSTEMS LLC - TERM LOAN	09/30/2026	Call @ 100.00		51,325	51,325	51,123	51,151		18		18		51,170		156	156	2,166	08/19/2031	4.A FE
01881U-AN-5	Alliant Holdings Intermediate, LLC	09/30/2026	Redemption @ 100.00		2,180	2,180	2,178							2,179		1	1	58	09/19/2031	4.B FE
01957T-AX-5	Allied Universal Holdco LLC (f/k/a USAGM	09/30/2026	Various		2,263,454	2,251,731	2,248,916	2,249,103		277		277		2,249,347		14,106	14,106	119,523	08/06/2032	4.C FE
02072U-AC-6	LX245833 - ALPGEN TL B 1L USD Alpha Gene	09/30/2026	Call @ 100.00		5,910	5,910	5,916	5,915						5,915		(4)	(4)	164	09/30/2031	3.B FE
02090C-AE-0	BROOKS AUTOMATION, INC. - TL	09/30/2026	Call @ 100.00		756	756	718	740		2		2		742		14	14	13	02/01/2029	4.B FE
02406M-AU-1	AMERICAN AXLE & MANUFACTURING, INC. - FI	09/02/2026	Redemption @ 100.00		1,947,554	1,935,617	1,926,334	1,930,206		1,055		1,055		1,930,847		16,707	16,707	109,514	12/06/2029	3.B FE
02927H-AK-4	AMERICAN RESIDENTIAL SERVICES L.L.C. - T	09/02/2026	Call @ 100.00		350,811	349,731	349,731	349,731						349,731		1,080	1,080	6,590	02/02/2032	4.B FE
03234T-BB-3	AMWINS GROUP INC - LX281366 - AMWINS TL	09/30/2026	Call @ 100.00		1,274	1,274	1,272	1,273						1,273		1	1	19	01/30/2032	4.A FE
03703H-AD-8	ANTICIMEX GLOBAL AB - ANTISS TL B 1L USD	09/30/2026	Redemption @ 100.00		607	607	606	606						606		1	1	6	11/17/2031	4.C FE
03765V-AL-4	PRIME SECURITY SERVICES BORROWER, LLC -	09/01/2026	Adjustment			400,796	226			5,168		5,168		5,393		(5,393)	(5,393)	522	10/13/2030	3.B FE
03765V-AP-5	Prime Security Services Borrower, LLC	09/01/2026	Adjustment															14,493	10/13/2030	3.B FE
03765V-AP-5	Prime Security Services Borrower, LLC	09/30/2026	Call @ 100.00		(393,671)	(392,920)	(393,416)	(393,332)		132		132		(393,241)		(431)	(431)	(9,894)	10/15/2030	3.C FE
03852J-BC-4	Aramark Services Inc	09/30/2026	DIRECT		207,522	207,522	205,447			114		114		206,425		1,098	1,098	3,837	06/22/2030	3.A FE
03952H-AD-6	ARCHES BUYER INC.	08/03/2026	Various		2,391,821	2,391,821	2,318,672	2,358,868		10,571		10,571		2,367,617		24,204	24,204	117,688	12/06/2027	4.B FE
03965E-AH-9	Arcosa, Inc.	09/30/2026	Call @ 100.00		2,810	2,810	2,810	2,810						2,810				137	10/01/2031	2.C FE
04225V-AJ-1	ARMOR HOLDCO INC - EGNLN TL B 1L USD	09/30/2026	Various		4,470	4,470	4,448	4,448		3		3		4,451		19	19	288	12/11/2031	4.B FE
04287K-AG-6	Arsenal AIC Parent LLC	09/02/2026	DIRECT		1,233,674	1,226,102	1,227,226	927,151		(352)		(352)		1,227,134		6,540	6,540	52,642	08/19/2030	3.C FE
04349H-AK-0	ASCEND LEARNING, LLC - TERM LOAN B	09/30/2026	Call @ 100.00		8,146	8,146	8,124	8,130		4		4		8,134		12	12	431	12/11/2028	4.C FE
04649V-BC-3	ASURION, LLC - B11 TERM LOAN B	08/05/2026	DIRECT		276,757	276,757	273,380	275,259		395		395		275,464		1,293	1,293	15,382	08/21/2028	3.C FE
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B	09/01/2026	Adjustment							1,078		1,078						13,025	02/15/2029	4.C FE
04686R-AF-0	ATHENAHEALTH GROUP INC - ATHENA TL B 1L	09/30/2026	Redemption @ 100.00		2,082	2,082	2,071			1		1		2,072		10	10	36	02/14/2032	4.B FE
05338K-AD-9	AVALARA, INC. - TERM LOAN	09/30/2026	Redemption @ 100.00		3,355	3,355	3,338	3,340		2		2		3,342		13	13	191	03/29/2032	4.B FE
05377J-AU-6	AVIS BUDGET CAR RENTAL, LLC - TERM LOAN	09/30/2026	Call @ 100.00		881	881	872	873						873		7	7	23	07/12/2032	3.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
05503B-AC-0	AZURIA WATER SOLUTIONS INC - AEGN TL B-D	08/27/2026	Various		133,733	133,733	(12,289)							(12,289)		146,022	146,022		04/25/2033	4.B FE
05508T-AV-4	B&G Foods, Inc.	06/30/2026	Various		(9,221)					389		389		169		(9,390)	(9,390)	38,802	10/10/2029	4.B FE
05554D-AB-6	BIP PIPECO HOLDINGS LLC - LX284140 - BIP	09/24/2026	Call @ 100.00		448,275	447,162	447,162							447,162		1,114	1,114	10,502	12/09/2030	4.A FE
05554Y-AE-4	BEP INTERMEDIATE HOLDCO, LLC - TERM LOAN	09/30/2026	Call @ 100.00		1,025	1,025	1,020							1,022		3	3	28	04/28/2031	4.B FE
05825H-AH-7	BALDWIN INSURANCE GROUP HOLDINGS, LLC, T	09/30/2026	Redemption @ 100.00		6,727	6,727	6,747	6,743		(2)		(2)		6,741		(14)	(14)	284	05/27/2031	4.B FE
070140-AP-6	GREAT OUTDOORS GROUP, LLC - TLB	09/30/2026	Call @ 100.00		1,876,846	1,822,733	1,828,110	1,826,269		(422)		(422)		1,825,848		50,998	50,998	111,048	01/23/2032	4.A FE
07337F-AB-1	LX264893 - SKX TL B 1L USD	09/02/2026	Redemption @ 100.00		399,963	398,002	397,730	397,787		65		65		397,798		2,165	2,165	16,638	09/13/2032	3.C FE
07363P-AB-6	Beacon Mobility Corp.	08/10/2026	Adjustment					(1,506)		1,506		1,506							08/06/2030	4.B FE
07363P-AC-4	Beacon Mobility Corp.	07/30/2026	Redemption @ 100.00				(597)	(624)		81		81		(543)		543	543		08/06/2030	4.A FE
07363P-AE-0	BEACON MOBILITY CORP - LX282230 - BEAMOB	08/10/2026	Redemption @ 100.00		174,597	174,597	153,468	146,527		366		366		155,097		19,500	19,500	2,827	08/06/2030	4.B FE
07363P-AG-5	LX282231 - BEAMOB TL DD 1L USD - OLD Bea	07/30/2026	Redemption @ 100.00		8,204	8,204	7,761	7,837		8		8		7,845		359	359	67	08/06/2030	4.B FE
09947P-AB-7	BOOTS GROUP BIDCO LIMITED, THE - TERM LO	09/02/2026	Call @ 100.00		437,613	434,933	433,846	433,972		49		49		434,021		3,592	3,592	7,611	08/30/2032	4.A FE
11132V-AY-5	LX232654 - BROPAR TL B4 1L USD	09/30/2026	Various		5,404	5,404	5,404							5,404				236	06/16/2031	4.B FE
11565H-AD-8	BROWN GROUP HOLDING LLC - LX205479 - SIG	09/30/2026	Call @ 100.00		2,014,670	2,003,443	1,993,103	1,995,700		957		957		1,996,521		18,149	18,149	139,298	07/01/2031	4.B FE
12021G-AH-7	BULLDOG PURCHASER INC - BAYCLU TL B 1L U	09/02/2026	Call @ 100.00		2,014,642	2,006,656	1,996,623			876		876		1,997,499		17,143	17,143	74,064	01/31/2033	4.B FE
12531J-AB-7	CFC BIDCO 2022 LIMITED - TERM LOAN B	06/30/2026	Redemption @ 100.00																07/01/2032	4.C FE
12546F-AF-9	CHG PPC PARENT LLC - TL	09/30/2026	Various		2,265,323	2,251,537	2,245,577	2,247,489		999		999		2,248,488		16,835	16,835	109,195	12/08/2028	4.B FE
12620S-AD-5	CPV Fairview, LLC	09/30/2026	Various		24,256	24,256	24,263	5,828		1		1		24,265		(9)	(9)	239	08/14/2031	3.C FE
12658H-AL-6	CP ATLAS BUYER, INC. - TLB	09/30/2026	Call @ 100.00		677	677	650	654		2		2		656		20	20	26	07/08/2030	5.A FE
12659E-AH-1	CP IRIS HOLDCO I, INC. - TL	09/30/2026	Call @ 100.00		668	668	654	1,323						656		12	12	254	10/18/2032	4.C
12659E-AH-1	CP IRIS HOLDCO I INC - IPSCOR TL 1L USD	09/30/2026	Redemption @ 100.00		5,341	5,341	5,287	5,289		5		5		5,293		47	47	315	10/18/2032	4.C
12659E-AJ-7	CP IRIS HOLDCO I, INC. - DELAYED TL	05/22/2026	Redemption @ 100.00				(16,813)	(16,813)						(16,813)		16,813	16,813		10/27/2032	4.C
12659E-AJ-7	CP IRIS HOLDCO I INC - IPSCOR TL DD 1L U	03/20/2026	Redemption @ 100.00		97,582	97,582	30,330			7,388		7,388		42,928		54,655	54,655	201	10/18/2027	4.C
12670U-AE-7	CWGS GROUP, LLC	09/30/2026	Call @ 100.00		1,166	1,166	1,153	1,161		1		1		1,162		4	4	45	06/05/2028	4.C FE
12673C-AB-0	CPPIB OVM Member US LLC	09/30/2026	Call @ 100.00		595	595	590	591						591		3	3	18	08/20/2031	4.A FE
12768E-AH-9	CAESARS ENTERTAINMENT, INC. - TERM B1 LO	09/30/2026	Call @ 100.00		12,725	12,725	12,798	12,780		(8)		(8)		12,772		(48)	(48)	702	02/06/2031	4.A FE
14141N-AB-6	CARDENAS MARKETS LLC - TERM LOAN	06/30/2026	Call @ 100.00		(62,247)					188		188		(279)		(61,968)	(61,968)	108,049	08/01/2029	5.B FE
14835J-AQ-3	CAST & CREW PAYROLL, LLC - INCREMENTAL T	09/30/2026	Call @ 100.00		5,393	5,393	5,402	5,399		(2)		(2)		5,397		(5)	(5)	270	12/29/2028	5.C FE
15018L-AN-1	CEDAR FAIR, L.P. - TERM LOAN B	09/30/2026	Call @ 100.00		7,662	7,662	7,656	7,658		1		1		7,659		4	4	303	05/01/2031	3.C FE
15118X-AD-6	CELSIUS, INC. - 2025 REFINANCING TERM LO	07/08/2026	Call @ 100.00		387,507	385,972	384,009	384,211		290		290		384,363		3,144	3,144	32,819	04/22/2032	3.C FE
15118X-AE-4	CELSIUS HOLDINGS INC - LX293499- CELH TL	07/15/2026	DIRECT		386,937	385,972	386,937			(4)		(4)		386,933		4	4		04/01/2032	3.C FE
15477B-AE-7	Central Parent LLC	04/22/2026	DIRECT															18,619	07/06/2029	4.C FE
15963C-AE-6	CHARIOT BUYER LLC - TERM LOAN B	09/30/2026	Call @ 100.00		6,003	6,003	5,966	5,352		2		2		5,982		21	21	494	09/08/2032	4.C FE
16115E-AT-4	CHART INDUSTRIES, INC. - 1ST LIEN TERM L	07/16/2026	Redemption @ 100.00		2,566,833	2,566,833	2,565,103	2,567,774		(51)		(51)		2,567,178		(344)	(344)	128,353	03/18/2030	3.C FE
16117L-CB-3	Charter Communications Operating, LLC	09/30/2026	Redemption @ 100.00		17,270	17,270	17,151	17,178		12		12		17,189		81	81	635	12/09/2030	2.C FE
16384Y-AM-9	The Chemours Company	09/30/2026	Call @ 100.00		1,810,127	1,801,299	1,802,838	314,145		277		277		1,803,206		6,922	6,922	19,024	10/15/2032	3.B FE
172442-AV-7	CINEMARK USA, INC. - TERM LOAN B	01/06/2026	Redemption @ 100.00		687,045	696,500	685,971	686,479		530		530		687,009		36	36	320	05/24/2030	3.A FE
172442-AW-5	LX290201 - CNK TL B 1L USD	09/30/2026	Redemption @ 100.00		6,372	6,372	6,368							6,371		2	2	129	05/24/2030	2.C FE
18512E-AF-9	Clearwater Analytics, LLC	06/25/2026	Redemption @ 100.00							3		3						8,277	04/21/2032	4.A FE
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS, INC. -	09/18/2026	Redemption @ 100.00		3,395,345	3,395,345	3,379,597	3,386,413		1,914		1,914		3,387,924		7,421	7,421	208,308	04/13/2029	4.A FE
19239L-AA-4	Cogentrix Finance Holdco I, LLC	09/30/2026	Call @ 100.00		6,617	6,617	6,600			1		1		6,604		13	13	147	02/26/2032	3.C FE
20602R-AD-2	Concentra Health Services, Inc.	09/30/2026	Call @ 100.00		40,239	40,239	40,189	40,200		5		5		40,205		34	34	1,762	07/28/2031	3.B FE
20786N-AC-1	CONNECTWISE, LLC	09/30/2026	Call @ 100.00		5,940	5,940	5,892	5,919		4		4		5,923		17	17	420	09/29/2028	4.B FE
22006V-AL-3	CORPORATION SERVICE COMPANY - TERM LOAN	08/31/2026	Call @ 100.00		8,286	8,286	8,323	8,310		(1)		(1)		8,308		(23)	(23)	150	11/05/2029	3.B FE
22412W-AB-1	CPV VALLEY HOLDINGS LLC - CPVVAL TL B 1L	09/30/2026	Various		21,348	21,328	21,326			2		2		21,329		19	19	920	02/04/2033	3.C FE
22413D-AB-2	CPV THREE RIVERS LLC - CPPTRL TL B 1L US	09/30/2026	Redemption @ 100.00		5,262	5,262	5,235			1		1		5,237		25	25	114	04/18/2033	3.C FE
22526W-AU-2	CREATIVE ARTISTS AGENCY, LLC - 2025 REFI	09/30/2026	Various		1,368	1,368	1,366							1,367		1	1	36	10/01/2031	4.A FE
22834H-AL-2	CROWN EQUIPMENT CORPORATION - INITIAL TE	09/29/2026	Various		3,602,936	3,602,936	3,596,303	3,597,528		618		618		3,598,146		4,790	4,790	157,630	10/10/2031	3.C FE
22860E-AL-6	CROWN SUBSEA COMMUNICATIONS HOLDING INC	09/30/2026	Call @ 100.00		2,518,204	2,501,529	2,478,981			2,038		2,038		2,486,983		31,221	31,221	118,302	01/30/2031	4.A FE
23923Y-AB-7	DAYFORCE INC - DAY TL B 1L USD	09/30/2026	Redemption @ 100.00		548	548	545	545						546		2	2	9	10/07/2032	4.C FE
24228H-AR-9	Dealer Tire Financial, LLC	09/30/2026	Various		1,030	1,030	1,013	1,021		1		1		1,022		9	9	30	07/02/2031	4.C FE
24369T-AD-3	LX269851 - DEEBLU TL B 1L USD	09/30/2026	Redemption @ 100.00		1,191	1,191	1,188	1,188						1,189		3	3	23	10/01/2032	3.A FE
24968C-AF-0	LX292189 - DERBUY TL B 1L USD : Derby Bu	09/30/2026	Redemption @ 100.00		14,370	14,370	14,370							14,370				110	11/01/2030	4.B FE
25460H-AD-4	DIRECTV Financing, LLC	07/15/2026	Redemption @ 100.00		425,824	425,824	412,275	414,697		1,604		1,604		416,301		9,523	9,523	28,299	08/02/2029	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
25472P-AD-2	DISCOVERY ENERGY HOLDING CORP - DISENE T	09/30/2026	Redemption @ 100.00		2,307,832	2,296,582	2,251,234	1,378,703		3,687		3,687		2,267,875		39,957	39,957	61,991	05/01/2031	4.B FE
26875Y-AB-8	ENDEAVOR GROUP HOLDINGS, INC. - TERM LOA	09/02/2026	Call @ 100.00		2,161,815	2,147,361	2,138,944	2,139,879		875		875		2,140,707		21,109	21,109	106,722	03/24/2032	4.B FE
26972C-AC-6	RESTAURANT TECHNOLOGIES, INC. - TERM LOA	05/27/2026	DIRECT							309		309						26,102	04/02/2029	4.C FE
27943U-AN-6	EDELMAN FINANCIAL ENGINES CENTER LLC/THE	09/02/2026	DIRECT		556,502	552,759	547,232			382		382		547,614		8,888	8,888	13,882	11/28/2031	4.C FE
28257K-AB-2	ECHO GLOBAL LOGISTICS, INC. - TERM LOAN	09/30/2026	Call @ 100.00		6,353	6,353	6,236	6,302		7		7		6,309		44	44	227	11/24/2028	4.C FE
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GROUP US HO	09/30/2026	Various		580	580	560	570		1		1		571		9	9	21	06/25/2029	4.C
28542C-AG-4	EXAMWORKS BIDCO INC - LX283853 - EXAM TL	09/30/2026	Call @ 100.00		1,811,294	1,802,294	1,810,150	1,807,179		(597)		(597)		1,806,770		4,524	4,524	117,533	01/31/2033	4.B FE
28917X-AB-6	LX253062 - DAEL TL B 1L USD	09/30/2026	Call @ 100.00		7,016	7,016	7,031	7,027		(2)		(2)		7,025		(9)	(9)	282	10/09/2029	4.C FE
29081L-AC-8	EMBECTA CORP - TERM LOAN B	09/30/2026	Call @ 100.00		973	973	966	318		2		2		968		6	6	28	04/02/2029	4.C FE
29426N-AZ-7	EPICOR SOFTWARE CORPORATION - TERM LOAN	09/30/2026	Various		3,607	3,607	3,601	3,601						3,602		5	5	187	05/30/2031	4.C FE
30015F-AJ-5	EVERGREEN ACQCO 1 LP - TERM LOAN B	09/01/2026	Adjustment							106		106						12,831	09/13/2032	4.A FE
30015F-AJ-5	EVERGREEN ACQCO 1 LP - EVRGRN TL 1L USD	09/02/2026	Redemption @ 100.00		503,421	501,151	501,151							501,151		2,269	2,269	7,209	09/17/2032	4.A FE
31446U-AN-0	FENDER MUSICAL INSTRUMENTS CORPORATION -	09/22/2026	DIRECT		397,908	403,967	394,631	178,467		1,099		1,099		400,785		(2,877)	(2,877)	27,091	12/01/2028	5.A FE
31732F-AX-4	FILTRATION GROUP CORPORATION - TL	08/13/2026	Redemption @ 100.00		1,580,091	1,580,091	1,584,130	1,582,765		(576)		(576)		1,582,152		(2,060)	(2,060)	247,224	10/24/2028	4.C FE
31772V-AD-8	FINASTRA USA, INC. - (USD) TERM LOAN	08/31/2026	Redemption @ 100.00		4,100	4,100	4,059	4,062		4		4		4,066		35	35	78	09/15/2032	4.C FE
31935H-AG-2	Incremental Term Loan : First Brands Gro	01/06/2026	Adjustment		6,617											6,617	6,617	(5,093)	03/30/2027	6.
31935H-AN-7	FIRST BRANDS GROUP, LLC - ROLL-UP LOAN	06/29/2026	Maturity @ 100.00		(632)					554		554		554		(1,186)	(1,186)		06/29/2026	6.
32009U-AD-9	FIRST EAGLE INVESTMENT MANAGEMENT, LLC -	09/02/2026	Redemption @ 100.00		2,092,701	2,079,496	2,044,576	2,046,767		3,556		3,556		2,049,969		42,732	42,732	100,727	08/16/2032	3.C FE
32009U-AE-7	FIRST EAGLE INVESTMENT MANAGEMENT, LLC -	09/02/2026	DIRECT		358,754	356,820	(64,167)	(63,936)		2,985		2,985		(60,951)		419,705	419,705	(373)	06/07/2032	3.C FE
33718F-AM-2	First Student Bidco Inc. TLC	09/01/2026	Adjustment		(10,738)	(10,758)	(10,731)			(3)		(3)		(10,746)		8	8	(533)	07/21/2028	4.A FE
33718F-AP-5	FIRST STUDENT BIDCO INC. - INITIAL TERM	06/25/2026	Adjustment					2		(2)		(2)							08/15/2030	4.A FE
33718F-AQ-3	FIRST STUDENT BIDCO INC - LX283824 - FRS	09/30/2026	Call @ 100.00		440	440	439							439				7	08/15/2030	4.A FE
33718F-AR-1	FIRST STUDENT BIDCO INC - LX283825 - FRS	06/25/2026	Redemption @ 100.00		3	3	3	1						1		2	2	387	08/15/2030	4.A FE
33902U-AD-5	FLEET MIDCO I LIMITED - FACILITY B2	07/30/2026	Various		797,325	797,325	794,331	795,139		245		245		795,384		1,941	1,941	47,176	02/10/2031	4.B FE
33902U-AD-5	LERNEN US FINCO LLC - TERM-LX266089	06/08/2026	Redemption @ 100.00		353,491	365,853	364,939	365,004		84		84		365,088		(11,597)	(11,597)	3,546	10/27/2031	4.B FE
34416D-BC-1	FOCUS FINANCIAL PARTNERS, LLC - DELAYED	08/01/2026	Redemption @ 100.00				738			(39)		(39)		699		(699)	(699)	295,175	09/15/2031	4.B FE
34416D-BD-9	FOCUS FINANCIAL PARTNERS LLC - FOCS TL B	09/30/2026	Call @ 100.00		7,552	7,552	7,552	7,552						7,552				391	09/15/2031	4.C FE
34966L-AD-6	Fortress Intermediate 3, Inc.	09/30/2026	Call @ 100.00		2,259,207	2,250,960	2,246,701	2,247,528		345		345		2,247,873		11,333	11,333	94,289	06/27/2031	4.B FE
36154H-AD-2	GBT US III, LLC	09/29/2026	Redemption @ 100.00		3,236,456	3,236,456	3,229,082	3,230,667		688		688		3,231,356		5,101	5,101	90,305	07/28/2031	3.C FE
36173Y-AB-6	GUGGENHEIM PARTNERS INVESTMENT MANAGEMEN	09/30/2026	Various		539,538	682,281	677,767			382		382		678,177		(138,639)	(138,639)	275	11/26/2031	3.B
36257S-AB-8	GFL ENVIRONMENTAL SERVICES INC. - TERM L	09/30/2026	Call @ 100.00		434	434	434	434						434				28	03/03/2032	4.B FE
36269Y-AF-2	GTCR EVEREST BORROWER LLC - LX283823 - A	09/30/2026	Call @ 100.00		8,321	8,321	8,294	8,297		3		3		8,299		21	21	333	09/05/2031	4.A FE
36321D-AB-3	GALAXY US OPCO INC. - INITIAL TERM LOAN	09/30/2026	Call @ 100.00		743	743	743	743						743				11	04/30/2029	5.A FE
36355R-AB-1	VANTOR HOLDINGS INC - MAXR TL 1L USD	09/02/2026	DIRECT		1,810,553	1,801,545	1,774,522			1,981		1,981		1,776,503		34,050	34,050	73,496	02/28/2033	4.B FE
36649X-AG-3	LX257796 - GTX TL B 1L USD	09/30/2026	Redemption @ 100.00		3,972	3,972	3,969	3,969						3,969		3	3	44	01/30/2032	3.A FE
36740U-AX-0	Term Loan B : Gates Global LLC	10/31/2025	DIRECT															17,782	11/16/2029	3.C FE
37190D-AN-3	Genuine Financial Holdings LLC	09/30/2026	Redemption @ 100.00		8,410	8,410	8,410	8,410						8,410				470	09/30/2030	4.C FE
37987U-AG-7	PROTECTIVE INDUSTRIAL PRODUCTS, INC. - T	07/22/2026	Redemption @ 100.00		2,102,975	2,102,975	2,079,258	2,082,400		1,883		1,883		2,084,283		18,692	18,692	120,960	05/21/2032	4.C FE
37987U-AK-8	PROTECTIVE INDUSTRIAL PRODUCTS INC - PRO	09/02/2026	DIRECT		402,500	400,000	400,000							400,000		2,500	2,500	2,225	05/24/2032	4.C FE
38021C-AC-2	GOAT HOLDCO LLC - LX255585 - B TL B 1L U	09/02/2026	Call @ 100.00		245,010	243,893	242,672	242,887		123		123		242,941		2,069	2,069	13,342	01/27/2032	4.B FE
38121N-AD-5	LX282635 - GLDNST TL B 1L USD	09/30/2026	Call @ 100.00		593	593	591	591						591		1	1	22	12/05/2031	4.C FE
38469E-AH-6	GRAHAM PACKAGING CO INC - GRMPAC TL B 1L	09/30/2026	Call @ 100.00		6,621	6,621	6,642			(1)		(1)		6,640		(19)	(19)	168	01/26/2033	4.A FE
38821U-AD-2	GRANT THORNTON ADVISORS LLC - TERM LOAN	09/30/2026	Call @ 100.00		5,426	5,426	5,448	5,443		(2)		(2)		5,441		(15)	(15)	299	05/30/2031	4.B FE
39479U-AY-9	GENESYS CLOUD SERVICES HOLDINGS II, LLC	07/31/2026	Call @ 100.00		6,774	6,774	6,742	6,746		3		3		6,749		26	26	286	01/30/2032	4.B FE
39854K-AC-4	GRINDING MEDIA INC. - TERM LOAN B (FIRST	06/01/2026	Various		115	191	186	189		775		775		189		(73)	(73)	28,759	10/12/2028	4.C FE
40054Q-AB-9	ALTERA CORPORATION - TERM LOAN B	08/05/2026	Redemption @ 100.00		645	645	642	643						643		3	3	11	09/12/2032	4.A FE
40416V-AG-0	Core & Main LP - Tranche D Term Loan	07/01/2026	Redemption @ 100.00		349,942	349,942	351,446	250,833		(179)		(179)		350,691		(749)	(749)	15,913	07/27/2028	3.C FE
42804V-BB-6	HERTZ CORPORATION, THE - INITIAL TERM B	09/30/2026	Call @ 100.00		1,285	1,285	1,277	1,282		1		1		1,282		3	3	24	06/30/2028	4.C FE
42804V-BC-4	HERTZ CORPORATION, THE - INITIAL TERM C	06/30/2026	Redemption @ 100.00																06/30/2028	4.A FE
43117L-AP-8	HIGHTOWER HOLDING, LLC - AMENDMENT NO. 1	09/30/2026	Redemption @ 100.00		6,951	6,951	6,964	6,958		(1)		(1)		6,957		(6)	(6)	339	02/03/2032	4.C FE
431319-AH-5	HILCRP TL B 1L USD	09/24/2026	Call @ 100.00		871	871	869	869						870		1	1	32	02/11/2030	2.C FE
43283L-AK-7	HILTON GRAND VACATIONS BORROWER LLC - IN	09/30/2026	Call @ 100.00		6,128	6,128	6,134	6,133		(1)		(1)		6,132		(4)	(4)	268	01/17/2031	3.B FE
43538J-AC-3	HOLLEY PURCHASER, INC. - TERM LOAN	09/30/2026	Various		1,778,020	1,770,973	1,755,028	1,761,356		2,153		2,153		1,763,509		14,511	14,511	101,009	11/20/2028	4.B FE
43761E-AD-0	Homeserve USA Holding Corp.	09/29/2026	Redemption @ 100.00		486,747	486,747	481,880			519		519		483,923		2,824	2,824	23,524	10/21/2030	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
44332E-AZ-9	HUB INTERNATIONAL LIMITED - TERM LOAN B	09/30/2026	Redemption @ 100.00		5,651	5,651	5,650	5,651						5,651				159	06/20/2030	4.A FE
44413E-AK-4	HUDSON RIVER TRADING LLC - HURVTR TL B 1	09/30/2026	Various		590	590	587							587		3	3	8	03/18/2030	3.B FE
44931Y-AD-9	ICU MEDICAL, INC. - TERM LOAN B	09/02/2026	Call @ 100.00		1,513,634	1,506,104	1,503,878	1,504,243		418		418		1,504,690		8,944	8,944	74,559	01/08/2029	3.B FE
44988L-AM-9	R Gates Corp/DE	09/30/2026	Various		47,909	47,909	47,909	47,909						47,909				3,954	12/15/2030	4.A FE
45114N-AB-3	DIVERSITECH HOLDINGS, INC. - TERM LOAN	09/30/2026	Call @ 100.00		763,350	758,017	747,182	752,325		939		939		753,263		10,087	10,087	24,963	12/22/2031	4.C FE
45323K-AG-5	IMPRIVATA, INC. - 2025 REFINANCING TERM	07/02/2026	Various		2,947,613	2,947,613	2,975,547	2,966,424		(4,898)		(4,898)		2,961,526		(13,913)	(13,913)	153,053	12/01/2027	4.B FE
45567Y-AN-5	MH SUB I, LLC (MICRO HOLDING CORP.) - TE	05/13/2026	Adjustment		929	649	640	649		89		89		738		191	191	3,149	05/03/2028	4.B FE
45567Y-AP-0	MH SUB I, LLC - TLB4	09/30/2026	Call @ 100.00		8,648	8,648	8,550	8,569		9		9		8,577		71	71	503	12/31/2031	4.B FE
45674P-AS-3	NIELSEN CONSUMER INC. - INITIAL TERM LOA	09/30/2026	Various		4,661	4,661	4,650	4,651		1		1		4,652		9	9	116	10/07/2030	4.A FE
46124C-AS-6	ALTERRA MOUNTAIN COMPANY - TERM LOAN	09/30/2026	Call @ 100.00		2,990	2,990	2,990	2,990						2,990				147	05/31/2030	4.A FE
46124C-AU-1	ALTERRA MOUNTAIN COMPANY - (2028) TERM L	09/02/2026	Call @ 100.00		1,593,522	1,585,700	1,589,796	1,588,405		(728)		(728)		1,587,677		5,844	5,844	75,407	08/17/2028	4.A FE
46284N-AV-1	IRON MOUNTAIN INCORPORATED - TERM LOAN B	09/30/2026	Various		4,164	4,164	4,164	4,164						4,164				212	01/31/2031	3.C FE
47077D-AM-2	Jane Street Group, LLC 1st Lien Term Loa	08/13/2026	Redemption @ 100.00		4,666,132	4,666,132	4,648,322	4,656,954		992		992		4,657,520		8,612	8,612	259,436	12/10/2031	3.B FE
47102D-AP-4	JANUS INTERNATIONAL GROUP LLC - LX283858	09/30/2026	Redemption @ 100.00		182,427	182,427	181,875	181,995		53		53		182,048		379	379	4,326	08/05/2030	3.C FE
48205C-AC-9	ARCHKEY HOLDINGS INC. - TLB	09/30/2026	Various		803,971	797,493	786,333	788,245		1,110		1,110		789,355		14,616	14,616	48,341	11/03/2031	4.B FE
48205C-AD-7	ARCHKEY HOLDINGS INC. - DELAYED TL	07/16/2026	Adjustment		122,897	124,138	122,897	123,109		93		93		123,202		(306)	(306)	699	11/03/2031	4.B
48254E-AG-6	KKR Apple Bidco, LLC	09/30/2026	Call @ 100.00		1,808,991	1,800,369	1,775,482	1,785,623		1,926		1,926		1,786,277		22,714	22,714	126,078	09/23/2031	4.B FE
48578A-AB-4	KASEYA INC. - TERM LOAN	09/30/2026	Redemption @ 100.00		8,774	8,774	8,730	8,735		5		5		8,739		34	34	410	03/22/2032	4.C FE
48853U-BQ-2	Kenan Advantage Group, Inc., The Cov-Lit	09/30/2026	Call @ 100.00		7,316	7,316	7,333	7,327		(3)		(3)		7,325		(8)	(8)	936	01/25/2029	4.C FE
49925T-AD-7	KNOWBE4, INC.	09/30/2026	Call @ 100.00		651	651	649	649						650		1	1	12	07/26/2032	4.B FE
50060J-AH-3	KOPPERS INC - TLB	09/02/2026	Call @ 100.00		1,442,454	1,435,278	1,424,373	1,427,844		1,274		1,274		1,428,781		13,673	13,673	74,728	04/10/2030	3.C FE
50106J-AH-9	Kronos Acquisition Holdings Inc.	05/18/2026	DIRECT		(929)											(929)	(929)	14,007	07/08/2031	5.B FE
50118Y-AH-2	KUEHG Corp.	09/30/2026	Call @ 100.00		1,644	1,644	1,565			4		4		1,603		42	42	7	06/12/2030	4.A FE
50221B-AG-8	LSF11 TRINITY BIDCO, INC. - INITIAL TERM	08/17/2026	Redemption @ 100.00		68,622	68,622	67,579	67,969		92		92		68,060		562	562	3,153	06/17/2030	4.B FE
50221U-AE-1	LSF12 CROWN US COMMERCIAL BIDCO LLC - LX	07/28/2026	Redemption @ 100.00		1,811,271	1,811,271	1,785,709	1,789,714		2,124		2,124		1,791,372		19,899	19,899	83,217	12/02/2031	4.C FE
50550E-AF-5	LACKAWANNA ENERGY CENTER LLC - LX266439	09/30/2026	Redemption @ 100.00		13,439	13,439	13,405	13,409		2		2		13,411		28	28	234	08/05/2032	3.C
51207K-AB-5	LAKESHORE LEARNING MATERIALS, LLC	03/31/2026	Various															7,353	10/02/2028	5.A FE
52526C-AB-5	LEIA FINCO US LLC - TERM LOAN	09/30/2026	Call @ 100.00		4,300	4,300	4,271	4,277		3		3		4,279		20	20	206	10/09/2031	4.B FE
52602K-AE-8	LENDINGTREE, INC. - TL	09/30/2026	Call @ 100.00		31,817	31,817	31,499	31,545		23		23		31,568		249	249	865	08/21/2030	4.A FE
52706Y-AJ-2	LESLIES POOLMART, INC.	05/25/2026	Adjustment		(117,882)		137,268	14		2,352		2,352		2,352		(120,234)	(120,234)	1,774	03/09/2028	6. FE
53229L-AB-3	LIGHTNING POWER, LLC - TERM LOAN B	09/30/2026	Various		5,729	5,729	5,672	5,683		6		6		5,689		40	40	345	08/18/2031	2.C FE
55285D-AJ-0	M6 ETX Holdings II Midco LLC	09/03/2026	Various		155,505	155,505	154,727			75		75		154,885		620	620	7,511	04/01/2032	3.C FE
55336C-AK-8	MIWD Holdco II LLC	09/30/2026	Call @ 100.00		7,012	7,012	7,051	7,041		(2)		(2)		7,039		(26)	(26)	194	03/28/2031	4.A FE
55404T-AF-9	MINIMAX VIKING GMBH - (USD) TERM LOAN B	09/30/2026	Call @ 100.00		6,826	6,826	6,799	6,802		3		3		6,805		21	21	314	03/17/2032	3.C FE
55822D-AN-1	MADISON SAFETY & FLOW LLC - 2025-B INCRE	07/01/2026	Redemption @ 100.00		1,978,297	1,978,297	1,971,949	1,972,731		487		487		1,973,217		5,080	5,080	73,612	09/01/2031	4.B FE
56150K-AK-1	LX283867 - MDVIP TL B 1L USD	09/30/2026	Redemption @ 100.00		762	762	742			1		1		754		7	7	26	10/16/2031	4.B FE
57163K-AJ-7	MARRIOTT OWNERSHIP RESORTS, INC. - TERM	09/30/2026	Call @ 100.00		11,250	11,250	11,194	11,208		6		6		11,214		36	36	540	04/01/2031	3.B FE
57165K-AE-6	Red Planet Borrower, LLC	09/02/2026	Call @ 100.00		1,118,877	1,113,078	1,101,947	1,102,674		966		966		1,103,640		15,237	15,237	59,240	08/09/2032	4.B FE
57777Y-AG-1	Mavis Tire Express Services Topco, Corp.	09/21/2026	Redemption @ 100.00		1,134,629	1,134,629	1,124,636	1,132,384		1,024		1,024		1,132,328		2,301	2,301	62,790	05/04/2028	4.B FE
58503U-AJ-2	MEDLINE BORROWER, LP - 2030 REFINANCING	06/30/2026	Redemption @ 100.00		5,417	5,417	5,449	5,439		(2)		(2)		5,437		(20)	(20)	175	10/23/2030	2.C FE
58503U-AJ-2	LX267024 - MEDIND TL B 1L USD	09/30/2026	Call @ 100.00		5,417	5,417	5,449			(1)		(1)		5,436		(18)	(18)	48	10/23/2030	2.C FE
60315G-AH-1	Minerals Technologies Inc.	09/30/2026	Call @ 100.00		5,000	5,000	4,994	4,995		1		1		4,995		5	5	244	11/26/2031	3.A FE
60646C-AM-9	MISTER CAR WASH HOLDINGS INC - MISCAR TL	09/25/2026	DIRECT		292,321	290,357	287,453			213		213		287,739		4,582	4,582	6,885	09/19/2033	4.B FE
60753D-AC-8	MODENA BUYER LLC - TERM LOAN	07/31/2026	Call @ 100.00		4,540	4,540	4,449	4,470		7		7		4,477		63	63	251	07/01/2031	4.B FE
62878K-AD-6	N-ABLE INTERNATIONAL HOLDINGS II LLC - N	09/30/2026	Redemption @ 100.00		495	495	494	494						494		1	1	16	11/22/2032	4.B FE
62922K-AH-3	NGL ENERGY OPERATING LLC - NGL TL B 1L U	09/22/2026	Call @ 100.00		1,170,261	1,130,590	1,124,937			422		422		1,125,359		44,903	44,903	40,373	03/11/2033	4.A FE
62922K-AH-3	LX286230 - NGL TL B 1L USD	09/30/2026	Redemption @ 100.00		555	555	552							552		3	3		03/05/2033	4.A FE
63939W-AN-3	WAYSTAR TECHNOLOGIES, INC. - ADD-ON TLB	09/30/2026	Redemption @ 100.00		(1,964)	129,318	128,735			3		3		128,738		(130,702)	(130,702)	8,867	10/22/2029	3.B FE
65336R-BB-3	Nexstar Media Inc.	06/30/2026	Call @ 100.00															5	06/28/2032	3.A FE
65336R-BD-9	NEXSTAR MEDIA INC - LX286762 - NXST TL B	09/30/2026	Call @ 100.00		511,497	511,497	507,378			263		263		507,641		3,856	3,856	13,606	03/23/2033	3.A FE
65343U-AH-5	Nexus Buyer LLC	09/30/2026	Various		9,597	9,597	9,549	9,558		5		5		9,563		33	33	564	07/31/2031	4.C FE
66345F-AB-7	NAB Holdings, LLC	09/30/2026	Various		6,789	6,789	6,783	6,786						6,787		3	3	382	11/24/2028	4.A FE
68163Y-AJ-4	Olympus Water US Holding Corporation	09/30/2026	Various		40	40	39	39						39		1	1	12	06/23/2031	4.C FE
68250X-AB-7	19TH HOLDINGS GOLF, LLC - TERM LOAN B	09/02/2026	Redemption @ 100.00		388,663	386,282	382,540	384,399		491		491		384,621		4,042	4,042	21,506	02/07/2029	4.B 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
68277F-AN-9	OneDigital Borrower LLC	09/30/2026	Call @ 100.00		8,593	8,593	8,614	8,610		(2)		(2)		8,608		(15)	(15)	462	07/02/2031	4.B FE
68371Y-AP-8	OPEN TEXT CORPORATION - 2023 REPLACEMENT	09/30/2026	Call @ 100.00		8,070	8,070	8,054	8,057		2		2		8,059		11	11	459	01/31/2030	2.C FE
69074L-AE-9	OWENS-BROCKWAY GLASS CONTAINER INC. (AKA	09/30/2026	Call @ 100.00		6,095	6,095	6,049	1,065						6,050		46	46	31	09/30/2032	3.C
69380S-AB-9	PYE-BARKER FIRE & SAFETY LLC - PYFISA TL	09/30/2026	Redemption @ 100.00		850	850	853							853		(3)	(3)	9	12/16/2032	4.B FE
69380S-AC-7	PYE-BARKER FIRE & SAFETY LLC - PYFISA TL	09/30/2026	Call @ 100.00		20	20										20	20		12/10/2032	4.B FE
69450P-AB-0	PAC DAC LLC - TERM LOAN B	09/30/2026	Call @ 100.00		4,750	4,750	4,703	4,705		6		6		4,711		39	39	239	10/28/2030	3.C FE
69575E-AL-3	PAINT INTERMEDIATE III, LLC - INITIAL TE	08/28/2026	Redemption @ 100.00		3,165,071	3,165,071	3,165,994	3,165,919		(92)		(92)		3,165,797		(727)	(727)	193,475	10/09/2031	4.B FE
71677H-AN-5	PETSMART LLC - TERM LOAN B	09/02/2026	Redemption @ 100.00		1,717,426	1,704,516	1,687,471	1,688,638		1,493		1,493		1,690,131		27,295	27,295	104,904	08/18/2032	4.B FE
71911K-AF-1	Phoenix Newco Inc	09/30/2026	Various		2,040,170	2,027,939	2,027,896	2,027,921		2		2		2,027,928		12,242	12,242	102,430	12/09/2031	4.B FE
72712E-AB-3	PLANO HOLDCO, INC. - TERM LOAN B (FIRST	09/30/2026	Call @ 100.00		537,401	596,945	593,960	594,575		240		240		594,815		(57,414)	(57,414)	32,488	10/02/2031	4.B FE
72761J-AH-9	PLASTIPAK HOLDINGS INC - TL	09/30/2026	Call @ 100.00		1,056	1,056	1,052	1,052						1,052		4	4	28	09/13/2032	4.A
72811H-AJ-9	Recess Holdings, Inc.	09/30/2026	Redemption @ 100.00		2,614	2,614	2,589	2,593		3		3		2,596		18	18	108	02/20/2030	4.B FE
72814C-AF-5	PLAYTIKA HOLDING CORP.	08/19/2026	Call @ 100.00		2,083,729	2,130,016	2,128,995	2,130,345		(484)		(484)		2,129,861		(46,133)	(46,133)	119,543	03/13/2028	3.B FE
73955H-AG-9	PRAIRIE ACQUIROR LP - LX283688 - TGE TL	09/30/2026	Call @ 100.00		408	408	402							405		3	3	12	08/01/2029	4.C FE
74006L-AS-1	PRE-PAID LEGAL SERVICES, INC. - TERM LOA	09/30/2026	Call @ 100.00		8,975	8,975	8,899	8,929		12		12		8,940		34	34	552	12/15/2028	4.C FE
74274N-AM-5	PROAMPAC PG BORROWER LLC - PROLAM TL B 1	09/30/2026	Redemption @ 100.00		3,370	3,370	3,319			4		4		3,323		46	46	106	03/07/2033	4.C FE
74339N-AG-1	PROJECT BOOST PURCHASER, LLC - TERM LOAN	09/30/2026	Call @ 100.00		5,621	5,621	5,607	5,610		1		1		5,611		10	10	220	07/16/2031	4.B FE
74345H-AJ-0	Proofpoint Inc	08/13/2026	Redemption @ 100.00		2,094,922	2,094,922	2,100,164			(865)		(865)		2,099,299		(4,377)	(4,377)	57,874	08/31/2028	4.B FE
74737S-AD-5	LX292504- QNTELE TL B 1L USD : Qnity Ele	09/15/2026	DIRECT		266,759	266,759	265,840	265,957		95		95		265,982		776	776	12,692	09/21/2033	3.A FE
74839X-AK-5	Quikrete holdings, Inc. - Term Loan B	09/30/2026	Call @ 100.00		8,258	8,258	8,274	8,269		(2)		(2)		8,266		(8)	(8)	400	03/19/2029	3.C FE
74839X-AL-3	QUIKRETE HOLDINGS, INC. - TERM LOAN B	09/30/2026	Call @ 100.00		4,797	4,797	4,779	4,781		2		2		4,783		14	14	244	02/10/2032	3.C FE
74839X-AM-1	Quikrete Holdings Inc	09/30/2026	Call @ 100.00		4	4	4	4						4					04/14/2031	3.C FE
74958N-AL-0	Ryman Hospitality Properties, Inc. TLB	09/30/2026	Call @ 100.00		408	408	408							408				9	05/20/2030	3.A FE
75001C-AD-6	RVR DEALERSHIP HOLDINGS LLC - LX284446 -	09/30/2026	Various		3,791	3,791	3,765			2		2		3,768		23	23	86	02/09/2033	4.C FE
75419X-AC-8	RAVEN ACQUISITION HOLDINGS, LLC - TERM L	09/30/2026	Redemption @ 100.00		5,252	5,252	5,223	5,228		3		3		5,231		21	21	307	11/20/2031	4.B FE
75605V-AH-5	REALPAGE, INC. - INCREMENTAL TL	09/30/2026	Call @ 100.00		7,074	7,074	7,075							7,075		(1)	(1)	266	04/24/2028	4.C FE
75701M-AE-5	RED SPV, LLC - TERM LOAN	09/30/2026	Redemption @ 100.00		861	861	856	857						857		3	3	27	03/15/2032	4.A FE
75944W-AB-6	RELATIVITY INTERMEDIATE HOLDCO LLC - REL	09/30/2026	Call @ 100.00		590	590	588							588		1	1	13	01/31/2033	4.B FE
76009W-AX-8	Upbound Group, Inc. Term Loan B	09/30/2026	Call @ 100.00		4,345	4,345	4,343	1,442						4,350		(5)	(5)	24	08/13/2032	3.C FE
76090L-AK-0	Resideo Funding Inc. Term Loan B	08/03/2026	Redemption @ 100.00		1,279,043	1,279,043	1,287,037	1,285,219		(674)		(674)		1,284,545		(5,502)	(5,502)	65,592	05/14/2031	3.A FE
76090L-AM-6	RESIDEO FUNDING INC. - INCREMENTAL TERM	09/30/2026	Redemption @ 100.00		3,500	3,500	3,496	3,496						3,496		4	4	164	08/09/2032	3.A FE
77381H-AE-9	ROCKPOINT GAS STORAGE PARTNERS LP - LX28	09/30/2026	Call @ 100.00		8,495	8,495	8,408	8,428		5		5		8,433		62	62	151	09/18/2031	3.C FE
77669L-AL-7	LX283706 - ROPIND TL B 1L USD	08/26/2026	Various		355,590	355,590	346,846	51,384		844		844		351,375		4,215	4,215	22,847	11/23/2029	4.B FE
78350L-BD-6	RYAN LLC - LX274443 - RYNLLC TL 1L USD	08/31/2026	Call @ 100.00		344,057	344,057	345,740	345,330		(115)		(115)		345,216		(1,158)	(1,158)	17,796	11/08/2032	4.C
78350U-AJ-4	RYAN SPECIALTY HOLDINGS, INC.	09/30/2026	Various		421	421	422	422						422		(1)	(1)	10	09/15/2031	3.C FE
78466D-BJ-2	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM	09/30/2026	Various		64,966	64,966	65,105	65,074		(13)		(13)		65,061		(95)	(95)	2,171	05/09/2031	3.A FE
78477M-AH-4	FIRST ADVANTAGE HOLDINGS, LLC - TERM LOA	08/04/2026	Redemption @ 100.00		5,039	5,039	5,014	5,020		1		1		5,020		19	19	110	10/31/2031	4.A FE
78489H-AG-3	SWF HOLDINGS I CORP. - SPRINGS WINDOW FA	03/10/2026	Adjustment		(16,027)					6		6		6		(16,033)	(16,033)		12/19/2029	4.B FE
78489H-AH-1	SWF HOLDINGS I CORP. - SPRINGS WINDOW FA	03/10/2026	Adjustment		(39,358)		(73,846)	(73,846)						(73,846)		34,489	34,489		12/19/2029	4.B FE
79400J-AL-2	SALAS O'BRIEN INC - SALOBR TL B 1L USD	09/30/2026	Call @ 100.00		548	548	548							548				12	01/24/2033	4.B FE
79400J-AM-0	SALAS O'BRIEN INC - SALOBR TL DD 1L USD	06/30/2026	Redemption @ 100.00		10,109	10,109	(6,739)			162		162		(6,577)		16,686	16,686		01/24/2033	4.B FE
80875A-AY-7	Light & Wonder International Inc	06/17/2026	DIRECT							(46)		(46)						7,187	04/16/2029	3.A FE
80875C-AE-7	Scientific Games Holdings LP	09/30/2026	Various		5,982	5,982	5,956	5,967		3		3		5,970		12	12	418	04/04/2029	4.B FE
816194-AY-0	SELECT MEDICAL CORPORATION - TERM LOAN B	09/30/2026	Various		5,000	5,000	4,994	4,995		1		1		4,995		5	5	250	12/03/2031	4.A FE
816194-AZ-7	SELECT MEDICAL CORP - SEM TL B3 1L USD	09/30/2026	Call @ 100.00		625	625	618							619		7	7	6	12/03/2031	4.A FE
81989L-AG-3	SHARP SERVICES, LLC - TERM LOAN B	09/02/2026	Call @ 100.00		426,178	422,875	420,761	420,954		211		211		421,047		5,130	5,130	21,659	09/29/2032	4.C FE
829229-AV-5	SINCLAIR TELEVISION GROUP, INC. - TERM B	05/25/2026	Redemption @ 100.00		(43,176)			282		(128)		(128)		154		(43,330)	(43,330)	(8,073)	12/31/2030	5.A FE
83300Q-AB-1	SNACKING INVESTMENTS BIDCO PTY LIMITED -	06/04/2026	DIRECT															272	10/12/2032	4.B
83783X-AF-3	South Field Energy LLC	09/02/2026	DIRECT		117,701	116,970	116,226	116,371		80		80		116,444		1,256	1,256	6,461	08/29/2031	3.C FE
83783X-AG-1	South Field Energy LLC	09/02/2026	Call @ 100.00		1,773,493	1,645,507	1,637,244	1,638,887		725		725		1,639,611		133,881	133,881	74,541	08/29/2031	3.C FE
84673E-AE-9	Sparta U.S. Holdco LLC	09/30/2026	Call @ 100.00		1,859,466	1,802,620	1,793,297	1,795,207		1,120		1,120		1,796,318		63,148	63,148	92,933	08/02/2030	4.B FE
85232B-AV-8	SRAM, LLC - TERM LOAN B	09/30/2026	Call @ 100.00		311	311	309	310						310		1	1	8	02/27/2032	4.A FE
85570D-AM-4	STARWOOD PROPERTY MORTGAGE, L.L.C. - REP	09/30/2026	Call @ 100.00		2,770	2,770	2,751	2,763		1		1		2,764		7	7	113	01/02/2030	3.B FE
85769E-BB-6	STATION CASINOS LLC - TERM B FACILITY	09/30/2026	Various		10,061	10,061	10,037	10,041		3		3		10,044		18	18	537	03/14/2031	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86388B-AD-8	STUDENT TRANSPORTATION OF AMERICA, INC.	05/22/2026	Redemption @ 100.00					1		(2)		(2)							06/10/2032	4.A FE
86388B-AE-6	STUDENT TRANSPORTATION OF AMERICA HOLDIN	09/30/2026	Redemption @ 100.00		868	868	868							868				25	06/24/2032	4.A FE
86600D-AH-7	SUMMIT ACQUISITION INC. - (ADD-ON) TERM	09/02/2026	Various		1,011,793	1,006,759	1,004,299	1,004,756		233		233		1,005,042		6,751	6,751	50,677	10/16/2031	4.C FE
86803Y-AB-9	CORNERSTONE ONDEMAND, INC.	06/30/2026	Call @ 100.00		(47,244)									250		(47,494)	(47,494)	12,532	10/16/2028	4.C FE
87114U-AC-7	WAYNE-SANDERSON FARMS LLC - LX274447 - W	09/25/2026	Call @ 100.00		1,178	1,178	1,156	1,166		1		1		1,167		12	12	35	05/21/2032	3.A FE
87168H-AE-7	SYNECHRON INC - TERM LOAN B	09/30/2026	Various		10,250	10,250	10,148	10,166		11		11		10,177		73	73	650	10/03/2031	4.A FE
88025B-AP-6	TEMPUR SEALY INTERNATIONAL, INC. - TERM	09/02/2026	Various		3,088,581	3,077,600	3,068,309	3,069,695		878		878		3,070,573		18,009	18,009	129,261	10/24/2031	2.C FE
88372K-AH-3	THEVELIA (US) LLC - TERM LOAN B	09/30/2026	Various		5,129	5,129	5,140	5,136		(1)		(1)		5,135		(6)	(6)	174	06/18/2029	4.B FE
88675U-AE-2	TIGER ACQUISITION, LLC - TERM LOAN B	09/02/2026	Redemption @ 100.00		477,249	474,979	473,792	473,917		117		117		473,968		3,280	3,280	22,925	08/16/2032	4.B FE
89364M-CA-0	TRANSDIGM INC. - TERM LOAN J	09/30/2026	Various		15,648	15,648	15,640	15,641		1		1		15,642		7	7	1,314	02/28/2031	3.C FE
89364M-CF-9	TransDigm Inc.	09/30/2026	Various		971	971	965			25				969		3	3	25	03/22/2030	3.C FE
89435T-AB-0	Advance : Traverse Midstream Partners LL	07/14/2026	Redemption @ 100.00		3,518,313	3,518,313	3,539,524	3,530,853		(3,132)		(3,132)		3,527,708		(9,396)	(9,396)	211,646	02/16/2028	4.B FE
89668V-AC-1	TRIO BIDCO, INC. - DELAYED DRAW TERM LOA	05/22/2026						(12)				(12)							10/29/2032	4.C Z
89678Q-AF-3	PRIMO BRANDS CORP - PRMB TL B 1L USD	09/30/2026	Various		4,567	4,567	4,550			2		2		4,551		15	15	104	03/19/2031	3.C FE
89705D-AQ-5	Tronox Finance LLC Term Loan B	09/30/2026	Call @ 100.00		1,168	1,168	1,156			1		1		1,163		4	4	35	04/04/2029	4.B FE
89776T-AB-7	TURQUOISE TOPCO LIMITED - TERM LOAN B	09/30/2026	Redemption @ 100.00		6,613	6,613	6,602	574		1		1		6,603		10	10	283	12/30/2032	3.C FE
90266U-AM-5	LX269776 - TKO TL B4 1L USD	09/30/2026	Call @ 100.00		247,505	247,505	246,886	246,972		16		16		246,988		517	517	3,349	11/21/2031	3.B FE
91301Q-AP-2	UNITED TALENT AGENCY LLC - UNITAL TL B 1	07/21/2026	Redemption @ 100.00		396,008	396,008	396,008	396,008						396,008				16,029	06/10/2032	4.B FE
91834W-AG-5	VS BUYER LLC - VSBUYR TL B 1L USD	09/30/2026	Call @ 100.00		1,033	1,033	1,035	1,035						1,035		(2)	(2)	16	04/14/2031	4.B FE
92048D-AF-9	Valvoline Inc.	06/30/2026	Redemption @ 100.00		(2,245,989)	(2,245,989)	(2,211,239)	(2,214,745)		(2,062)		(2,062)		(2,216,807)		(29,182)	(29,182)	(49,187)	03/19/2032	3.B FE
92048D-AG-7	LX292760 - VVV TL B 1L USD	08/24/2026	Call @ 100.00		724,626	724,626	713,414	714,803		796		796		714,980		9,645	9,645	20,233	12/01/2032	3.A FE
92528P-AB-0	VERSANT MEDIA GROUP INC - VSNT TL B 1L U	09/02/2026	DIRECT		367,120	363,636	359,558			532		532		360,238		6,882	6,882	12,621	01/30/2031	3.B FE
92828K-AP-7	VIRTUSA CORPORATION - TERM LOAN	09/30/2026	Call @ 100.00		5,653	5,653	5,664			(1)		(1)		5,658		(5)	(5)	168	02/15/2029	4.A FE
92842E-AB-4	VISTA MANAGEMENT HOLDING INC. - TLB	09/02/2026	DIRECT		1,210,659	1,203,642	1,197,680	708,653		559		559		1,199,037		11,623	11,623	50,068	04/01/2031	3.C FE
92921H-AD-7	VOYAGER PARENT LLC - LX279068 - EVRI TL	09/02/2026	Redemption @ 100.00		2,206,395	2,197,473	2,128,359	2,135,109		5,873		5,873		2,140,982		65,412	65,412	79,469	07/01/2032	4.A FE
93369P-AM-6	Wand Newco 3, Inc.	09/30/2026	Call @ 100.00		8,740	8,740	8,767	8,759		(2)		(2)		8,757		(17)	(17)	304	01/30/2031	4.B FE
93710R-AB-2	WASH MULTIFAMILY PARENT INC. - TERM LOAN	09/01/2026	Adjustment					1										11,789	09/10/2032	4.A FE
94105C-AN-0	WASSERMAN MEDIA GROUP LLC - LX278022 - W	09/30/2026	Various		3,230	3,230	3,241	758						3,242		(12)	(12)	20	06/23/2032	4.B FE
94935R-AF-0	IMAGINE LEARNING LLC - TERM LOAN	09/30/2026	Call @ 100.00		9,174	9,174	9,128	9,143		5		5		9,149		25	25	526	12/03/2029	4.B FE
95249C-AF-1	WEST DEPTFORD ENERGY HOLDINGS, LLC - TL	09/02/2026	Various		1,114,902	1,112,705	1,108,197	1,108,504		359		359		1,108,863		6,039	6,039	49,971	07/19/2032	4.A FE
96620E-AF-4	WhiteWater DBR Holdco LLC	09/02/2026	Call @ 100.00		1,813,610	1,804,988	1,816,844	1,814,046		(1,204)		(1,204)		1,812,841		768	768	107,447	03/03/2031	3.B FE
97360B-AH-8	WINDSOR HOLDINGS III, LLC - TERM LOAN B	09/30/2026	Call @ 100.00		2,323,172	2,250,809	2,242,193	2,245,975		860		860		2,246,234		76,939	76,939	124,374	08/01/2030	4.A FE
97381J-AK-9	WINDSTREAM SERVICES, LLC - TERM LOAN B	07/30/2026	Call @ 100.00		36,631	36,631	36,265	36,297		10		10		36,307		324	324	517	09/27/2032	4.B FE
97654Q-AK-3	WIRECO WORLDGROUP INC. - 2023 REFINANCIN	09/30/2026	Redemption @ 100.00		448	448	447	447						448				8	11/13/2028	4.B FE
98309G-AH-9	LX255456 - TL B 1L USD - R : Travel + Le	09/30/2026	Call @ 100.00		890	4,995	4,968	4,974		21		21		4,994		(4,105)	(4,105)	3,199	12/14/2029	3.C FE
98423D-AF-1	XPLOR T1 LLC - CLENEW TL B 1L USD	09/30/2026	Redemption @ 100.00		4,290	4,290	4,321			(3)		(3)		4,318		(28)	(28)	179	12/01/2032	4.C FE
98922A-AE-6	Allspring Buyer LLC	09/30/2026	Various		5,880	5,880	5,910	1,883		(1)		(1)		5,909		(29)	(29)	64	11/01/2030	3.C FE
98932T-AG-8	ZELIS COST MANAGEMENT BUYER, INC. - TERM	09/30/2026	Various		4,752	4,752	4,758	4,755						4,755		(3)	(3)	154	09/28/2029	4.B FE
A2838L-AM-8	INNIO NORTH AMERICA HOLDING INC - ADVPW	09/30/2026	Call @ 100.00		2,251	2,251	2,251							2,251				35	11/03/2031	4.A FE
BL4667-44-2	IRB Holding Corp	06/16/2026	Adjustment		(11,330)											(11,330)	(11,330)		12/15/2027	3.B
BL5634-05-2	CALCASIEU PASS FUNDING LLC - VENTGL TL B	09/30/2026	Call @ 100.00		7,930	7,930	7,834			6		6		7,840		90	90	113	04/11/2033	3.C
BL5670-85-8	CHG HEALTHCARE SERVICES INC - COMHEA TL	09/30/2026	Various		6,928	6,928	6,954			(2)		(2)		6,952		(24)	(24)	102	09/30/2031	4.B
BL5697-99-2	DISCOVERY GLOBAL HOLDINGS INC - WBD TL B	06/30/2026	Call @ 100.00															409	06/30/2033	2.C
C0564D-AB-2	BALCAN INNOVATIONS INC. - TLB	04/21/2026	DIRECT															769	10/20/2031	4.C FE
C4000K-AH-7	GARDA WORLD SECURITY CORP - GWCN TL B 1L	07/31/2026	Redemption @ 100.00		8,756	8,756	8,753	8,755						8,755		1	1	160	02/01/2029	4.B FE
C6901L-AM-9	1011778 B.C. Unlimited Liability Company	06/11/2026	DIRECT															8,396	09/23/2030	2.C FE
C6907U-AB-7	ONTARIO GAMING GTA LIMITED PARTNERSHIP -	09/29/2026	Various		938	938	928	932						932		5	5	38	08/01/2030	4.C FE
C8000C-AM-5	Clarios Global LP Term Loan B	09/02/2026	DIRECT		2,285,845	2,250,000	2,253,409	2,252,754		(568)		(568)		2,252,186		33,659	33,659	84,306	05/06/2030	3.C FE
D9000B-AK-8	TK ELEVATOR MIDCO GMBH - THYELE TL B 1L	09/30/2026	Redemption @ 100.00		3,369	3,369	3,369							3,369				58	04/30/2030	4.B FE
F6456U-AH-6	BANIJAY US HOLDING INC - BANIJA TL B 1L	09/30/2026	Call @ 100.00		5,484	5,484	5,470							5,470		13	13	32	06/26/2033	4.A FE
G0754A-AD-0	AZORRA SOAR TLB FINANCE LTD - AZORRA TL	09/02/2026	DIRECT		1,345,296	1,339,429	1,337,240	255,600		334		334		1,337,574		7,722	7,722	57,198	10/18/2029	3.A FE
G3168Q-AC-1	ENTAIN PLC - FACILITY B6 (USD)	09/30/2026	Redemption @ 100.00		15,285	15,285	15,298	15,294		(1)		(1)		15,293		(7)	(7)	700	10/31/2029	3.C FE
G3168Q-AC-1	Entain plc	09/30/2026	Various		(6,770)	(6,770)	(6,676)	(6,722)		(1)		(1)		(6,723)		(47)	(47)	5,099	10/31/2029	3.C FE
G3679Y-AK-8	FRONERI INTERNATIONAL LIMITED - (USD) TE	09/30/2026	Redemption @ 100.00		7,500	7,500	7,481	7,485		2		2		7,487		13	13	647	09/30/2031	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..G4124R-AC-0	GRIFOLS INTERNATIONAL SERVICES USA INC -	09/30/2026	Redemption @ 100.00		5,725	5,725	5,747							5,747		(21)	(21)		04/14/2033	3.C FE
..G4712J-BB-7	HYPERION REFINANCE S.A R.L. - TERM LOAN	09/30/2026	Various		7,357	7,357	7,357	7,357						7,357				375	02/18/2031	4.C FE
..G9368P-BE-3	VIRGIN MEDIA BRISTOL LLC - LX189823 - VM	07/30/2026	DIRECT		878,404	977,000	972,630			791		791		973,421		(95,017)	(95,017)	15,573	01/31/2029	4.A FE
..L2000D-AH-7	CONNECT FINCO SARL - IMASF TL B 1L USD	09/30/2026	Call @ 100.00		1,110,889	1,102,393	1,102,556			(26)		(26)		1,102,530		8,359	8,359	48,529	09/28/2029	4.B FE
..L6526B-AG-9	MERLIN BUYER INC. - (USD) DOLLAR DENOMIN	06/04/2026	DIRECT							168		168						49,706	11/30/2029	4.C FE
..N2014A-AJ-1	CIMPRESS PLC - CMPR TL B 1L USD	09/30/2026	Call @ 100.00		3,250	3,250	3,242							3,242		8	8	58	06/03/2033	3.B FE
..N3430B-AL-8	LX283305 - NORD TL B 1L USD	08/28/2026	Redemption @ 100.00		8,023	8,023	8,057	6,959		(2)		(2)		8,044		(22)	(22)	267	01/09/2032	4.B FE
..N8232N-AL-1	NOURYON FINANCE B.V.	07/08/2026	Redemption @ 100.00		4,351,117	4,351,117	4,386,053	4,371,737		(4,750)		(4,750)		4,367,148		(16,030)	(16,030)	358,200	04/03/2028	4.A FE
..N8232N-AM-9	Nouryon Finance B.V.	07/08/2026	Redemption @ 100.00		195,523	195,523	192,258			385		385		194,224		1,299	1,299	10,207	04/03/2028	4.A FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					139,629,829	140,158,842	138,555,487	115,766,211		79,576		79,576		138,628,326		1,001,503	1,001,503	7,656,637	XXX	XXX
..002100-AA-3	Ardian Secondaries Fund IX - ABS	09/30/2026	Direct		2,191,459	2,193,870	2,193,870	2,191,503		(45)		(45)		2,191,459				76,132	01/22/2029	1.G PL
..00243@-AA-3	Ardian Secondaries Fund IX - ABS	09/30/2026	Direct		753,668	753,668	753,668	753,668						753,668				30,582	12/21/2028	1.G PL
..00259#-AA-2	Ardian Parsnip - ABS	09/18/2026	Direct		130,677	130,677	130,677	130,677						130,677				4,452	03/22/2030	1.G PL
..05656@-AA-2	Blackstone Real Estate Partners VIII LP	09/30/2026	Direct		549,146	549,146	549,146	549,146						549,146				29,242	12/17/2030	1.G PL
..40489@-AA-2	Hop 3.0 MEZZANINE PARTNERS 2019, L.P.	06/05/2026	Redemption @ 100.00		18,750,000	18,750,000	18,750,000							18,750,000				366,304	07/15/2030	1.F PL
..69435#-AA-4	PES REUSS-PLACID LLC - RMBS	09/21/2026	Paydown		542,625	542,625	542,625	542,625						542,625				29,566	09/07/2028	1.F PL
..86277*-AB-1	Strategic Partners VIII, L.P. - ABS	07/09/2026	Redemption @ 100.00		505,533	505,533	505,533	505,533						505,533				18,963	03/10/2028	1.E PL
..G3166*-AA-5	CIP VIII HOLDINGS SPV, L.P. INCORPORATED	09/02/2026	Various		3,519,163	3,519,163	3,519,163	3,519,163						3,519,163				145,486	11/30/2029	1.F
..PPGR3K-2K-9	GSAM Vintage IX Vintage B Delay Draw Loa	03/31/2026	Adjustment															328	10/18/2030	1.G
..PPGS2Y-HY-2	GSAM Vintage IX Vintage A Delay Draw Loa	03/31/2026	Adjustment															17	10/18/2030	1.F
..PPGT2P-NW-6	GSAM Vintage IX Vintage B2 Delay Draw Lo	03/31/2026	Adjustment															27	10/18/2030	1.G
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					26,942,271	26,944,682	26,944,682	8,192,315		(45)		(45)		26,942,271				701,101	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					2,362,014,431	2,216,539,585	2,421,758,371	1,243,688,714		2,203,120	988,922	1,214,198	(727,897)	2,425,235,870	508,952	(64,195,634)	(63,686,683)	63,531,061	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					2,362,014,431	2,216,539,585	2,421,758,371	1,243,688,714		2,203,120	988,922	1,214,198	(727,897)	2,425,235,870	508,952	(64,195,634)	(63,686,683)	63,531,061	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					2,362,014,431	2,216,539,585	2,421,758,371	1,243,688,714		2,203,120	988,922	1,214,198	(727,897)	2,425,235,870	508,952	(64,195,634)	(63,686,683)	63,531,061	XXX	XXX
..36179M-EK-2	G2 MA0138 - RMBS	09/01/2026	Paydown		9,579	9,579	9,566	9,566		13		13		9,579				139	06/20/2027	1.A
..36202C-QX-4	G2 002270 - RMBS	08/01/2026	Paydown		6	6	6	6						6					08/20/2026	1.A
..36202F-BK-1	G2 004542 - RMBS	09/01/2026	Paydown		3,948	3,948	4,152	4,106		(158)		(158)		3,948				125	09/20/2039	1.A
..3620A2-T5-5	GN 717072 - RMBS	09/01/2026	Paydown		11,818	11,818	11,994	11,971		(153)		(153)		11,818				362	05/15/2039	1.A
..3620AC-6M-1	GN 726376 - RMBS	09/01/2026	Paydown		64	64	67	67		(3)		(3)		64				2	10/15/2039	1.A
..36295P-U2-6	GN 676601 - RMBS	09/01/2026	Paydown		975	975	1,027	997		(22)		(22)		975				42	11/15/2037	1.A
..36295Q-KU-3	GN 677207 - RMBS	09/01/2026	Paydown		2,268	2,268	2,343	2,283		(15)		(15)		2,268				98	08/15/2038	1.A
..36296F-MQ-3	GN 689867 - RMBS	09/01/2026	Paydown		24,603	24,603	25,433	25,003		(400)		(400)		24,603				1,193	09/15/2038	1.A
..36296N-W7-7	GN 696470 - RMBS	09/01/2026	Paydown		65	65	67	66		(1)		(1)		65				3	08/15/2038	1.A
..36296Q-3N-7	GN 698405 - RMBS	09/01/2026	Paydown		6,581	6,581	6,741	6,734		(152)		(152)		6,581				219	07/15/2039	1.A
..36297A-KW-2	GN 706009 - RMBS	09/01/2026	Paydown		273	273	281	281		(8)		(8)		273				10	01/15/2039	1.A
..38377Q-HF-7	GNR 2011-018 ZE - CMO/RMBS	09/01/2026	Paydown		111,432	111,432	99,636	105,847		5,586		5,586		111,432				2,891	11/16/2040	1.A
..38377V-PY-6	GNR 2011-061 CB - CMO/RMBS	09/01/2026	Paydown		144,435	144,435	162,489	152,047		(7,612)		(7,612)		144,435				3,879	11/16/2040	1.A
..38378M-XD-2	GNR 2013-067 TV - CMO/RMBS	09/01/2026	Paydown		115,480	115,480	119,116	116,536		(1,056)		(1,056)		115,480				2,597	02/20/2042	1.A
..911760-JJ-6	VENDE 1996-3 2Z - CMO/RMBS	09/01/2026	Paydown		10,377	10,377	10,119	10,321		56		56		10,377				518	10/15/2026	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					441,904	441,904	453,038	445,830		(3,926)		(3,926)		441,904				12,080	XXX	XXX
..38373M-5H-9	GNR 2009-007 Z - CMBS	09/01/2026	Paydown		645,565	645,565	546,218	645,193		372		372		645,565				22,340	12/16/2050	1.A
..38373M-BE-9	GNR 2001-58 Z - CMBS	09/01/2026	Paydown		5,468	5,468	17,653	5,231		237		237		5,468				243	09/16/2041	1.A
..38373M-FX-3	GNR 2002-56 Z - CMBS	09/01/2026	Paydown		245	245	1,525	245						245				11	06/16/2042	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					651,278	651,278	565,396	650,669		609		609		651,278				22,594	XXX	XXX
..31288E-Y3-5	FH C76130 - RMBS	09/01/2026	Paydown		701	701	696	699		2		2		701				23	02/01/2033	1.A
..31288G-Q2-1	FH C77673 - RMBS	09/01/2026	Paydown		18,856	18,856	20,937	18,777		78		78		18,856				692	03/01/2033	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
..31296L-PK-1	FH A12226 - RMBS	09/01/2026	Paydown		711	711	704	707		4		4		711				24	08/01/2033	1.A
..3133T8-LK-1	FHR 1910 ZU - CMO/RMBS	09/02/2026	Paydown		5,953	5,953	6,100	5,946		7		7		5,953				296	11/15/2026	1.A
..3133T8-XJ-1	FHR 1941 E - CMO/RMBS	09/01/2026	Paydown		145	145	141	144		1		1		145				7	02/15/2027	1.A
..3133TG-E9-6	FHR 2086 GB - CMO/RMBS	09/01/2026	Paydown		814	814	759	804		10		10		814				33	09/15/2028	1.A
..3133TK-G7-9	FHR 2141 E - CMO/RMBS	09/01/2026	Paydown		1,355	1,355	1,266	1,331		24		24		1,355				59	04/15/2029	1.A
..3133TP-QW-2	FHR 2252 PE - CMO/RMBS	09/01/2026	Paydown		3,280	3,280	3,274	3,272		9		9		3,280				164	09/15/2030	1.A
..3133TT-TT-8	FHR 2330 PZ - CMO/RMBS	09/02/2026	Paydown		11,268	11,268	12,494	11,041		227		227		11,268				480	06/15/2031	1.A
..3136B7-M3-2	FNR 2019-77 AZ - CMO/RMBS	09/02/2026	Paydown		400,815	400,815	426,686	416,406		(15,591)		(15,591)		400,815				8,185	01/25/2050	1.A
..3136BD-AY-4	FNR 2020-88 KM - CMO/RMBS	09/01/2026	Paydown		74,893	74,893	77,373	76,789		(1,896)		(1,896)		74,893				982	03/25/2050	1.A
..31371N-MG-7	FN 256959 - RMBS	09/01/2026	Paydown		2,678	2,678	2,703	2,695		(17)		(17)		2,678				107	11/01/2037	1.A
..3137AF-ZL-9	FHR 3949 JM - CMO/RMBS	09/01/2026	Paydown		64,982	64,982	64,459	64,888		94		94		64,982				1,188	10/15/2026	1.A
..3137B8-YJ-0	FHR 4316 BZ - CMO/RMBS	09/02/2026	Paydown		121,743	121,743	128,034	124,510		(2,766)		(2,766)		121,743				2,425	03/15/2044	1.A
..3137BA-G7-1	FHR 4323 WB - CMO/RMBS	09/01/2026	Paydown		104,127	104,127	104,940	104,111		16		16		104,127				2,401	04/15/2029	1.A
..3137F7-DT-9	FHR 5048 CW - CMO/RMBS	09/01/2026	Paydown		505,065	505,065	522,367	515,969		(10,904)		(10,904)		505,065				7,000	03/25/2050	1.A
..3137F7-J2-2	FHR 5057 DM - CMBS/CMO/RMBS	09/01/2026	Paydown		83,130	83,130	85,926	85,266		(2,136)		(2,136)		83,130				1,292	03/25/2050	1.A
..3137F8-RK-1	FHR 5065 LA - CMO/RMBS	09/01/2026	Paydown		125,882	125,882	129,875	129,001		(3,119)		(3,119)		125,882				2,631	01/25/2051	1.A
..3137FC-60-2	FHR 4738 VC - CMO/RMBS	09/01/2026	Paydown		223,062	223,062	222,225	222,687		374		374		223,062				5,286	03/15/2038	1.A
..3137FR-Q4-6	FHR 4957 CW - CMO/RMBS	09/01/2026	Paydown		92,293	92,293	97,080	94,869		(2,576)		(2,576)		92,293				2,094	02/25/2040	1.A
..31392E-3V-0	FNR 0271A PZ - CMO/RMBS	09/02/2026	Paydown		89,110	89,110	83,944	87,040		2,070		2,070		89,110				2,991	11/25/2032	1.A
..31393B-N9-2	FNR 0335K DZ - CMO/RMBS	09/02/2026	Paydown		44	44	46	44						44				2	05/25/2033	1.A
..31393T-S2-3	FNR 2003-109 PZ - CMO/RMBS	09/02/2026	Paydown		3,918	3,918	3,901	3,900		18		18		3,918				153	11/25/2033	1.A
..31393W-SV-2	FHR 2645B NZ - CMO/RMBS	09/02/2026	Paydown		3,899	3,899	3,678	3,816		83		83		3,899				127	07/15/2033	1.A
..31394H-R4-5	FHR 2663 ZP - CMO/RMBS	09/02/2026	Paydown		4,746	4,746	4,468	4,665		80		80		4,746				155	08/15/2033	1.A
..31394K-CT-9	FHR 2690 TZ - CMO/RMBS	09/02/2026	Paydown		254,202	254,168	236,524	243,440		10,762		10,762		254,202				7,313	10/15/2033	1.A
..31394K-D3-5	FHR 2690 VZ - CMO/RMBS	09/02/2026	Paydown		161,423	161,423	153,996	156,597		4,826		4,826		161,423				5,322	10/15/2033	1.A
..31395A-V4-4	FHR 2812 OG - CMO/RMBS	09/01/2026	Paydown		30,191	30,191	44,365	29,285		906		906		30,191				971	06/15/2034	1.A
..31397S-H6-4	FNR 2011-46 MD - CMO/RMBS	09/01/2026	Paydown		33,520	33,520	31,552	32,663		857		857		33,520				891	05/25/2041	1.A
..31407N-B2-8	FN 835357 - RMBS	09/01/2026	Paydown		10,659	10,659	10,058	10,222		437		437		10,659				293	09/01/2035	1.A
..31412U-H3-7	FN 935050 - RMBS	09/01/2026	Paydown		816	816	840	832		(16)		(16)		816				88	03/01/2039	1.A
..31414P-4Z-9	FN 972540 - RMBS	09/01/2026	Paydown		70	70	72	72		(2)		(2)		70				3	02/01/2038	1.A
..31416M-KD-5	FN AA3891 - RMBS	09/01/2026	Paydown		68	68	69	68						68				2	03/01/2039	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)					2,434,417	2,434,383	2,481,553	2,452,554		(18,137)		(18,137)		2,434,417				53,681	XXX	XXX
..31358S-6S-5	FNA 2001-M01 D - CMBS	09/01/2026	Paydown		21,486	21,486	20,967	21,390		96		96		21,486				926	02/25/2031	1.A
..31377T-SZ-0	FN 386736 - CMBS/RMBS	06/30/2026	Adjustment		(13,604)											(13,604)	(13,604)	(1,470)	01/01/2034	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					7,882	21,486	20,967	21,390		96		96		21,486		(13,604)	(13,604)	(544)	XXX	XXX
..00002L-AC-5	ADMT 26NQM6 A1 - RMBS	09/25/2026	Paydown		288,295	288,295	288,292			3		3		288,295				1,358	08/25/2071	1.A FE
..00039R-AC-9	ADMT 26NQM5 A1 - RMBS	09/01/2026	Paydown		52,232	52,232	52,231			1		1		52,232				557	07/27/2071	1.A FE
..03465P-AA-4	AOMT 234 A1 - CMO/RMBS	09/01/2026	Paydown		331,012	331,012	300,113	306,527		24,485		24,485		331,012				8,330	04/25/2067	1.A FE
..03465P-AB-2	AOMT 234 A2 - CMO/RMBS	09/01/2026	Paydown		29,048	29,048	25,717	26,297		2,750		2,750		29,048				731	04/25/2067	1.A FE
..03465P-AC-0	AOMT 234 A3 - CMO/RMBS	09/01/2026	Paydown		30,173	30,173	26,366	26,642		3,531		3,531		30,173				759	04/25/2067	1.C FE
..03465R-AA-0	AOMT 235 A1 - RMBS	09/01/2026	Paydown		105,772	105,772	100,775	102,454		3,318		3,318		105,772				3,511	09/26/2067	1.A FE
..03465R-AB-8	AOMT 235 A2 - RMBS	09/01/2026	Paydown		25,910	25,910	24,245	24,670		1,240		1,240		25,910				860	09/26/2067	1.A FE
..03465R-AC-6	AOMT 235 A3 - RMBS	09/01/2026	Paydown		47,958	47,958	44,320	44,657		3,301		3,301		47,958				1,592	09/26/2067	1.C FE
..03467A-AA-5	AOMT 264 A1 - RMBS	09/01/2026	Paydown		246,199	246,199	246,196			3		3		246,199				1,853	06/25/2071	1.A FE
..034931-AA-3	AOMT 233 A1 - CMO/RMBS	09/01/2026	Paydown		112,514	112,514	108,489	107,654		4,861		4,861		112,514				3,677	09/26/2067	1.A FE
..04537U-AE-7	SPIRE 264 A1 - RMBS	09/01/2026	Paydown		335,405	335,405	335,400			5		5		335,405				2,164	07/26/2066	1.A FE
..04538H-AA-3	SPIRE 262 A1 - RMBS	09/01/2026	Paydown		517,944	517,944	517,935			9		9		517,944				8,910	04/26/2066	1.A FE
..045380-AC-9	SPIRE 265 A1 - RMBS	09/01/2026	Paydown		89,034	89,034	89,033			1		1		89,034				412	08/25/2066	1.A FE
..05374@-AA-3	Aven Home 2026-SL5 LLC - ABS	08/17/2026	Redemption @ 100.00		127,346	127,346	127,346							127,346				1,046	06/15/2056	1.A
..05374@-AB-1	Aven Home 2026-SL5 LLC - ABS	08/17/2026	Redemption @ 100.00		7,066	7,066	7,066							7,066				61	06/15/2056	1.D
..05374@-AC-9	Aven Home 2026-SL5 LLC - ABS	08/17/2026	Redemption @ 100.00		6,046	6,046	6,046							6,046				55	06/15/2056	1.G

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
05374@-AD-7	Aven Home 2026-SL5 LLC - ABS	08/17/2026	Redemption @ 100.00		6,183	6,183	6,183							6,183				61	06/15/2056	2.C
05374@-AE-5	Aven Home 2026-SL5 LLC - ABS	08/17/2026	Redemption @ 100.00		6,318	6,318	6,318							6,318				81	06/15/2056	3.C
05374@-AF-2	Aven Home 2026-SL5 LLC - ABS	08/17/2026	Redemption @ 100.00		5,911	5,911	5,911							5,911				93	06/15/2056	4.B
10568E-AA-0	BRAVO 23NQM3 A1 - CMO/RMBS	09/01/2026	Paydown		150,025	150,025	145,415	144,119		5,906		5,906		150,025				4,590	09/25/2062	1.A FE
10568E-AB-8	BRAVO 23NQM3 A2 - CMO/RMBS	09/01/2026	Paydown		22,914	22,914	21,880	21,579		1,335		1,335		22,914				701	04/25/2062	1.A FE
10568E-AC-6	BRAVO 23NQM3 A3 - CMO/RMBS	09/01/2026	Paydown		17,273	17,273	16,419	16,437		836		836		17,273				528	04/25/2062	1.B FE
10571B-AH-6	BRAVO 2026-NQM7 A1 - RMBS	09/01/2026	Paydown		181,969	181,969	181,969							181,969				1,464	06/25/2066	1.A FE
10638D-AA-8	BABS 2023-RM9 A1 - RMBS	09/25/2026	Paydown		276,068	276,068	270,461	270,531		5,538		5,538		276,068				4,430	09/25/2064	1.A FE
10638F-AA-3	BABS 2025-RM10 A1 - RMBS	09/25/2026	Paydown		77,964	77,964	75,302	74,904		3,060		3,060		77,964				1,031	01/26/2065	1.A FE
10638G-AA-1	BABS 2025-RM11 A1 - RMBS	09/25/2026	Paydown		113,454	113,454	109,049	109,072		4,382		4,382		113,454				1,625	05/26/2065	1.A FE
10638H-AA-8	BABS 2021-RM2 A - CMO/RMBS	09/25/2026	Paydown		20,055,858	20,055,858	19,591,570	20,267,003		(162,531)		(162,531)		20,055,858				266,685	10/25/2061	1.A FE
10638N-AA-6	BABS 22RM3 A - RMBS	09/25/2026	Paydown		238,417	238,417	227,384	231,917		6,500		6,500		238,417				1,685	02/25/2062	1.A FE
10638P-AA-1	BABS 2025-RM13 A1 - RMBS	09/25/2026	Paydown		155,580	155,580	150,585	150,603		4,977		4,977		155,580				2,280	10/26/2065	1.A FE
12530J-AA-0	CFMT 2022-AB2 A - CMO/RMBS	09/25/2026	Paydown		603,269	603,269	571,188			30,906		30,906		603,269				3,599	02/26/2052	1.A FE
12545C-AD-2	CWHL 2007-10 A4 - CMO/RMBS	09/01/2026	Paydown			43	30	15		(15)		(15)						2	07/25/2037	1.A FM
12570D-AA-4	CIM 2023-I1 A1 - RMBS	09/01/2026	Paydown		44,407	44,407	44,406	44,486		(79)		(79)		44,407				1,782	04/25/2058	1.A
12647G-AX-6	CSMC 2013-IVR4 A11 - CMO/RMBS	09/01/2026	Paydown		7,266	7,266	7,278	7,286		(19)		(19)		7,266				169	07/27/2043	1.A
126694-JT-6	CWHL 2005-24 A3 - CMO/RMBS	09/01/2026	Paydown		12,846	12,933	11,836	6,323		6,523		6,523		12,846				429	11/25/2035	1.A FM
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS	09/01/2026	Paydown		65,193	60,908	56,959	34,917		30,276		30,276		65,193				2,480	01/25/2036	1.A FM
126694-W4-6	CWHL 2006-9 A3 - CMO/RMBS	07/01/2026	Paydown		9,637	1,076	925	454		9,183		9,183		9,637				53	05/25/2036	1.A FM
126694-W7-9	CWHL 2006-9 A6 - CMO/RMBS	07/01/2026	Paydown		11,741	1,310	1,110	553		11,188		11,188		11,741				65	05/25/2036	1.A FM
126694-X5-2	CWHL 2006-9 A12 - CMO/RMBS	07/01/2026	Paydown		5,847	652	553	275		5,571		5,571		5,847				32	05/25/2036	1.A FM
12669F-F3-2	CWHL 2004-J5 A5 - CMO/RMBS	09/01/2026	Paydown		7,561	7,561	7,285	7,447		114		114		7,561				277	07/25/2034	1.A FM
12669G-2V-2	CWHL 2005-16 A3 - CMO/RMBS	09/01/2026	Paydown		19,975	19,975	19,275	12,150		7,825		7,825		19,975				732	09/25/2035	1.A FM
12678Q-AA-6	CROSS 26NQ10 A1 - RMBS	09/25/2026	Paydown		146,746	146,746	146,745			2		2		146,746				686	09/25/2071	1.A FE
12678Q-AF-5	CROSS 26NQ10 A2 - RMBS	09/25/2026	Paydown		55,370	55,370	55,369			1		1		55,370				266	09/25/2071	1.C FE
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS	09/01/2026	Paydown		40,446	40,446	40,627	40,697		(251)		(251)		40,446				944	05/25/2044	1.A
17323E-AD-5	CMLTI 2014-J2 A1 - CMO/RMBS	09/01/2026	Paydown		17,416	17,416	17,567	17,602		(186)		(186)		17,416				406	11/25/2044	1.A
19689E-AD-9	COLT 264 A1 - RMBS	09/01/2026	Paydown		83,941	83,941	83,599			342		342		83,941				370	06/25/2071	1.A FE
22541Q-BT-8	CSFB 2003-11 A32 - CMO/RMBS	09/01/2026	Paydown		45,945	45,945	47,544	45,807		138		138		45,945				1,683	06/25/2033	1.A FM
22758C-AB-7	CROSS 2023-H1 A2 - RMBS	09/01/2026	Paydown		28,890	28,890	28,889	29,003		(114)		(114)		28,890				1,426	03/27/2068	1.A
22758C-AC-5	CROSS 2023-H1 A3 - RMBS	09/01/2026	Paydown		14,505	14,505	14,505	14,505						14,505				727	03/27/2068	1.A
24381G-AA-1	DRMT 26INV1 A1 - RMBS	09/01/2026	Paydown		488,610	488,610	486,644			1,934		1,934		488,610				5,757	12/26/2070	1.A FE
24382E-AC-1	DRMT 25INV1 A1 - RMBS	09/01/2026	Paydown		397,034	397,034	397,030	397,083		(49)		(49)		397,034				6,948	11/25/2060	1.A FE
25762@-AA-1	DOMUS FUNDING I LLC - ABS	09/02/2026	Redemption @ 100.00		20,083,421	20,083,421	20,083,421	20,083,421						20,083,421				776,163	12/21/2060	1.A PL
25762@-AB-9	DOMUS FUNDING I LLC - ABS	09/02/2026	Redemption @ 100.00		3,206,603	3,206,603	3,206,603	3,206,603						3,206,603				126,208	12/21/2060	1.D PL
25762@-AC-7	DOMUS FUNDING I LLC - ABS	09/02/2026	Redemption @ 100.00		1,957,660	1,957,660	1,957,660	1,957,660						1,957,660				78,444	12/21/2060	1.G PL
25762@-AD-5	DOMUS FUNDING I LLC - ABS	09/02/2026	Redemption @ 100.00		2,962,655	2,962,655	2,962,655	2,962,655						2,962,655				125,583	12/21/2060	2.C PL
25762@-AE-3	DOMUS FUNDING I LLC - ABS	09/02/2026	Redemption @ 100.00		2,312,287	2,312,287	2,312,287	2,312,287						2,312,287				106,208	12/21/2060	3.B PL
26843H-AA-6	EFMT 24RM1 A1 - RMBS	09/25/2026	Paydown		260,120	260,120	234,386	230,599		29,521		29,521		260,120				4,780	03/25/2054	1.A FE
26845E-AA-1	EFMT 2024-RM3 A1A - RMBS	09/25/2026	Paydown		186,373	186,373	174,899	175,604		10,770		10,770		186,373				2,650	12/28/2054	1.A FE
31735E-AA-4	FAHB 2025-HB1 A - RMBS	09/25/2026	Paydown		350,784	350,784	348,844	348,596		2,187		2,187		350,784				5,270	11/26/2035	1.A FE
31737B-AA-8	FAHB 26HB1 A - ABS	09/25/2026	Paydown		446,078	446,078	441,078			4,818		4,818		446,078				5,761	03/25/2036	1.A FE
31739D-AA-2	FASST 23S3 A1 - RMBS	09/25/2026	Paydown		16,205,952	16,205,952	15,124,821	14,969,240		1,215,142		1,215,142		16,205,952				594,182	08/23/2073	1.A FE
31739D-AB-0	FASST 23S3 A2 - RMBS	09/25/2026	Paydown		20,257,440	20,257,440	18,763,515	18,547,939		1,679,642		1,679,642		20,257,440				751,067	08/23/2073	1.A FE
31739D-AC-8	FASST 23S3 A3 - RMBS	09/25/2026	Paydown		4,051,515	4,051,514	3,697,118	3,701,743		350,389		350,389		4,051,515				169,637	08/23/2073	1.D FE
31739W-AB-8	FASST 2024-S3 A1 - RMBS	09/25/2026	Paydown		97,084	97,084	88,165			9,853		9,853		97,084				1,097	07/25/2074	1.A FE
31741A-AB-2	FASST 2024-S4 A1 - RMBS	09/25/2026	Paydown		461,235	461,235	432,794	432,386		28,849		28,849		461,235				5,460	11/26/2074	1.A FE
31741B-AB-0	FASST 2025-S1 A1 - RMBS	09/25/2026	Paydown		235,868	235,868	221,939	220,848		15,020		15,020		235,868				2,509	02/25/2075	1.A FE
33767P-AA-6	FKH 2022-SFR2 A - CMBS	07/01/2026	Paydown		20,927	20,927	20,186	20,647		280		280		20,927				519	07/19/2039	1.A FE
33768N-AA-0	FKH 2022-SFR1 A - CMBS	09/01/2026	Paydown		3,895	3,895	3,895	3,890		5		5		3,895				110	05/19/2039	1.A FE
362636-AM-4	GSR 2007-2F 2A7 - CMO/RMBS	09/25/2026	Paydown															9,023	02/25/2037	1. FM
466247-N2-5	JPMMT 2006-S1 2A3 - CMO/RMBS	08/27/2026	Paydown		10,641	10,641	11,320	10,643		(2)		(2)		10,641				424	04/25/2036	1.A FM
46630U-AC-8	JPMMT 2007-A3 2A1 - CMO/RMBS	09/01/2026	Paydown		9,806	9,806	7,771	7,186		2,620		2,620		9,806				285	05/25/2037	1.A FM

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
46641C-AA-9	JPMMT 2014-1 1A1 - CMO/RMBS	09/01/2026	Paydown		17,767	17,767	18,445	18,565		(798)		(798)		17,767				450	01/25/2044	1.A
46641C-AH-4	JPMMT 2014-1 1A9 - CMO/RMBS	09/01/2026	Paydown		29,571	29,571	30,251	30,204		(633)		(633)		29,571				689	01/25/2044	1.A
46641C-BK-6	JPMMT 2014-1 1AA - CMO/RMBS	09/01/2026	Paydown		33,633	33,633	34,979	35,609		(1,976)		(1,976)		33,633				851	01/25/2044	1.A
46644V-BK-1	JPMMT 154 2A3 - CMO/RMBS	09/01/2026	Paydown		82,819	82,819	82,651	82,654		165		165		82,819				1,658	06/26/2045	1.A
46657B-AQ-7	JPMMT 23DSC2 A3 - RMBS	09/01/2026	Paydown		87,213	87,213	81,650	80,083		7,130		7,130		87,213				3,029	11/25/2063	1.B
55286M-AC-4	MFRA 2023-NQM3 A3 - RMBS	09/01/2026	Paydown		48,361	48,361	48,360	48,361						48,361				2,247	07/25/2068	1.B FE
607394-AA-1	MOBILE INFRASTRUCTURE FUNDING LLC - MBS	09/25/2026	Paydown		84,000	84,000	74,175	74,210		9,790		9,790		84,000				2,324	10/25/2055	2.B
64832V-AE-1	NRZT 26NQM9 A1 - RMBS	09/01/2026	Paydown		288,998	288,998	288,997			2		2		288,998				2,295	08/25/2066	1.A FE
67124E-AC-3	OBX 26NQM6 A1 - RMBS	09/01/2026	Paydown		536,916	536,916	536,906			11		11		536,916				9,030	04/26/2066	1.A FE
673930-AE-3	OBX 26NQ13 A1 - RMBS	09/25/2026	Paydown		326,456	326,456	326,452			4		4		326,456				1,287	07/26/2066	1.A FE
67449P-AE-2	OBX 26NQM9 A1 - RMBS	09/01/2026	Paydown		968,606	968,606	968,277			329		329		968,606				5,884	05/25/2066	1.A FE
69385A-AE-7	PRKCM 26AFC5 A1 - RMBS	09/01/2026	Paydown		112,357	112,357	112,355			1		1		112,357				875	08/25/2061	1.A FE
74333W-AC-6	PROG 2021-SFR10 B - CMBS	09/01/2026	Paydown		26,882	26,882	23,042	22,772		4,111		4,111		26,882				476	12/19/2040	1.A FE
74939H-AA-1	RCKTL 2025-2 A - RMBS	09/25/2026	Various		4,315,544	4,314,903	4,314,855	4,314,906		(835)		(835)		4,314,072		1,472	1,472	114,882	11/27/2034	1.A FE
74957E-AR-8	RFMSI 2006-S5 A16 - CMO/RMBS	09/01/2026	Paydown		38,036	41,797	36,020	34,391		3,646		3,646		38,036				1,793	06/25/2036	1.A FM
74969X-AA-9	RPIT 221 A - CMO/RMBS	08/25/2026	Paydown		65,949	66,053	65,962			(1,055)		(1,055)		65,949				661	01/25/2062	1.A FE
81744N-AA-8	SEMT 2012-6 A1 - CMO/RMBS	09/01/2026	Paydown		5,585	5,585	5,302	5,415		170		170		5,585				93	12/26/2042	1.A FM
81745B-AB-1	SEMT 2013-6 A2 - CMO/RMBS	09/01/2026	Paydown		28,242	28,242	28,295	28,316		(74)		(74)		28,242				565	05/26/2043	1.A
822804-AJ-9	SAFT 2013-1 A2 - CMO/RMBS	09/01/2026	Paydown		18,462	18,462	17,880	17,181		1,281		1,281		18,462				428	07/27/2043	1.A
92262J-AA-6	VCC 2025-4 - RMBS	09/01/2026	Paydown		1,364,682	1,364,682	1,364,567	1,364,748		(65)		(65)		1,364,682				48,794	09/27/2055	1.A FE
92262K-AA-3	VCC 255 A - RMBS	09/01/2026	Paydown		412,810	412,810	412,800	412,817		(7)		(7)		412,810				14,438	12/27/2055	1.A FE
922955-AA-7	VCC 2025-1 A - RMBS	09/01/2026	Paydown		493,653	493,653	493,638	493,317		336		336		493,653				19,879	02/25/2055	1.A FE
922969-AA-8	VCC 252 A - RMBS	09/01/2026	Paydown		421,690	421,690	421,658	421,819		(129)		(129)		421,690				16,315	04/26/2055	1.A FE
924936-AE-7	VERUS 2026-4 A1 - RMBS	09/01/2026	Paydown		110,799	110,799	109,656			1,143		1,143		110,799				461	04/27/2071	1.A FE
92538G-AA-0	VERUS 2021-8 A1 - CMO/RMBS	09/01/2026	Paydown		28,165	28,165	23,941	25,036		3,129		3,129		28,165				557	11/26/2066	1.A
92541Q-AE-5	VERUS 266 A1 - RMBS	09/01/2026	Paydown		61,702	61,702	61,701			1		1		61,702				442	07/27/2071	1.A FE
92838W-AE-4	VSTA 2020-1 B1 - CMO/RMBS	08/25/2026	Paydown		1,306,000	1,306,000	1,235,268	1,268,738		37,262		37,262		1,306,000				51,478	03/25/2065	1.A
92922F-RE-0	WAMU 2004-CB1 3A3 - CMO/RMBS	09/01/2026	Paydown		71,357	71,357	66,921	68,586		2,770		2,770		71,357				2,607	06/25/2034	1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					110,273,134	110,248,017	106,525,738	100,623,342		3,431,602		3,431,602		110,271,661		1,472	1,472	3,419,835	XXX	XXX
04248N-AA-1	ARMYH 2005 1A - ABS	06/15/2026	Paydown																06/15/2050	1.D FE
05625A-AE-1	BLP 24INDS C - CMBS	09/15/2026	Paydown		76,882	76,882	75,776	76,712		170		170		76,882				3,251	03/15/2041	1.A
123910-AE-1	BX 2024-GPA3 C - CMBS	09/15/2026	Paydown		63,783	63,783	63,623	63,699		84		84		63,783				2,698	12/15/2039	1.D
12434D-AL-6	BX 2021-LGCY D - CMBS	07/15/2026	Paydown		1,694,000	1,694,000	1,670,708	1,694,000						1,694,000				50,718	10/15/2036	1.A
17291C-BW-4	CGCMT 16C2 XA - CMBS	08/12/2026	Paydown				6,134,362	663,981		(663,981)		(663,981)						790,503	08/12/2049	1.A FE
30227T-AE-0	ESA 25ESH C - CMBS	08/17/2026	Paydown		36,048	36,048	36,048	36,048						36,048				1,343	10/15/2042	1.G FE
55285A-AA-5	MF1 22FL9 A - CMBS	09/21/2026	Paydown		5,711	5,711	5,711	5,711						5,711				244	06/22/2037	1.A FE
61766N-BC-8	MSBAM 2016-C30 XA - CMBS	08/17/2026	Paydown				1,043,649	455,501		(455,501)		(455,501)						334,821	09/17/2049	1.A FE
67120D-AE-5	ORL 2024-GLKS C - CMBS	09/15/2026	Paydown		2,073,000	2,073,000	2,067,818	2,070,191		2,809		2,809		2,073,000				93,983	12/15/2039	1.A
74334G-AA-4	PROG 25SFR2 A - CMBS	08/01/2026	Paydown		2,031	2,031	1,861	1,866		165		165		2,031				45	04/17/2042	1.A FE
74334G-AC-0	PROG 25SFR2 B - CMBS	08/01/2026	Paydown		1,268	1,268	1,165	1,168		100		100		1,268				30	04/17/2042	1.D FE
74334G-AE-6	PROG 25SFR2 C - CMBS	08/01/2026	Paydown		2,325	2,325	2,118	2,124		201		201		2,325				55	04/17/2042	1.G FE
89617F-AA-2	TCN 2025-SFR2 A - CMBS	09/01/2026	Paydown		490,320	490,320	489,586	489,581		738		738		490,320				17,705	08/19/2044	1.A FE
95000F-AW-6	WFCM 2016-C35 XA - CMBS	07/17/2026	Paydown				1,506,192	642,459		(642,459)		(642,459)						667,985	07/17/2048	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					4,445,366	4,445,366	13,098,617	6,203,041		(1,757,675)		(1,757,675)		4,445,366				1,963,381	XXX	XXX
03330H-BN-6	ANCHF 9R BR - CDO	07/15/2026	Call @ 100.00		3,159,940	3,159,940	3,159,940	3,159,940						3,159,940				71,038	10/26/2037	1.A FE
03330H-BS-5	ANCHF 9R CR - CDO	07/15/2026	Call @ 100.00		3,150,000	3,150,000	3,150,000	3,150,000						3,150,000				82,408	10/26/2037	1.B FE
03665Y-AQ-8	ANTR 19ZR A2R - CDO	07/13/2026	Call @ 100.00		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				434,135	01/23/2036	1.A FE
03665Y-AS-4	ANTR 19ZR BR - CDO	07/02/2026	Call @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				713,184	01/23/2036	1.C FE
03665Y-AU-9	ANTR 19ZR CR - CDO	07/02/2026	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				538,262	01/23/2036	1.F FE
04018E-AA-9	ARES LIX A - CDO	07/27/2026	Paydown		3,040,601	3,040,601	3,040,601	3,040,601						3,040,601				115,808	04/25/2034	1.A FE
050931-AA-2	AUDAX 9 A1 - CDO	07/23/2026	Call @ 100.00		48,000,000	48,000,000	48,000,000	48,000,000						48,000,000				2,259,063	04/21/2036	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05554L-AG-7	BXCMM 2021-1 A - CDO	07/15/2026	Paydown		3,579,363	3,579,363	3,579,363	3,579,363						3,579,363				149,083	01/16/2035	1.A FE
06760W-AC-0	BMM 2021-I A1 - CDO	07/20/2026	Paydown		4,078,970	4,078,970	4,078,970	4,078,970						4,078,970				171,823	07/20/2033	1.A FE
07403C-AL-5	BRMTN 1R BR - CDO	08/07/2026	Call @ 100.00		21,750,000	21,750,000	21,750,000	21,750,000						21,750,000				1,020,326	07/15/2037	1.C FE
08179M-AS-8	BSP XV BR - CDO	07/15/2026	Paydown		4,700,000	4,700,000	4,700,000	4,700,000						4,700,000				196,057	07/15/2037	1.C FE
08179M-AU-3	BSP XV CR - CDO	07/15/2026	Paydown		3,250,000	3,250,000	3,250,000	3,250,000						3,250,000				141,733	07/15/2037	1.F FE
08186A-AJ-5	BSP XXVI AR - CDO	09/11/2026	Call @ 100.00		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				788,342	07/20/2037	1.A FE
08186A-AN-6	BSP XXVI CR - CDO	09/11/2026	Call @ 100.00		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				467,887	07/20/2037	1.F FE
08186A-AQ-9	BSP XXVI D1R - CDO	09/11/2026	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				305,215	07/20/2037	2.B FE
08860K-AA-5	BOLT 251CON A - ABS	09/17/2026	Paydown		1,216,699	1,216,699	1,212,872	1,212,429		4,271		4,271		1,216,699				39,143	08/18/2036	1.A
09262W-AA-1	BLKMM 59 A - CDO	07/20/2026	Paydown		1,345,565	1,345,565	1,345,565	1,345,565						1,345,565				62,481	10/20/2033	1.A FE
09609N-AL-9	BLUEM XXIV AR - CDO	07/20/2026	Paydown		352,794	352,794	352,794	352,794						352,794				13,657	04/20/2034	1.A FE
11124T-AN-4	BDRVR 201R CR - CDO	07/03/2026	Call @ 100.00		3,700,000	3,700,000	3,675,990	3,689,171		908		908		3,690,078		9,922	9,922	161,164	07/20/2034	1.F FE
12481H-AU-9	CBAM 2017-3 CR - CDO	07/01/2026	Call @ 100.00		1,850,000	1,850,000	1,850,000	1,850,000						1,850,000				86,987	07/17/2034	1.F FE
12570L-AA-6	CIFC 221 A - CDO	07/08/2026	Call @ 100.00		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				1,486,789	04/17/2035	1.A FE
12570L-AE-8	CIFC 221 C - CDO	07/08/2026	Call @ 100.00		15,105,000	15,105,000	15,105,000	15,105,000						15,105,000				647,849	04/17/2035	1.F FE
12570L-AG-3	CIFC 221 D - CDO	07/08/2026	Call @ 100.00		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				847,559	04/17/2035	2.C FE
15674L-AA-4	CERB 32 A - CDO	07/15/2026	Paydown		1,245,660	1,245,660	1,245,660	1,245,660						1,245,660				53,205	04/22/2033	1.A FE
171512-AS-5	CHMML 4R BR - CDO	07/23/2026	Paydown		29,833,000	29,833,000	29,833,000	29,833,000						29,833,000				1,410,110	04/23/2036	1.C FE
171512-AU-0	CHMML 4R CR - CDO	07/23/2026	Paydown		8,250,000	8,250,000	8,250,000	8,250,000						8,250,000				433,745	04/23/2036	1.F FE
27830K-AY-0	EATON 151R CR - CDO	07/20/2026	Paydown		454,668	454,668	454,304	459,262		(4,594)		(4,594)		454,668				20,359	01/22/2030	1.A FE
29244P-AG-4	EMPWR 242 C - CDO	08/18/2026	Call @ 100.00		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				497,183	07/15/2037	1.F FE
29244P-AJ-8	EMPWR 242 D - CDO	08/28/2026	Call @ 100.00		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				590,652	07/15/2037	2.C FE
33883J-AY-7	FLAT 19 BR2 - CDO	09/22/2026	Call @ 100.00		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				1,086,022	11/16/2034	1.B FE
34963W-AE-3	FCBSL XIV C - CDO	07/31/2026	Call @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				128,014	10/23/2034	1.F FE
37147X-AA-1	KLLM 15 A - CDO	08/19/2026	Call @ 100.00		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				2,338,439	07/20/2037	1.A FE
37147X-AE-3	KLLM 15 C - CDO	08/28/2026	Call @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				415,378	07/20/2037	1.F FE
37147X-AG-8	KLLM 15 D - CDO	08/28/2026	Call @ 100.00		5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				346,316	07/20/2037	2.C FE
38217T-AA-3	GOODG 2020-1 A - ABS	09/15/2026	Paydown		144,085	144,085	144,013	144,199		(114)		(114)		144,085				1,917	04/15/2055	1.A FE
38217U-AA-0	GOODG 2021-1 A - ABS	09/15/2026	Paydown		86,817	86,817	86,795	87,307		(490)		(490)		86,817				1,169	10/16/2056	1.A FE
40172C-AL-5	GUGG 2020-1 CR - CDO	07/15/2026	Paydown		6,408,737	6,408,737	6,408,737	6,408,737						6,408,737				318,930	04/15/2031	1.A FE
40443W-AG-5	HLM 2024-20 D1 - CDO	07/27/2026	Paydown		2,000,000	2,000,000	2,013,000	2,011,483		(11,483)		(11,483)		2,000,000				106,635	07/27/2037	2.B FE
40637L-AE-0	HLSY 4 C - CDO	07/27/2026	Call @ 100.00		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				108,855	04/20/2034	1.F FE
485862-AA-4	KTAMA 2 A1 - CDO	08/20/2026	Call @ 100.00		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				2,276,537	04/20/2037	1.A FE
485862-AC-0	KTAMA 2 B - CDO	08/20/2026	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				99,506	04/20/2037	1.C FE
50189X-AE-5	LCMLF I C - CDO	07/20/2026	Paydown		2,492,372	2,492,372	2,489,132	2,536,413		(44,040)		(44,040)		2,492,372				109,714	04/21/2031	1.B FE
52607M-AA-7	LFT 2021-1 A - ABS	09/20/2026	Paydown		5,481,879	5,481,879	4,779,594	5,363,175		118,704		118,704		5,481,879				69,265	11/20/2031	1.C FE
56847P-AC-7	MFIT 19PVT B - ABS	07/16/2026	Call @ 100.00		38,726	38,726	38,715	38,719						38,719		7	7	922	12/20/2034	1.A PL
61034V-AC-7	MCMML XII A1 - CDO	09/14/2026	Paydown		3,277,271	3,277,271	3,277,271	3,277,271						3,277,271				135,417	09/15/2033	1.A FE
63935C-AB-7	NAVSL 2019-F A2 - ABS	09/15/2026	Paydown		200,261	200,261	200,188	200,235		26		26		200,261				3,468	08/15/2068	1.A FE
63941J-AA-6	NAVSL 2019-G A - ABS	09/15/2026	Paydown		97,376	97,376	97,375	97,376						97,376				1,569	10/15/2068	1.A FE
668468-AJ-0	WOODS 25 B2 - CDO	07/27/2026	Call @ 100.00		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				90,708	07/20/2034	1.B FE
67113D-BG-8	OZLM 24R BR - CDO	07/20/2026	Paydown		838,953	838,953	838,953	838,953						838,953				40,430	07/20/2032	1.A FE
67402C-BJ-4	OAKCL 2019-4 CRR - CDO	07/20/2026	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				182,401	07/20/2037	1.F FE
67402C-BL-9	OAKCL 2019-4 D1R - CDO	07/20/2026	Paydown		16,000,000	16,000,000	16,000,000	15,961,835		38,165		38,165		16,000,000				866,712	07/20/2037	2.B FE
68252P-AN-6	MUZ88 5 D1 - CDO	07/23/2026	Call @ 100.00		1,500,000	1,500,000	1,496,700			171		171		1,496,871		3,129	3,129	54,936	07/15/2037	2.C FE
682685-AA-0	ODART 2023-1 A - ABS	09/14/2026	Paydown		1,428,175	1,428,175	1,426,778	1,427,779		397		397		1,428,175				51,262	11/14/2029	1.A FE
682696-AA-7	OMFIT 2020-2 A - ABS	09/14/2026	Paydown		2,104,989	2,104,989	2,104,809	2,104,974		14		14		2,104,989				24,402	09/14/2035	1.A FE
68269H-AA-3	OMFIT 2023-2 A1 - ABS	09/14/2026	Paydown		833,881	833,881	833,713	833,812		69		69		833,881				36,524	09/15/2036	1.A FE
70806C-AU-6	PNTPK 5R A1R - CDO	09/23/2026	Various		21,585,735	21,585,735	21,585,735	21,585,735						21,585,735				1,097,555	10/17/2033	1.A FE
70806C-AW-2	PNTPK 5R A2R - CDO	09/23/2026	Call @ 100.00		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				506,030	10/17/2033	1.A FE
70806E-AN-8	PNTPK 4 A1A - CDO	07/15/2026	Paydown		1,816,755	1,816,755	1,816,755	1,816,755						1,816,755				75,096	04/15/2034	1.A FE
70806F-AA-3	PNTPK 7 A1A - CDO	07/24/2026	Paydown		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				1,189,812	07/20/2035	1.A FE
70806F-AC-9	PNTPK 7 A2 - CDO	07/24/2026	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				480,805	07/20/2035	1.A FE
71680@-CY-0	PETROS PACE FINANCE LLC 2021-8A - ABS	06/30/2026	Paydown		(142,706)	(142,706)	(145,787)	(145,701)		2,995		2,995		(142,706)				(4,618)	09/30/2054	1.F PL

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
81789M-AE-8	NWML 5 A2 - CDO	07/20/2026	Paydown		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				996,127	07/20/2037	1.A FE
81789M-AL-2	NWML 5 D - CDO	07/20/2026	Paydown		10,600,000	10,600,000	10,600,000	10,600,000						10,600,000				582,235	07/20/2037	2.C FE
81800D-AA-1	NWML 5 E - CDO	07/20/2026	Paydown		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				571,209	07/20/2037	3.C FE
87165V-AZ-2	SYMP 16RRR B1R - CDO	07/15/2026	Paydown		7,380,607	7,380,607	7,380,607	7,376,116		4,490		4,490		7,380,607				305,079	10/15/2031	1.A FE
89532U-AG-8	TREST V B2 - CDO	07/02/2026	Call @ 100.00		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				36,762	10/20/2034	1.C FE
89790C-AA-8	TFINS 253 A1 - CDO	07/15/2026	Paydown		2,259,887	2,259,887	2,259,887	2,259,887						2,259,887				75,525	07/15/2041	1.A FE
901397-AA-7	TWBRK 241 A - CDO	07/31/2026	Call @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				712,282	07/21/2036	1.A FE
901397-AG-4	TWBRK 241 C - CDO	07/31/2026	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				563,230	07/21/2036	1.F FE
901397-AJ-8	TWBRK 241 D - CDO	08/19/2026	Call @ 100.00		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				548,672	07/21/2036	2.B FE
92920D-AA-3	VOYA 241 A1 - CDO	07/02/2026	Call @ 100.00		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				776,323	04/15/2037	1.A FE
92920D-AG-0	VOYA 241 D - CDO	07/02/2026	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				544,953	04/15/2037	2.C FE
97316L-AL-2	WINDR 2017-3 BR2 - CDO	09/04/2026	Call @ 100.00		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,260,683	04/16/2035	1.C FE
BGS4FA-N1-0	SKF III Holdings 2025 Trust - ABS	06/30/2026	Redemption @ 100.00		7,375,290	7,375,290	7,375,186			(538)		(538)		7,374,648		642	642	151,560	09/17/2029	2.C
BME5QA-YC-1	SPR SOLAR FUNDING LLC_Term Loan - ABS	08/25/2026	Redemption @ 100.00		81,390	81,390	81,390	81,385		13		13		81,398		(8)	(8)	4,697	08/30/2054	1.G
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					707,952,738	707,952,738	707,223,606	698,958,198		108,963		108,963		707,939,047		13,691	13,691	33,174,715	XXX	XXX
000000-00-0	Churchill JR Capital Opp RN Feeder Fund	09/02/2026	Redemption @ 100.00		16,554,126	16,554,126	16,554,126	16,554,126						16,554,126				127,583	06/23/2034	2.C
05074#-AA-4	Audax Direct Lnding Solutions Fnd 3-A Rt	09/02/2026	Unknown		10,500,000	10,500,000	10,500,000							10,500,000				2,625	10/16/2035	3.A
05374@-AA-3	Aven Home 2026-SL5 LLC - ABS	07/15/2026	Redemption @ 100.00		150,888	150,888	150,888							150,888				496	06/15/2056	1.A
05374@-AB-1	Aven Home 2026-SL5 LLC - ABS	07/15/2026	Redemption @ 100.00		8,348	8,348	8,348							8,348				29	06/15/2056	1.D
05374@-AC-9	Aven Home 2026-SL5 LLC - ABS	07/15/2026	Redemption @ 100.00		7,144	7,144	7,144							7,144				26	06/15/2056	1.G
05374@-AD-7	Aven Home 2026-SL5 LLC - ABS	07/15/2026	Redemption @ 100.00		7,305	7,305	7,305							7,305				29	06/15/2056	2.C
05374@-AE-5	Aven Home 2026-SL5 LLC - ABS	07/15/2026	Redemption @ 100.00		7,465	7,465	7,465							7,465				39	06/15/2056	3.C
05374@-AF-2	Aven Home 2026-SL5 LLC - ABS	07/15/2026	Redemption @ 100.00		6,984	6,984	6,984							6,984				44	06/15/2056	4.B
088938-AA-3	BOLT 261CON A - ABS	09/17/2026	Paydown		801,394	801,394	801,221			173		173		801,394				8,823	07/17/2037	1.A
13189H-AA-6	CAMCAT 261 A - ABS	09/15/2026	Paydown		2,532,955	2,532,955	2,532,955							2,532,955				69,205	12/31/2031	1.F
14687G-AB-1	CRVNA 2021-N3 A2 - ABS	09/10/2026	Various		855,927	861,257	836,630	842,371		13,480		13,480		855,851		76	76	6,052	06/12/2028	1.A FE
18504A-AA-8	CLS 2026-1 A - ABS	07/30/2026	Paydown		48,186	48,186	47,601			585		585		48,186				894	04/30/2053	1.G FE
23942L-AB-2	DAWSON RATED FUND 6-R2 LP - ABS	09/22/2026	Paydown		922,525	504,525	504,525	382,602		417,958		417,958		923,399		(874)	(874)	35,076	11/30/2034	1.G PL
38181*-AA-9	Golub Capital Direct Lending Rated Fund	09/02/2026	Unknown		26,800,000	26,800,000	26,800,000							26,800,000				37,362	04/10/2044	1.E PL
38181*-AB-7	Golub Capital Direct Lending Rated Fund	09/02/2026	Unknown		16,080,000	16,080,000	16,080,000							16,080,000				32,802	04/10/2044	2.B PL
400558-AA-6	Gryphon Junior Capital III Rated Feeder	09/02/2026	Redemption @ 100.00		3,705,650	3,705,650	3,705,650	43,191						3,705,650				45,112	11/14/2037	2.A PL
41255C-AA-7	Hark IV Series Fund, LLC - ABS	09/02/2026	Adjustment		23,283,919	23,283,919	23,283,919	23,283,919						23,283,919				2,447,602	03/24/2031	1.G PL
41255C-AB-5	Hark IV Series Fund, LLC - ABS	09/02/2026	Adjustment		5,016,207	5,016,207	5,016,207	5,016,207						5,016,207				280,580	03/24/2031	2.C PL
43283N-AA-5	HGVT 2024-3 A - ABS	09/25/2026	Paydown		457,145	456,721	456,651	456,622		523		523		457,145				15,004	08/27/2040	1.A FE
43283N-AB-3	HGVT 2024-3 B - ABS	09/25/2026	Paydown		204,993	204,993	204,940	197,830		7,163		7,163		204,993				7,125	08/27/2040	1.G FE
55389Q-AA-5	MVWOT 242 A - ABS	09/20/2026	Paydown		232,202	232,202	230,633	230,353		1,849		1,849		232,202				6,793	03/20/2042	1.A FE
56505B-AA-8	Manulife Capital Partners VII Rated Feed	09/02/2026	Unknown		13,663,003	13,663,003	13,663,003	7,238,757						13,663,003					04/28/2032	2.A PL
57563N-AD-0	MASEDU 2020-A A - ABS	09/25/2026	Paydown		223,431	223,431	223,366	223,386		45		45		223,431				3,449	02/25/2040	1.A FE
618937-AA-4	MSAIC 241 A - ABS	09/20/2026	Paydown		184,693	184,693	182,951	183,012		1,681		1,681		184,693				6,734	09/20/2049	1.F FE
61945H-AA-0	MSAIC 251 A - ABS	09/20/2026	Paydown		141,409	141,409	141,387	141,386		23		23		141,409				5,698	08/22/2050	1.G FE
61945H-AB-8	MSAIC 251 B - ABS	09/20/2026	Paydown		94,273	94,273	94,234	94,234		39		39		94,273				4,420	08/22/2050	2.B FE
61946K-AA-2	MSAIC 223 A - ABS	09/20/2026	Paydown		260,411	260,411	267,793	267,894		(7,482)		(7,482)		260,411				10,455	06/20/2053	1.G FE
627924-AA-1	MVWOT 251 A - ABS	07/14/2026	TRUIST		722,026	721,801	726,819	727,423		920		920		728,342		(6,316)	(6,316)	20,428	09/22/2042	1.A FE
62880R-AB-1	NBPD Eagle Rated Note Feeder LLC - ABS	09/02/2026	Redemption @ 100.00		19,795,659	19,795,659	19,795,659	17,305,639						19,795,659				552,001	10/06/2039	4.A PL
62880T-AA-9	NALP 251 A - ABS	09/25/2026	Paydown		71,752	71,752	71,738	71,738		14		14		71,752				2,859	09/26/2050	1.G FE
63943M-AA-7	NAVEL 26A A - ABS	09/15/2026	Paydown		854,045	854,045	853,816			229		229		854,045				11,887	09/15/2056	1.A FE
71680#-FL-5	PETROS PACE FINANCE LLC - ABS	08/12/2026	Redemption @ 100.00		1,106,000	1,106,000	1,137,872	1,137,739		17		17		1,137,756		(31,756)	(31,756)	76,312	05/31/2055	1.F
82652V-AA-8	SRFC 261 A - ABS	09/20/2026	Paydown		1,365,265	1,365,265	1,365,170			95		95		1,365,265				24,670	12/22/2042	1.A FE
82653H-AA-8	SRFC 2025-2 A - ABS	09/20/2026	Various		2,778,670	2,788,227	2,792,164	2,792,543		(4,343)		(4,343)		2,788,200		(9,529)	(9,529)	79,804	04/20/2044	1.A FE
91864#-AA-8	VPC Asset Backed Opportunistic Credit Fu	09/02/2026	DIRECT		1,443,020	1,443,020	1,443,020	1,443,020						1,443,020				36,232	03/17/2028	1.G PL
91864#-AB-6	VPC Asset Backed Opportunistic Credit Fu	09/02/2026	Unknown		9,081,443	9,081,443	9,081,443	3,314,918						9,081,443				259,387	03/17/2028	2.B PL
96041K-AD-6	WLAKE 252 A3 - ABS	07/14/2026	SOCIETE GENERALE		3,003,398	3,000,000	2,999,895	2,999,905		14		14		2,999,920		3,479	3,479	78,925	05/15/2029	1.A FE
97122@-AA-5	Willow Tree Evergreen Rated Notes Feeder	09/02/2026	Redemption @ 100.00		16,572,915	16,572,915	16,572,914							16,572,915				432,545	12/30/2036	2.C

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
..97122@-AB-3	Willow Tree Evergreen Rated Notes Feeder	09/02/2026	Adjustment		9,028,926	9,028,926	9,028,926							9,028,926				320,046	12/30/2036	3.C
..97415C-AB-4	WEF 251 A2 - ABS	09/20/2026	Various		3,939,800	3,948,413	3,948,193	3,948,193		36		36		3,948,230		(8,430)	(8,430)	96,872	09/20/2033	1.A FE
..BGS4AY-47-3	OIC Credit Fund IV Rated Feeder Class A	09/02/2026	DIRECT		5,781,103	5,781,103	5,781,103							5,781,103				152,723	03/31/2036	2.A
..BGS4AY-13-3	OIC Credit Fund IV Rated Feeder Class B	09/02/2026	DIRECT		2,890,553	2,890,553	2,890,553							2,890,553				85,906	03/31/2036	2.C
..BGS4AY-36-4	OIC Credit Fund IV Rated Feeder Class C	09/02/2026	DIRECT		867,166	867,166	867,166							867,166				28,635	03/31/2036	3.B
..BGS4G2-5P-4	529 Broadway Mezz Borrower LLC - ABS	08/04/2026	Redemption @ 100.00		261,363	261,363	261,363							261,363				5,311	11/03/2031	1.F
..BGS4HV-0S-8	Eagle Ford Energy Asset Issuer 2026 Clas	05/31/2026	Redemption @ 100.00		(617,206)	(617,206)	(617,206)							(617,206)					04/25/2051	1.F
..L4807*-AA-2	Scope - ABS	09/18/2026	Direct		12,357,420	12,357,420	12,357,420							12,357,420				128,158	04/30/2034	1.E PL
..PPFJ80-09-8	VPC Asset Backed Opportunistic Credit Fu	09/03/2026	Direct		230,496	230,496	230,496							230,496					03/17/2028	2.B PL
..PPFQLT-V4-7	Churchill JR Capital Opp RN Feeder Fund	09/04/2026	Direct		180,385	180,385	180,385							180,385				1,958	06/23/2034	2.C
..PPG0G9-0X-3	BX Rtd Sr Direct Lnd Fnd II LP - ABS	09/02/2026	DIRECT		6,355,048	6,355,048	6,355,048	2,597,780						6,355,048				192,231	09/25/2040	2.C
..PPG6AJ-SL-0	BX Rtd Sr Direct Lnd Fnd II LP - ABS	09/02/2026	DIRECT		3,027,783	3,027,783	3,027,783	1,241,540						3,027,783				155,632	09/25/2040	4.C
..PPG94L-QA-4	BX Rtd Sr Direct Lnd Fnd II LP - ABS	09/02/2026	DIRECT		6,082,392	6,082,392	6,082,392	2,509,907						6,082,392				270,689	09/25/2040	3.C
..PPGA3F-EC-6	BX Rtd Sr Direct Lnd Fnd II LP - ABS	09/02/2026	DIRECT		17,292,024	17,292,024	17,292,024	7,190,515						17,292,024				390,617	09/25/2040	1.A
..PPGA3F-ER-9	BX Rtd Sr Direct Lnd Fnd II LP - ABS	09/02/2026	DIRECT		19,385,055	19,385,055	19,385,055	8,051,656						19,385,055				464,023	09/25/2040	1.C
..PPGR0Z-DB-7	Penfund Prime Rated U.S. Feeder LP - ABS	09/02/2026	Adjustment		7,738,766	7,738,766	7,738,766	5,893,420						7,738,766				98,478	06/20/2037	1.F
..PPGY1O-KH-9	BX Rtd Sr Direct Lnd Fnd II LP - ABS	09/02/2026	DIRECT		4,608,152	4,608,152	4,608,152	1,897,992						4,608,152				118,138	09/25/2040	1.F
..PPGZAK-38-9	BX Rtd Sr Direct Lnd Fnd II LP - ABS	09/02/2026	DIRECT		17,292,024	17,292,024	17,292,024	7,262,407		(3)		(3)		17,292,021		3	3	390,617	09/25/2040	1.A
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					296,246,026	295,847,478	295,866,081	125,542,224		433,014		433,014		296,299,372		(53,346)	(53,346)	7,629,140	XXX	XXX
..87218F-A*-2	TBCF II TL 09/2030 - ABS	07/15/2026	Direct		208,758	208,758	208,758	208,758						208,758				9,231	09/30/2030	1.F PL
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					208,758	208,758	208,758	208,758						208,758				9,231	XXX	XXX
..10004*-AA-3	BORROWED SUNSHINE, LLC - ABS	08/20/2026	Paydown		393,607	393,607	393,607	393,616		(9)		(9)		393,607				12,062	01/13/2040	2.B PL
..12013J-AA-6	BJETS 261 A - ABS	09/15/2026	Paydown		735,102	735,102	735,091			11		11		735,102				8,342	06/15/2041	1.F FE
..12326T-AA-6	BJETS 242 A - ABS	09/15/2026	Paydown		220,674	220,674	220,669	220,669		5		5		220,674				7,208	05/16/2039	1.F FE
..12327C-AA-2	BJETS 241 A - ABS	09/15/2026	Paydown		845,731	845,731	845,718	845,721		10		10		845,731				37,015	05/16/2039	1.F FE
..12510H-AM-2	CAUTO 2021-1 A3 - ABS	08/17/2026	Paydown		10,908,062	10,908,062	9,515,580	10,619,518		288,544		288,544		10,908,062				140,779	08/15/2051	1.E FE
..12510H-AN-0	CAUTO 2021-1 A4 - ABS	09/15/2026	Paydown		27,579	27,579	27,042	27,242		337		337		27,579				509	08/15/2051	1.E FE
..12510H-AP-5	CAUTO 2022-1 A1 - ABS	09/15/2026	Paydown		2,500	2,500	2,500	2,502		(2)		(2)		2,500				56	03/15/2052	1.A FE
..12510H-AQ-3	CAUTO 2022-1 A2 - ABS	09/15/2026	Paydown		10,625	10,625	10,624	10,622		3		3		10,625				263	03/15/2052	1.E FE
..12510H-AS-9	CAUTO 231 A1 - ABS	09/15/2026	Paydown		8,125	8,125	7,909	7,996		129		129		8,125				312	09/15/2053	1.A FE
..12530M-AA-3	SORT 2020-1 A1 - ABS	09/15/2026	Paydown		149,563	149,563	149,543	149,563						149,563				1,694	07/15/2060	1.E FE
..12530M-AB-1	SORT 2020-1 A2 - ABS	09/15/2026	Paydown		28,881	28,881	28,868	28,877		4		4		28,881				385	07/15/2060	1.E FE
..12565K-AA-5	CLIF 211 A - ABS	09/18/2026	Paydown		1,248,557	1,248,557	1,125,244	1,163,259		85,298		85,298		1,248,557				13,670	02/18/2046	1.F FE
..12565K-AC-1	CLIF 211 B - ABS	09/18/2026	Paydown		112,821	112,821	112,800	112,810		11		11		112,821				1,793	02/18/2046	2.B FE
..126650-AW-0	CVSPAS NOTES CTF - CMBS	09/10/2026	Paydown		271,691	271,691	268,847			217		217		271,691				9,600	01/11/2027	2.B
..12807C-AA-1	CAI 2020-1 A - ABS	09/25/2026	Paydown		742,437	742,438	715,541	728,750		13,687		13,687		742,437				10,988	09/25/2045	1.F FE
..14855U-AA-8	CLAST 262 A - ABS	09/15/2026	Paydown		524,472	524,472	524,466			6		6		524,472				7,932	04/17/2051	1.F FE
..361528-AA-0	GBXL 2022-1 A - ABS	09/20/2026	Paydown		100,815	100,815	100,766	100,764		51		51		100,815				1,929	02/20/2052	1.C FE
..37959P-AG-2	SEACO 2021-2 A - ABS	09/17/2026	Paydown		337,066	337,066	294,975	299,629		37,438		37,438		337,066				4,790	08/19/2041	1.F FE
..40446E-AD-9	HPEFS 251 B - ABS	07/15/2026	SOCIETE GENERALE		3,987,578	4,000,000	3,999,480	3,999,536		32		32		3,999,568		(11,990)	(11,990)	102,978	09/20/2032	1.C FE
..440405-AE-8	HORZN 181 A - ABS	09/15/2026	Paydown		1,485,839	1,485,840	1,509,756	1,485,840						1,485,839				42,307	12/15/2038	2.C FE
..45783N-AA-5	INSTR 2021-1 A - ABS	09/15/2026	Paydown		151,222	151,222	151,139	150,793		429		429		151,222				2,320	02/16/2054	1.F FE
..55317Q-AA-2	MMP 2025-A A - ABS	09/15/2026	Paydown		377,578	377,578	377,553	377,555		22		22		377,578				13,521	12/15/2031	1.D FE
..58770X-AC-7	MBALT 2025-B A2B - ABS	09/15/2026	Paydown		907,760	907,760	907,760	907,760						907,760				24,984	03/15/2028	1.A FE
..62954J-AB-0	NPRL 2019-1 A2 - ABS	09/25/2026	Paydown		6,141,503	6,141,503	6,141,462	6,141,504		(1)		(1)		6,141,503				149,838	09/20/2049	1.F FE
..62954J-AC-8	NPRL 2019-1 B1 - ABS	09/25/2026	Paydown		4,000,000	4,000,000	3,973,561	3,996,928		3,072		3,072		4,000,000				492,925	09/20/2049	2.B FE
..67181D-AA-9	OAKIG 2020-1 A1 - ABS	09/20/2026	Paydown		322,400	322,433	322,420	322,420		(19)		(19)		322,400				3,978	11/21/2050	1.C FE
..67181D-AB-7	OAKIG 2020-1 A2 - ABS	09/20/2026	Paydown		217,838	217,860	217,769	217,763		75		75		217,838				3,211	11/21/2050	1.C FE
..67190A-AB-2	OAKIG 2021-1 A2 - ABS	09/20/2026	Paydown		187,068	187,068	187,043	187,041		27		27		187,068				2,408	01/20/2051	1.C FE
..69292G-AB-2	PKAIR 262 B - ABS	09/15/2026	Paydown		34,443	34,443	34,443							34,443				211	02/16/2044	1.C FE
..69292G-AC-0	PKAIR 262 C - ABS	09/15/2026	Paydown		78,728	78,728	78,718			10		10		78,728				506	02/16/2044	1.F 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
..784024-AC-5	SCFET 2023-1 A3 - ABS	09/20/2026	Paydown		622,262	622,262	622,120	622,248		14		14		622,262				25,603	05/20/2032	1.A FE
..78433X-AA-8	SALTT 211 AA - ABS	09/15/2026	Paydown		1,709,698	1,709,698	1,709,651	1,709,622		76		76		1,709,698				25,032	02/28/2033	1.C FE
..78433X-AB-6	SALTT 211 A - ABS	09/15/2026	Paydown		1,798,383	1,798,383	1,798,382	1,798,382		1		1		1,798,383				30,613	02/28/2033	1.F FE
..78487J-AA-4	SVC 231 A - CMBS	09/20/2026	Paydown		10,000	10,000	9,665	9,675		325		325		10,000				343	02/20/2053	1.A FE
..82667C-AA-3	SRL 2021-1 A - ABS	09/17/2026	Paydown		995,169	995,169	994,690	994,965		204		204		995,169				13,173	08/17/2051	1.C FE
..827304-AA-4	SLVRR 2019-1 A - ABS	09/15/2026	Paydown		1,963,980	1,963,980	1,962,098	1,963,704		276		276		1,963,980				46,137	07/15/2044	2.A FE
..86190B-AB-0	STR 2021-1 A2 - ABS	09/20/2026	Paydown		4,375	4,375	4,373	4,373		2		2		4,375				86	06/20/2051	1.A FE
..86190B-AC-8	STR 2021-1 A3 - ABS	09/20/2026	Paydown		10,625	10,625	10,429	10,443		182		182		10,625				203	06/20/2051	1.C FE
..86190B-AD-6	STR 2021-1 A4 - ABS	09/20/2026	Paydown		1,875	1,875	1,874	1,874		1		1		1,875				46	06/20/2051	1.C FE
..86212X-AM-2	STR 241 A2 - ABS	09/20/2026	Paydown		25,000	25,000	24,999	24,999		1		1		25,000				950	05/20/2054	1.A FE
..88315L-AE-8	TMCL 2020-1 A - ABS	09/20/2026	Paydown		172,506	172,506	177,034	174,769		(2,263)		(2,263)		172,506				3,110	08/21/2045	1.F FE
..88315L-AG-3	TMCL 2020-2 A - ABS	09/20/2026	Paydown		629,360	629,360	572,964	585,269		44,091		44,091		629,360				8,788	09/20/2045	1.F FE
..88315L-AQ-1	TMCL 212 A - ABS	09/20/2026	Paydown		400,000	400,000	399,928	399,939		61		61		400,000				5,947	04/20/2046	1.F FE
..88315L-AS-7	TMCL 2021-3 A - ABS	09/20/2026	Paydown		880,000	880,000	788,947	806,812		73,188		73,188		880,000				11,381	08/20/2046	1.F FE
..88603U-AA-7	THRST 2021 A - ABS	09/15/2026	Paydown		107,091	107,091	107,086	107,090		1		1		107,091				2,972	07/16/2040	1.F FE
..88655A-AG-5	TIF 242 A - ABS	09/20/2026	Paydown		371,250	371,250	371,148	371,141		109		109		371,250				13,712	07/20/2049	1.C FE
..89656G-AA-2	TRL 211 A - ABS	09/19/2026	Paydown		70,090	70,090	61,832	64,887		5,203		5,203		70,090				1,056	07/19/2051	1.C FE
..89656R-AA-8	TRL 221 A - ABS	09/19/2026	Paydown		42,442	42,442	42,440	42,441		1		1		42,442				1,287	05/19/2052	1.F FE
..89679Q-AA-3	TCF 251 A - ABS	09/20/2026	Paydown		146,228	146,228	146,182	146,180		47		47		146,228				5,293	06/21/2050	1.C FE
..89679Q-AD-7	TCF 2026-1 A - ABS	09/22/2026	Paydown		238,544	238,544	238,492			53		53		238,544				3,209	05/22/2051	1.C FE
..89680H-AA-0	TCF 2020-1 A - ABS	09/20/2026	Paydown		1,076,312	1,076,313	999,569	1,018,728		57,584		57,584		1,076,312				15,140	09/20/2045	1.F FE
..89680H-AE-2	TCF 2021-1 A - ABS	09/20/2026	Paydown		233,750	233,750	200,461	204,712		29,038		29,038		233,750				2,899	03/20/2046	1.F FE
..92874D-AA-9	VFIN 261 A - ABS	09/15/2026	Paydown		821,511	821,511	821,503			8		8		821,511				3,392	01/15/2038	1.A FE
..92874D-AB-7	VFIN 261 B - ABS	09/15/2026	Paydown		432,374	432,374	432,370			4		4		432,374				1,854	01/15/2038	1.C FE
..94354K-AA-8	WAAV 2019-1 A - ABS	09/15/2026	Paydown		200,033	200,033	200,024	200,030		2		2		200,033				4,797	09/15/2044	1.F FE
..97063Q-AA-0	WESTF 2017-A A - ABS	09/15/2026	Paydown		713,028	713,028	723,270	712,887		141		141		713,028				20,921	08/15/2042	1.F FE
..97063R-AA-8	WESTF 2025-A A - ABS	09/15/2026	Paydown		81,292	81,292	81,290	80,718		574		574		81,292				3,007	06/15/2050	1.F FE
..97064G-AA-1	WESTF 2021-A A - ABS	09/15/2026	Paydown		213,406	213,406	213,395	213,396		10		10		213,406				4,239	05/15/2046	1.F FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					48,530,853	48,543,330	46,697,108	44,767,963		638,323		638,323		48,542,843		(11,990)	(11,990)	1,353,704	XXX	XXX
..006346-AW-0	ADMSO 231 A2 - ABS	07/20/2026	Paydown		29,176,000	29,176,000	29,638,817	29,459,461		(283,461)		(283,461)		29,176,000				1,569,680	07/15/2053	1.G FE
..20633K-AE-8	TUNES 241 A - ABS	09/15/2026	Paydown		10,500,000	10,500,000	10,499,556	10,499,658		342		342		10,500,000				600,150	10/22/2074	1.F FE
..233046-AU-5	DNKN 2025-1 A1 - ABS	08/20/2026	Paydown		50,000	50,000	50,000	50,000						50,000				1,834	08/20/2055	2.B FE
..233046-AW-1	DNKN 2025-1 A2 - ABS	08/20/2026	Paydown		25,000	25,000	25,000	25,000						25,000				968	08/20/2055	2.B FE
..26209X-AK-7	HONK 2025-1 A2 - ABS	07/20/2026	Paydown		40,000	40,000	40,000	40,000						40,000				1,589	10/20/2055	2.C FE
..28261U-AA-6	EJH-1-A1 - ABS	09/10/2026	Paydown		467,303	467,303	467,303							467,303				8,215	12/10/2041	1.G PL
..476681-AD-3	JMIKE 2024-1 A2 - ABS	08/15/2026	Paydown		30,000	30,000	30,000	30,000						30,000				1,268	02/16/2055	2.B FE
..67117K-AA-2	OAHS 221 FRN - CMBS	09/22/2026	Call @ 100.00		38,207,040	37,621,767	37,619,510	37,619,957		1,675		1,675		37,621,608		159	159	2,873,109	11/15/2040	1.F FE
..68790A-AC-2	Oryx Funding LLC - OIL 2026-2A A2 - ABS	09/05/2026	Paydown		377,926	377,926	377,926							377,926				4,813	06/05/2056	1.G FE
..74166Y-AE-0	PROSE 251 A2 - ABS	07/30/2026	Paydown		72,500	72,500	72,500	72,500						72,500				3,515	07/30/2055	2.B FE
..78396Y-AD-5	SESAC 241 A2 - ABS	07/25/2026	Paydown		30,625	30,625	30,746	30,743		(118)		(118)		30,625				1,475	02/25/2064	2.C FE
..817743-AJ-6	SPRO 241 A2 - ABS	07/25/2026	Paydown		15,000	15,000	15,000	15,000						15,000				695	01/25/2054	2.C FE
..817743-AL-1	SPRO 251 A2 - ABS	07/25/2026	Paydown		67,500	67,500	67,500	67,500						67,500				2,600	10/25/2055	2.C FE
..92581*-AA-2	Vida Insurance Credit Opportunity Fund I	09/20/2026	Paydown		921,293	921,293	918,990	920,052		1,242		1,242		921,293				17,683	03/20/2030	1.E PL
..95058X-AR-9	WEN 251 A2 - ABS	09/15/2026	Paydown		45,000	45,000	45,000	45,000						45,000				1,830	12/15/2055	2.B FE
..98919W-AA-1	ZAYO 251 A2 - ABS	07/29/2026	CITIGROUP GLOBAL MARKETS, INC		1,997,969	2,000,000	2,000,000	2,000,000						2,000,000		(2,031)	(2,031)	69,031	03/20/2055	1.G FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					82,023,156	81,439,914	81,897,846	80,874,870		(280,320)		(280,320)		81,439,754		(1,872)	(1,872)	5,158,455	XXX	XXX
..05377R-ER-1	AESOP 212 A - ABS	09/20/2026	Various		2,835,854	2,857,833	2,741,511	2,782,547		52,142		52,142		2,834,689		1,165	1,165	29,334	02/20/2028	1.A FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					2,835,854	2,857,833	2,741,511	2,782,547		52,142		52,142		2,834,689		1,165	1,165	29,334	XXX	XXX
..01627A-AA-6	ADC 2021-1 A2 - ABS	08/06/2026	Paydown		7,007,000	7,007,000	6,131,489	6,820,243		186,757		186,757		7,007,000				84,075	08/15/2046	1.G FE
..01627A-AD-0	ADC 2023-1 A2 - ABS	08/06/2026	Paydown		26,500,000	26,500,000	25,889,281	26,154,979		345,021		345,021		26,500,000				1,002,786	08/17/2048	1.G 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
..01627A-AE-8	ADC 232 A2 - ABS	08/06/2026	Paydown		8,000,000	8,000,000	7,858,162	7,863,147		136,853		136,853		8,000,000				372,675	11/16/2048	1.G FE
..127656-A*-7	CAERUS GNB ABS I LLC A-1 - ABS	09/29/2026	Redemption @ 100.00		1,203,014	1,203,014	1,202,740	1,202,333		301		301		1,202,634		380	380	63,007	04/28/2040	1.G PL
..127656-A@-5	CAERUS GNB ABS I LLC A-2 - ABS	09/29/2026	Redemption @ 100.00		719,386	719,386	719,334	719,071		191		191		719,262		124	124	38,125	04/28/2040	2.A PL
..40390P-AA-6	HIRIV A - ABS	08/31/2026	Redemption @ 100.00		460,626	460,626	460,626	460,627						460,627		(1)	(1)	12,288	12/31/2036	2.C PL
..595641-AD-3	Stone Ridge - MidCon Energy 2026 Class A	09/25/2026	Various		1,724,487	1,724,487	1,724,487							1,724,487				70,830	02/27/2051	1.F PL
..83589D-AA-4	ARTFI 261 A1 - ABS	07/15/2026	MITSUBISHI		2,984,414	3,000,000	2,999,581			181		181		2,999,762		(15,348)	(15,348)	65,200	06/21/2033	1.A FE
..BGS4HV-0S-8	Eagle Ford Energy Asset Issuer 2026 Clas	07/31/2026	Redemption @ 100.00		1,256,685	1,256,685	1,256,685							1,256,685				5,694	04/25/2051	1.F
..BGS4PA-9D-9	Diversified Energy Company plc (DGO) Cla	09/29/2026	Redemption @ 100.00		548,498	548,498	548,498							548,498				7,598	05/29/2046	1.G
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					50,404,110	50,419,696	48,790,884	43,220,399		669,304		669,304		50,418,955		(14,845)	(14,845)	1,722,277	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					1,306,455,475	1,305,512,181	1,306,571,105	1,106,751,785		3,273,995		3,273,995		1,305,949,530		(79,329)	(79,329)	54,547,882	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					1,306,455,475	1,305,512,181	1,306,571,105	1,106,751,785		3,273,995		3,273,995		1,305,949,530		(79,329)	(79,329)	54,547,882	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					1,306,455,475	1,305,512,181	1,306,571,105	1,106,751,785		3,273,995		3,273,995		1,305,949,530		(79,329)	(79,329)	54,547,882	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					3,668,469,906	3,522,051,767	3,728,329,476	2,350,440,499		5,477,116	988,922	4,488,194	(727,897)	3,731,185,400	508,952	(64,274,963)	(63,766,011)	118,078,943	XXX	XXX
..38144G-AG-6	GOLDMAN SACHS GROUP INC	08/05/2026	Call @ 100.00	5,900,000.000	5,900,000		5,900,000	5,813,329	86,671			86,671		5,900,000				215,350		3.A FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					5,900,000	XXX	5,900,000	5,813,329	86,671			86,671		5,900,000				215,350	XXX	XXX
4509999997. Total - preferred stocks - Part 4					5,900,000	XXX	5,900,000	5,813,329	86,671			86,671		5,900,000				215,350	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					5,900,000	XXX	5,900,000	5,813,329	86,671			86,671		5,900,000				215,350	XXX	XXX
..23345M-10-7	DT MIDSTREAM ORD	07/13/2026	GOLDMAN	58,871.000	8,606,033		7,867,403							7,867,403		738,630	738,630	51,806		
..29250N-10-5	ENBRIDGE ORD	07/31/2026	Various	49,537.000	2,761,370		2,592,776							2,592,776		168,593	168,593	29,504		
..428103-10-5	HESS MIDSTREAM CL A ORD	08/26/2026	Various	18,173.000	714,954		644,224	626,969	17,255			17,255		644,224		70,730	70,730	42,381		
..50012A-10-8	KODIAK GAS SERVICES ORD	07/13/2026	GOLDMAN	21,695.000	1,445,985		580,326	811,393	(231,067)			(231,067)		580,326		865,659	865,659	21,261		
..55336V-10-0	MPLX COM UNT	08/18/2026	Various	37,432.000	2,221,606		1,527,821	1,997,746	(469,925)			(469,925)		1,527,821		693,786	693,786	120,887		
..682680-10-3	ONEOK, INC.	09/10/2026	Unknown	183,605.016	17,115,235		17,115,235	12,517,419	3,418,169			3,418,169		17,115,235				575,141		
..87612G-10-1	TARGA RESOURCES ORD	07/13/2026	GOLDMAN	74,669.000	20,853,539		17,550,545							17,550,545		3,302,994	3,302,994	93,336		
..87807B-10-7	TC ENERGY ORD	07/22/2026	Various	264,123.000	17,928,764		15,947,315							15,947,315		1,981,450	1,981,450	136,987		
..969457-10-0	WILLIAMS ORD	07/13/2026	GOLDMAN	268,724.000	20,031,242		19,001,904							19,001,904		1,029,338	1,029,338	141,080		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					91,678,729	XXX	82,827,549	15,953,526	2,734,433			2,734,433		82,827,549		8,851,180	8,851,180	1,212,384	XXX	XXX
..761565-40-7	REX ENERGY CORPORATION	08/31/2026	CORPORATE ACTION	1,055.000			12,804	11	12,793			12,793		12,804		(12,804)	(12,804)			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other						XXX	12,804	11	12,793			12,793		12,804		(12,804)	(12,804)		XXX	XXX
. 000000-00-0	Audax Direct Lnding Solutions Fnd 3-A Rt	07/01/2026	Adjustment	0.000	3,500,000		3,500,000							3,500,000						
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					3,500,000	XXX	3,500,000							3,500,000					XXX	XXX
..922908-76-9	VANGUARD:MORN TSM ETF	09/23/2026	Various	2,021,538.000	757,098,503		728,558,343	14,577,540	(263,480)			(263,480)		728,558,343		28,540,160	28,540,160	1,085,129		
5819999999. Subtotal - common stocks - exchange traded funds					757,098,503	XXX	728,558,343	14,577,540	(263,480)			(263,480)		728,558,343		28,540,160	28,540,160	1,085,129	XXX	XXX
5989999997. Total - common stocks - Part 4					852,277,232	XXX	814,898,696	30,531,076	2,483,746			2,483,746		814,898,696		37,378,536	37,378,536	2,297,513	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					852,277,232	XXX	814,898,696	30,531,076	2,483,746			2,483,746		814,898,696		37,378,536	37,378,536	2,297,513	XXX	XXX
5999999999. Total - preferred and common stocks					858,177,232	XXX	820,798,696	36,344,405	2,570,417			2,570,417		820,798,696		37,378,536	37,378,536	2,512,863	XXX	XXX
6009999999 - Totals					4,526,647,138	XXX	4,549,128,172	2,386,784,904	2,570,417	5,477,116	988,922	7,058,611	(727,897)	4,551,984,096	508,952	(26,896,427)	(26,387,475)	120,591,806	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
.100724UEEJ EUR010/07/26|.100724U|&20241007EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2026	2,199	320,000	145.49	13,568			112		10,663			(5,088)				0010
.1007240EEJ EUR010/07/26|.100724Q|&20241007EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2024	10/07/2026	3,196	465,000	145.49	19,716			162		15,495			(7,394)				0010
.240710HPDLV5E EUR010/07|.240710H|&20241007EIV0027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/07/2024	10/07/2026	12,480	4,809,647	385.4	167,376			1,379					(62,766)				0010
.240710GPDLV5E EUR010/07|.240710G|&20241007EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/07/2024	10/07/2026	4,250	1,637,914	385.4	56,999			470					(21,375)				0010
.1014240EEJ EUR010/14/26|.101424Q|&20241014EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2026	50,783	7,395,000	145.62	315,767			239,340		239,340	(7,763)						0010
.X101424SPX EUR010/14/26|.X101424|&20241014EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2024	10/14/2026	538	3,150,000	5859.85	417,060			966,978		966,978	297,295						0010
.I241410PDLV5E EUR010/14|.I241410|&20241014EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/14/2024	10/14/2026	1,026	398,303	388.1	13,861			248					(5,198)				0010
.J241410PDLV5E EUR010/14|.J241410|&20241014EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/14/2024	10/14/2026	6,577	2,552,368	388.1	88,822			1,586					(33,308)				0010
.102124WEEJ EUR010/21/26|.102124W|&20241021EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2024	10/21/2026	3,573	520,000	145.54	22,308			613		17,145			(8,366)				0010
.242110FPDLV5E EUR010/21|.242110F|&20241021EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2026	2,344	908,664	387.66	31,622			869					(11,858)				0010
.242110GPDLV5E EUR010/21|.242110G|&20241021EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2026	4,742	1,838,259	387.66	63,971			1,757					(23,989)				0010
.102824VEEJ EUR010/28/26|.102824V|&20241028EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2024	10/28/2026	1,786	260,000	145.55	11,284			419		8,587			(4,232)				0010
.J240711SPX EUR011/09/26|.J240711|&20241107EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/09/2026	136	810,000	5973.1	106,847			5,732		231,156			(40,123)				0010
.Y240711SPX DIGITAL11/09|.Y240711|&20241107EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2024	11/09/2026	2,773	16,565,000	5973.1	853,098			45,765		1,299,488			(320,352)				0010
.110724TEEJ EUR011/09/26|.110724T|&20241107EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2024	11/09/2026	2,230	325,000	145.71	14,170			760		10,491			(5,321)				0010
.240711HPDLV5E EUR011/09|.240711H|&20241107EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/07/2024	11/09/2026	2,803	1,078,446	384.7	38,608			2,071					(14,498)				0010
.240711IPDLV5E EUR011/09|.240711I|&20241107EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/07/2024	11/09/2026	8,394	3,229,037	384.7	115,600			6,201					(43,409)				0010
.Y111424SPX EUR011/16/26|.Y111424|&20241114EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/16/2026	339	2,080,000	6134.78	241,280			542,231		542,231	174,800						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.111424LEEJ EUR011/16/26|.111424L|&20241114EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2024	11/16/2026	29,385	4,245,000	144.46	186,356			173,021		173,021	4,703						0010
.X111424SPX EUR011/16/26|.X111424|&20241114EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	11/14/2024	11/16/2026	371	2,205,000	5949.17	298,557			642,637		642,637	196,870						0010
.111424NEEJ EUR011/16/26|.111424N|&20241114EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2024	11/16/2026	3,357	485,000	144.46	21,292			1,345		19,768			(7,984)				0010
.K241411PDLV5E EUR011/16|.K241411|&20241114EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2024	11/16/2026	2,059	790,052	383.74	28,284			1,787					(10,606)				0010
.L241411PDLV5E EUR011/16|.L241411|&20241114EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2024	11/16/2026	4,951	1,900,000	383.74	68,020			4,298					(25,508)				0010
.112124SEEJ EUR011/23/26|.112124S|&20241121EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2024	11/23/2026	6,773	985,000	145.42	42,749			3,112		34,107			(16,031)				0010
.W242111PDLV5E EUR011/23|.W242111|&20241121EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/21/2024	11/23/2026	2,339	902,718	385.91	32,317			2,353					(12,119)				0010
.V242111PDLV5E EUR010/14|.V242111|&20241121EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/21/2024	10/14/2026	1,969	764,320	388.1	24,764			468					(9,826)				0010
.112224TSPX EUR010/21/26|.112224T|&20241122EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/22/2024	10/21/2026	286	1,674,238	5845.78	246,565			7,106		519,666			(96,992)				0010
.112224USPX EUR011/23/26|.112224U|&20241122EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/22/2024	11/23/2026	349	2,064,202	5912.42	291,329			21,239		616,015			(109,399)				0010
.X242111PDLV5E EUR011/23|.X242111|&20241121EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/21/2024	11/23/2026	7,717	2,978,104	385.91	106,616			7,762		1			(39,981)				0010
.112924TEEJ EUR011/30/26|.112924T|&20241129EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2024	11/30/2026	1,946	285,000	146.47	12,569			1,037		8,123			(4,720)				0010
.W112924PDLV5E EUR011/30|.W112924|&20241129EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/29/2024	11/30/2026	4,881	1,910,000	391.29	68,378			5,643					(25,677)				0010
.V112924PDLV5E EUR011/30|.V112924|&20241129EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/29/2024	11/30/2026	1,342	525,000	391.29	18,795			1,551					(7,058)				0010
.120924REEJ EUR012/07/26|.120924R|&20241209EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2024	12/07/2026	3,706	540,000	145.7	23,814			2,198		18,017			(8,955)				0010
.240912CPDLV5E EUR012/07|.240912C|&20241209EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/09/2024	12/07/2026	1,959	755,153	385.47	28,092			2,592		1			(10,563)				0010
.240912DPDLV5E EUR012/07|.240912D|&20241209EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/09/2024	12/07/2026	2,053	791,438	385.47	29,441			2,717		1			(11,071)				0010
.T121624SPX EUR012/14/26|.T121624|&20241216EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	12/16/2024	12/14/2026	403	2,525,000	6260.55	291,665			604,344		604,344	197,750						0010
.S121624SPX EUR012/14/26|.S121624|&20241216EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	12/16/2024	12/14/2026	393	2,385,000	6074.08	321,524			641,770		641,770	199,865						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C241612PDLV5E EUR010/28|.C241612|&20241216EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/16/2024	10/28/2026	1,468	563,630	383.84	17,698			704					(7,116)				0010
.E241612PDLV5E EUR012/14|.E241612|&20241216EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/16/2024	12/14/2026	4,002	1,522,155	380.32	56,472			5,756		37			(21,235)				0010
.D241612PDLV5E EUR010/28|.D241612|&20241216EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/16/2024	10/28/2026	3,598	1,381,036	383.84	43,365			1,724					(17,435)				0010
.121724FSG|XCGMS EUR010/|.121724F|&20241217EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/17/2024	10/14/2026	1,777	579,046	325.81	16,049			314		209			(6,598)				0010
.121724ESG|XCGMS EUR010/|.121724E|&20241217EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/17/2024	10/07/2026	3,117	1,017,401	326.36	27,371			250		33			(11,373)				0010
.T122324SPX EUR012/21/26|.T122324|&20241223EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2024	12/21/2026	137	820,000	5974.07	112,471			12,566		238,573			(42,351)				0010
.T242312PDLV5E EUR011/16|.T242312|&20241223EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/23/2024	11/16/2026	1,378	528,859	383.74	13,327			888					(5,273)				0010
.S242312PDLV5E EUR010/14|.S242312|&20241223EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/23/2024	10/14/2026	1,145	446,267	389.62	8,390			166					(3,486)				0010
.W242312PDLV5E EUR012/21|.W242312|&20241223EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/23/2024	12/21/2026	5,333	1,997,372	374.55	73,903			8,257		435			(27,828)				0010
.U242312PDLV5E EUR011/23|.U242312|&20241223EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/23/2024	11/23/2026	1,039	400,982	385.91	9,303			707					(3,644)				0010
.V242312PDLV5E EUR012/21|.V242312|&20241223EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/23/2024	12/21/2026	1,884	705,801	374.55	26,115			2,918		154			(9,834)				0010
.Q123024SG|XCGMS EUR011/|.Q123024|&20241230EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/30/2024	11/09/2026	3,390	1,091,942	322.14	30,100			1,737		5,619			(12,156)				0010
.R123024SG|XCGMS EUR011/|.R123024|&20241230EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/30/2024	11/16/2026	2,522	808,164	320.49	24,006			1,617		6,458			(9,595)				0010
.P123024SG|XCGMS EUR010/|.P123024|&20241230EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/30/2024	10/28/2026	3,604	1,164,798	323.17	30,420			1,237		3,467			(12,507)				0010
.S123024SG|XCGMS EUR011/|.S123024|&20241230EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/30/2024	11/23/2026	3,255	1,042,165	320.21	31,505			2,420		9,341			(12,465)				0010
.Z123024PDLV5E EUR012/28|.Z123024|&20241230EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/30/2024	12/28/2026	3,567	1,336,119	374.54	49,570			6,017		373			(18,666)				0010
.Y123024PDLV5E EUR012/28|.Y123024|&20241230EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/30/2024	12/28/2026	2,138	800,732	374.54	29,707			3,606		223			(11,186)				0010
.250701JPDLV5E EUR001/07|.250701J|&20250107EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2027	6,876	2,557,210	371.9	90,270			12,152		1,793			(33,851)				0010
.250701HPDLV5E EUR012/07|.250701H|&20250107EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/07/2025	12/07/2026	6,473	2,495,327	385.47	49,158			4,725		4			(19,254)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.250701GPDLV5E EUR012/07|.250701G|&20 250107EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/07/2025	12/07/2026	877	338,027	385.47	6,659			640		1			(2,608)				0010
.250701PDLV5E EUR001/07|.250701I|&20 250107EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2027	2,742	1,019,666	371.9	35,994			4,845		715			(13,498)				0010
.S011425SPX EUR001/14/27|.S011425| &20250114EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	01/14/2025	01/14/2027	470	2,745,000	5842.91	375,689			886,581		886,581	257,010						0010
.011425MEEJ EUR001/14/27|.011425M| &20250114EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2027	50,645	7,185,000	141.87	303,926			426,203		426,203	37,913						0010
.0114250EEJ EUR001/14/27|.0114250| &20250114EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2025	01/14/2027	1,727	245,000	141.87	10,364			1,495		14,533			(3,886)				0010
.C251401PDLV5E EUR001/14|.C251401|&20 250114EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2027	7,871	2,918,828	370.85	102,743			14,819		2,972			(38,529)				0010
.011525ESGIXCGMS EUR012/|.011525E|&2025 0115EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	01/15/2025	12/28/2026	4,088	1,302,498	318.59	40,638			5,037		18,082			(15,626)				0010
.011525DSGIXCGMS EUR012/|.011525D|&2025 0115EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	01/15/2025	12/21/2026	2,106	672,547	319.33	20,261			2,334		8,210			(7,868)				0010
.011525CSGIXCGMS EUR012/|.011525C|&2025 0115EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	01/15/2025	12/14/2026	2,820	910,384	322.87	23,516			2,500		6,129			(9,224)				0010
.B251401PDLV5E EUR001/14|.B251401|&20 250114EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2027	2,636	977,613	370.85	34,412			4,963		995			(12,904)				0010
.J252101PDLV5E EUR012/14|.J252101|&20 250121EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/21/2025	12/14/2026	2,075	789,044	380.32	23,671			2,539		19			(9,366)				0010
.K252101PDLV5E EUR001/21|.K252101|&20 250121EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/21/2025	01/21/2027	1,562	588,362	376.6	20,769			3,195		195			(7,788)				0010
.X012825SPX EUR001/28/27|.X012825| &20250128EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	01/28/2027	202	1,225,000	6067.7	162,864			26,622		340,239			(61,074)				0010
.012825SEEJ EUR012/21/26|.012825S| &20250128EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2025	12/21/2026	4,175	595,000	142.52	27,846			3,269		32,426			(11,017)				0010
.F252801PDLV5E EUR001/28|.F252801|&20 250128EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/28/2025	01/28/2027	2,628	989,265	376.42	34,921			5,708		405			(13,095)				0010
.G252801PDLV5E EUR001/28|.G252801|&20 250128EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/28/2025	01/28/2027	7,900	2,973,782	376.42	104,975			17,159		1,217			(39,365)				0010
.E252801PDLV5E EUR012/14|.E252801|&20 250128EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/28/2025	12/14/2026	1,242	472,465	380.32	13,796			1,495		11			(5,514)				0010
.G020325SPX EUR011/23/26|.G020325| &20250203EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	02/03/2025	11/23/2026	268	1,594,254	5951.26	207,443			16,760		465,519			(86,329)				0010
.020725PEEJ EUR001/07/27|.020725P| &20250207EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	01/07/2027	2,884	410,000	142.14	20,664			2,914		23,501			(8,117)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.0207250EEJ EUR012/28/26|.0207250|&20250207E|V0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	12/28/2026	2,321	330,000	142.2	16,500			2,120		18,729			(6,576)				0010
.020725NEEJ EUR012/14/26|.020725N|&20250207E|V0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	12/14/2026	2,730	395,000	144.71	16,116			1,777		15,697			(6,557)				0010
.020725TEEJ EUR002/08/27|.020725T|&20250207E|V0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2025	02/08/2027	5,693	820,000	144.03	35,014			6,261		37,528			(13,148)				0010
.250702DPDLV5E EUR002/08|.250702D|&20250207E|V0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/07/2025	02/08/2027	2,303	869,000	377.39	30,502			5,454		366			(11,454)				0010
.250702CPDLV5E EUR012/28|.250702C|&20250207E|V0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/07/2025	12/28/2026	1,196	448,000	374.54	16,890			2,170		124			(6,731)				0010
.250702EPDLV5E EUR002/08|.250702E|&20250207E|V0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/07/2025	02/08/2027	7,154	2,700,000	377.39	94,770			16,946		1,138			(35,588)				0010
.D251402SPX EUR002/16/27|.D251402|&20250214E|V0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	02/14/2025	02/16/2027	675	4,255,000	6303.57	482,049			1,032,470		1,032,470	333,333						0010
.021425WEEJ EUR002/16/27|.021425W|&20250214E|V0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2025	02/16/2027	36,067	5,220,000	144.73	221,328			218,465		218,465	4,701						0010
.C251402SPX EUR002/16/27|.C251402|&20250214E|V0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	02/14/2025	02/16/2027	471	2,880,000	6114.63	382,723			782,165		782,165	240,464						0010
.021425XEEJ EUR002/16/27|.021425X|&20250214E|V0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2025	02/16/2027	2,418	350,000	144.73	14,840			2,817		14,648			(5,573)				0010
.0251402PDLV5E EUR002/16|.0251402|&20250214E|V0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/14/2025	02/16/2027	5,296	2,002,000	378.02	70,470			13,377		870			(26,463)				0010
.0251402PDLV5E EUR001/14|.0251402|&20250214E|V0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/14/2025	01/14/2027	2,524	936,000	370.85	41,371			6,259		934			(16,274)				0010
.P251402PDLV5E EUR002/16|.P251402|&20250214E|V0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/14/2025	02/16/2027	2,193	829,000	378.02	29,181			5,539		360			(10,958)				0010
.N251402PDLV5E EUR001/07|.N251402|&20250214E|V0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/14/2025	01/07/2027	1,807	672,000	371.9	28,560			4,074		463			(11,349)				0010
.022125TEEJ EUR002/22/27|.022125T|&20250221E|V0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2025	02/22/2027	2,116	305,000	144.12	12,902			2,555		13,930			(4,845)				0010
.H252102PDLV5E EUR001/21|.H252102|&20250221E|V0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/21/2025	01/21/2027	1,816	684,000	376.6	26,197			4,222		226			(10,290)				0010
.J252102PDLV5E EUR002/22|.J252102|&20250221E|V0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/21/2025	02/22/2027	7,326	2,780,000	379.48	97,578			19,328		1,007			(36,642)				0010
.022425MSGIXCGMS EUR001/|.022425M|&20250224E|V0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	02/24/2025	01/14/2027	942	297,072	315.39	12,028			1,838		6,258			(4,780)				0010
.0224250SGIXCGMS EUR001/|.0224250|&20250224E|V0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	02/24/2025	01/28/2027	3,220	1,029,005	319.53	35,521			6,030		14,189			(13,833)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.022425NSG|XCGMS EUR001/|.022425N|&2025 0224E|V0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8|BXP4ROTD8PU41	02/24/2025	01/21/2027	750	239,452	319.41	8,269			1,334		3,272			(3,253)				0010
.|252102PDLV5E EUR002/22|.I252102|&20 250221E|V0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/21/2025	02/22/2027	1,739	660,000	379.48	23,166			4,589		239			(8,699)				0010
.G252102PDLV5E EUR001/21|.G252102|&20 250221E|V0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/21/2025	01/21/2027	1,033	389,000	376.6	14,899			2,401		129			(5,852)				0010
.022425PSG|XCGMS EUR002/|.022425P|&2025 0224E|V0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8|BXP4ROTD8PU41	02/24/2025	02/08/2027	2,283	731,961	320.65	24,311			4,439		9,180			(9,322)				0010
.022425LSG|XCGMS EUR001/|.022425L|&2025 0224E|V0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8|BXP4ROTD8PU41	02/24/2025	01/07/2027	1,924	611,460	317.83	22,336			3,219		9,650			(8,967)				0010
.S022825PDLV5E EUR003/01|.S022825|&20 250228E|V0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/28/2025	03/01/2027	2,746	1,052,000	383.09	37,136			7,713		207			(13,945)				0010
.T022825PDLV5E EUR003/01|.T022825|&20 250228E|V0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/28/2025	03/01/2027	6,881	2,636,000	383.09	93,051			19,327		520			(34,942)				0010
.N250703PDLV5E EUR002/08|.N250703|&20 250307E|V0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/07/2025	02/08/2027	843	318,000	377.39	12,847			2,389		133			(5,018)				0010
.031025MSG|XCGMS EUR002/|.031025M|&2025 0310E|V0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8|BXP4ROTD8PU41	03/10/2025	02/16/2027	3,568	1,147,177	321.52	30,435			5,949		13,354			(11,769)				0010
.P250703PDLV5E EUR003/08|.P250703|&20 250307E|V0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/07/2025	03/08/2027	1,113	425,000	381.96	14,748			3,205		123			(5,538)				0010
.031025NSG|XCGMS EUR002/|.031025N|&2025 0310E|V0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8|BXP4ROTD8PU41	03/10/2025	02/22/2027	1,423	456,801	320.92	12,483			2,525		5,818			(4,786)				0010
.0310250SG|XCGMS EUR003/|.0310250|&2025 0310E|V0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8|BXP4ROTD8PU41	03/10/2025	03/01/2027	4,415	1,426,857	323.2	35,760			7,510		14,280			(13,578)				0010
.031025PSG|XCGMS EUR003/|.031025P|&2025 0310E|V0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8|BXP4ROTD8PU41	03/10/2025	03/08/2027	2,187	693,536	317.09	22,441			4,884		13,615			(8,438)				0010
.Q250703PDLV5E EUR003/08|.Q250703|&20 250307E|V0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/07/2025	03/08/2027	2,042	780,000	381.96	27,066			5,882		225			(10,164)				0010
.Q250703PDLV5E EUR002/08|.Q250703|&20 250307E|V0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/07/2025	02/08/2027	2,729	1,030,000	377.39	41,612			7,739		430			(16,252)				0010
.X031425SPX EUR003/15/27|.X031425|&20250314E|V0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/15/2027	574	3,235,000	5638.94	433,814			1,226,491		1,226,491	337,145						0010
.031425REEJ EUR003/15/27|.031425R|&20250314E|V0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2025	03/15/2027	60,555	8,580,000	141.69	362,076			529,299		529,299	46,432						0010
.K251403PDLV5E EUR003/15|.K251403|&20 250314E|V0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/14/2025	03/15/2027	5,265	2,000,000	379.84	69,400			15,751		985			(26,061)				0010
.|251403PDLV5E EUR002/16|.I251403|&20 250314E|V0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/14/2025	02/16/2027	749	283,000	378.02	10,358			2,042		123			(4,040)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.J251403PDLV5E EUR002/16|.J251403|&20250314EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/14/2025	02/16/2027	2,370	896,000	378.02	32,794			6,465		388			(12,790)				0010
.L251403PDLV5E EUR003/15|.L251403|&20250314EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/14/2025	03/15/2027	9,333	3,545,000	379.84	123,012			27,919		1,747			(46,193)				0010
.032125XEEJ EUR003/22/27|.032125X|&20250321EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2025	03/22/2027	4,994	710,000	142.17	29,891			7,072		41,675			(11,225)				0010
.0252103PDLV5E EUR003/22|.0252103|&20250321EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/21/2025	03/22/2027	7,995	3,042,000	380.47	105,557			24,974		1,492			(39,638)				0010
.N252103PDLV5E EUR003/22|.N252103|&20250321EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/21/2025	03/22/2027	2,434	926,000	380.47	32,132			7,602		454			(12,066)				0010
.S032825PDLV5E EUR003/29|.S032825|&20250328EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/28/2025	03/29/2027	1,703	650,000	381.78	22,555			5,553		280			(8,470)				0010
.250704BPDLV5E EUR003/01|.250704B|&20250407EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2025	03/01/2027	1,088	413,000	379.48	11,358			2,482		171			(4,487)				0010
.250704APDLV5E EUR002/22|.250704A|&20250407EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2025	02/22/2027	3,231	1,226,000	379.48	33,470			7,046		444			(13,359)				0010
.E250704SPX EUR004/07/27|.E250704|&20250407EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	04/07/2025	04/07/2027	180	910,000	5062.25	133,497			34,475		486,660			(50,061)				0010
.250704EPDLV5E EUR004/07|.250704E|&20250407EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2027	3,662	1,376,000	375.73	46,371			11,975		1,842			(17,389)				0010
.250704CPDLV5E EUR003/08|.250704C|&20250407EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2025	03/08/2027	1,982	752,000	379.48	20,755			4,698		352			(8,118)				0010
.Z250704PDLV5E EUR002/22|.Z250704|&20250407EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2025	02/22/2027	983	373,000	379.48	10,183			2,144		135			(4,064)				0010
.250704DPDLV5E EUR004/07|.250704D|&20250407EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2027	3,141	1,180,000	375.73	39,766			10,269		1,579			(14,912)				0010
.040825PSGIXCGMS EUR003/|.040825P|&20250408EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	04/08/2025	03/22/2027	4,742	1,502,392	316.8	38,651			9,350		31,026			(14,841)				0010
.040825OSGIXCGMS EUR003/|.040825O|&20250408EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	04/08/2025	03/15/2027	1,039	327,756	315.52	8,850			2,074		7,515			(3,432)				0010
.040825QSGIXCGMS EUR003/|.040825Q|&20250408EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	04/08/2025	03/30/2027	1,555	491,586	316.09	13,126			3,286		10,945			(4,984)				0010
.040825RSGIXCGMS EUR004/|.040825R|&20250408EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	04/08/2025	04/07/2027	3,135	980,365	312.74	30,313			7,839		28,978			(11,383)				0010
.D251404SPX EUR004/14/27|.D251404|&20250414EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2027	511	2,765,000	5405.97	396,833			1,219,371		1,219,371	316,579						0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.041425UEEJ EUR004/14/27|.041425U|&20250414EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2025	04/14/2027	70,653	9,950,000	140.830000047642	416,905			675,894		675,894	64,172						0010
.L251404PDLV5E EUR004/14|.L251404|&20250414EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	04/14/2025	04/14/2027	1,272	480,000	377.39	16,128			4,320		534			(6,048)				0010
.042125WEEJ EUR004/21/27|.042125W|&20250421EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/21/2027	2,393	340,000	142.11	14,280			3,962		20,284			(5,355)				0010
.042125QEEJ EUR004/07/27|.042125Q|&20250421EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/07/2027	2,754	380,000	137.98	21,508			5,663		33,493			(8,224)				0010
.042125REEJ EUR004/14/27|.042125R|&20250421EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2025	04/14/2027	2,982	420,000	140.83	19,152			5,180		28,530			(7,252)				0010
.252104KPDLV5E EUR004/21|.252104K|&20250421EIV0027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	04/21/2025	04/21/2027	3,138	1,180,000	376.03	39,766			11,034		1,732			(14,912)				0010
.252104JPDLV5E EUR004/21|.252104J|&20250421EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	04/21/2025	04/21/2027	2,372	892,000	376.03	30,060			8,341		1,309			(11,273)				0010
.252104IPDLV5E EUR003/29|.252104I|&20250421EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	04/21/2025	03/29/2027	1,383	528,000	381.78	13,781			3,499		230			(5,336)				0010
.042825XEEJ EUR004/28/27|.042825X|&20250428EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2025	04/28/2027	4,230	605,000	143.01	26,197			7,521		32,813			(9,824)				0010
.J252804PDLV5E EUR004/28|.J252804|&20250428EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	04/28/2025	04/28/2027	1,025	388,000	378.39	13,076			3,754		428			(4,903)				0010
.K252804PDLV5E EUR004/28|.K252804|&20250428EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	04/28/2025	04/28/2027	2,894	1,095,000	378.39	36,902			10,594		1,209			(13,838)				0010
.I252804PDLV5E EUR003/29|.I252804|&20250428EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	04/28/2025	03/29/2027	2,334	891,000	381.78	25,839			6,626		388			(10,106)				0010
.050725YEEJ EUR005/07/27|.050725Y|&20250507EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	05/07/2027	2,205	315,000	142.84	13,136			3,933		17,472			(4,926)				0010
.050725TEEJ EUR003/01/27|.050725T|&20250507EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2025	03/01/2027	2,342	335,000	143.05	13,266			3,031		17,588			(5,479)				0010
.250705MPDLV5E EUR005/07|.250705M|&20250507EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2025	05/07/2027	5,941	2,250,000	378.71	75,825			22,706		2,586			(28,434)				0010
.250705JPDLV5E EUR003/15|.250705J|&20250507EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2025	03/15/2027	2,383	905,000	379.84	28,236			6,902		448			(11,420)				0010
.250705LPDLV5E EUR005/07|.250705L|&20250507EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2025	05/07/2027	2,540	962,000	378.71	32,419			9,708		1,106			(12,157)				0010
.250705KPDLV5E EUR004/14|.250705K|&20250507EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2025	04/14/2027	1,876	708,000	377.39	24,780			6,854		787			(9,596)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.0514250EEJ EUR005/14/27|.0514250|&20250514E|V0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2027	74,221	10,555,000	142.21	440,144			627,590		627,590	47,881						0010
.H251405SPX EUR005/14/27|.H251405|&20250514E|V0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2027	462	2,725,000	5892.58	371,363			903,653		903,653	260,278						0010
.051425PEEJ EUR005/14/27|.051425P|&20250514E|V0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2025	05/14/2027	2,356	335,000	142.21	13,970			4,318		19,919			(5,239)				0010
.W251405PDLV5E EUR004/14|.W251405|&20250514E|V0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/14/2025	04/14/2027	2,104	794,000	377.39	23,661			6,610		888			(9,254)				0010
.Z251405PDLV5E EUR005/14|.Z251405|&20250514E|V0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2027	2,368	887,796	374.95	29,830			9,219		1,839			(11,186)				0010
.V251405PDLV5E EUR004/07|.V251405|&20250514E|V0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/14/2025	04/07/2027	1,046	393,000	375.73	12,419			3,379		526			(4,906)				0010
.051525FSG|XCGMS EUR004/|.051525F|&20250515E|V0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/15/2025	04/21/2027	3,300	1,046,540	317.09	38,450			11,064		22,039			(14,953)				0010
.X251405PDLV5E EUR004/14|.X251405|&20250514E|V0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/14/2025	04/14/2027	1,306	493,000	377.39	14,691			4,104		551			(5,746)				0010
.051525ESG|XCGMS EUR004/|.051525E|&20250515E|V0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/15/2025	04/14/2027	3,689	1,168,429	316.71	43,423			12,183		25,175			(17,057)				0010
.Y251405PDLV5E EUR005/14|.Y251405|&20250514E|V0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2027	1,181	442,890	374.95	14,881			4,599		917			(5,580)				0010
.M252105SPX EUR005/21/27|.M252105|&20250521E|V0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2027	183	1,070,500	5844.61	147,269			46,932		367,291			(55,226)				0010
.052125VEEJ EUR005/21/27|.052125V|&20250521E|V0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2025	05/21/2027	2,800	400,000	142.84	16,840			5,367		22,308			(6,315)				0010
.252105QPDLV5E EUR005/21|.252105Q|&20250521E|V0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/21/2025	05/21/2027	4,700	1,766,000	375.77	59,338			18,910		3,453			(22,252)				0010
.252105PDLV5E EUR004/21|.252105O|&20250521E|V0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/21/2025	04/21/2027	902	339,000	376.03	10,916			3,159		496			(4,269)				0010
.252105PPDLV5E EUR005/21|.252105P|&20250521E|V0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/21/2025	05/21/2027	6,034	2,267,298	375.77	76,181			24,278		4,433			(28,568)				0010
.052825UEEJ EUR005/28/27|.052825U|&20250528E|V0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2025	05/28/2027	5,977	855,000	143.05	35,996			11,817		46,746			(13,498)				0010
.F252805PDLV5E EUR005/28|.F252805|&20250528E|V0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/28/2025	05/28/2027	1,594	600,000	376.5	20,160			6,618		1,121			(7,560)				0010
.D252805PDLV5E EUR004/28|.D252805|&20250528E|V0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/28/2025	04/28/2027	671	254,000	378.39	7,722			2,312		281			(3,020)				0010
.G252805PDLV5E EUR005/28|.G252805|&20250528E|V0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/28/2025	05/28/2027	5,033	1,895,000	376.5	63,672			20,903		3,541			(23,877)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.E252805PDLV5E EUR004/28|.E252805|&20 250528EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/28/2025	04/28/2027	3,042	1,151,000	378.39	34,990			10,477		1,274			(13,685)				0010
.250906APDLV5E EUR006/07|.250906A|&20 250609EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/09/2025	06/07/2027	3,281	1,233,000	375.82	41,799			14,336		2,701			(15,718)				0010
.250906BPDLV5E EUR006/07|.250906B|&20 250609EIV0027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/09/2025	06/07/2027	1,560	586,435	375.82	19,880			6,818		1,285			(7,476)				0010
.Y250906PDLV5E EUR005/14|.Y250906|&20 250609EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/09/2025	05/14/2027	816	306,000	374.95	10,557			3,384		632			(4,106)				0010
.X250906PDLV5E EUR005/07|.X250906|&20 250609EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/09/2025	05/07/2027	927	351,000	378.71	10,425			3,270		407			(4,095)				0010
.Z250906PDLV5E EUR005/21|.Z250906|&20 250609EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/09/2025	05/21/2027	1,820	684,000	375.77	23,051			7,543		1,337			(8,876)				0010
.Z061625SPX EUR006/14/27|.Z061625| &20250616EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/16/2025	06/14/2027	343	2,070,000	6033.11	276,345			636,745		636,745	186,730						0010
.061625SEEJ EUR006/14/27|.061625S| &20250616EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2025	06/14/2027	58,723	8,445,000	143.81	365,669			427,874		427,874	22,768						0010
.061625UEEJ EUR006/14/27|.061625U| &20250616EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2025	06/14/2027	1,982	285,000	143.809964971	12,341			4,351		14,440			(4,640)				0010
.I251606PDLV5E EUR005/14|.I251606|&20 250616EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/16/2025	05/14/2027	1,864	699,000	374.95	24,046			7,785		1,442			(9,445)				0010
.061725YSGIXCGMS EUR005/|.061725Y|&2025 0617EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	06/17/2025	05/21/2027	1,290	410,950	318.65	14,870			4,921		7,911			(5,791)				0010
.061725XSGIXCGMS EUR005/|.061725X|&2025 0617EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	06/17/2025	05/14/2027	2,018	642,920	318.64	23,163			7,510		12,257			(9,112)				0010
.061725VSGIXCGMS EUR004/|.061725V|&2025 0617EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	06/17/2025	04/28/2027	2,195	700,864	319.3	24,321			7,497		12,280			(9,793)				0010
.K251606PDLV5E EUR006/14|.K251606|&20 250616EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/16/2025	06/14/2027	979	368,200	375.97	12,519			4,414		829			(4,707)				0010
.061725WSGIXCGMS EUR005/|.061725W|&2025 0617EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	06/17/2025	05/07/2027	2,958	946,531	320.04	32,030			10,164		15,760			(12,728)				0010
.L251606PDLV5E EUR006/14|.L251606|&20 250616EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/16/2025	06/14/2027	3,571	1,342,470	375.97	45,644			16,095		3,022			(17,164)				0010
.J251606PDLV5E EUR005/14|.J251606|&20 250616EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/16/2025	05/14/2027	1,328	498,000	374.95	17,131			5,546		1,027			(6,729)				0010
.061725CSPX EUR004/28/27|.061725C| &20250617EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/17/2025	04/28/2027	244	1,349,015	5528.75	261,751			80,687		556,333			(105,395)				0010
.Z252306PDLV5E EUR006/21|.Z252306|&20 250623EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/23/2025	06/21/2027	1,856	702,000	378.14	23,938			8,672		1,259			(9,002)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.252306DPDLV5E EUR005/21|.252306D|&20250623EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/23/2025	05/21/2027	1,315	494,000	375.77	18,080			6,035		964			(7,102)				0010
.252306BPDLV5E EUR006/21|.252306B|&20250623EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/23/2025	06/21/2027	2,015	762,000	378.14	25,984			9,413		1,366			(9,771)				0010
.062725HSPX EUR003/22/27|.062725H|&20250627EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	03/22/2027	166	957,417	5767.57	167,692			45,855		335,534			(72,782)				0010
.063025PEEJ EUR006/28/27|.063025P|&20250630EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/30/2025	06/28/2027	1,941	280,000	144.23	11,872			4,415		13,632			(4,464)				0010
.Y063025PDLV5E EUR006/28|.Y063025|&20250630EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/30/2025	06/28/2027	3,620	1,374,000	379.51	46,853			17,425		2,172			(17,618)				0010
.W063025PDLV5E EUR006/21|.W063025|&20250630EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/30/2025	06/21/2027	1,111	420,000	378.14	15,036			5,500		753			(5,709)				0010
.T063025PDLV5E EUR006/28|.T063025|&20250630EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/30/2025	06/28/2027	2,841	1,078,000	379.51	36,760			13,671		1,704			(13,823)				0010
.R063025PDLV5E EUR005/28|.R063025|&20250630EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/30/2025	05/28/2027	792	298,000	376.5	11,145			3,833		554			(4,378)				0010
.Y250707PDLV5E EUR007/07|.Y250707|&20250707EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2025	07/07/2027	3,193	1,205,000	377.34	41,452			15,886		2,647			(15,545)				0010
.W250707PDLV5E EUR006/07|.W250707|&20250707EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2025	06/07/2027	859	323,000	375.82	11,434			4,079		703			(4,472)				0010
.250707APDLV5E EUR007/07|.250707A|&20250707EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2025	07/07/2027	1,958	739,000	377.34	25,422			9,743		1,623			(9,533)				0010
.U071425SPX EUR007/14/27|.U071425|&20250714EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2025	07/14/2027	357	2,240,000	6268.56	294,605			599,206		599,206	187,289						0010
.V071425SPX EUR007/14/27|.V071425|&20250714EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2025	07/14/2027	559	3,705,000	6633.39	359,533			805,148		805,148	276,249						0010
.0714250EEJ EUR007/14/27|.0714250|&20250714EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2025	07/14/2027	15,102	2,170,000	143.69	91,791			112,827		112,827	6,201						0010
.Z071425PDLV5E EUR006/14|.Z071425|&20250714EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2025	06/14/2027	952	358,000	375.97	12,474			4,575		805			(4,879)				0010
.E251407PDLV5E EUR007/14|.E251407|&20250714EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2025	07/14/2027	1,613	608,000	376.85	20,915			8,217		1,475			(7,843)				0010
.H251407PDLV5E EUR007/14|.H251407|&20250714EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2025	07/14/2027	2,075	782,000	376.85	26,901			10,568		1,897			(10,088)				0010
.C251407PDLV5E EUR006/14|.C251407|&20250714EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2025	06/14/2027	1,503	565,000	375.97	19,686			7,220		1,270			(7,700)				0010
.U252107PDLV5E EUR006/14|.U252107|&20250721EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2025	06/14/2027	896	337,000	375.97	12,227			4,530		756			(4,831)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.V252107PDLV5E EUR006/21|.V252107|&20 250721E|V0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2025	06/21/2027	658	249,000	378.14	8,394			3,163		448			(3,283)				0010
.252107CPDLV5E EUR007/21|.252107C|&20 250721E|V0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2025	07/21/2027	2,592	980,000	378.05	33,712			13,568		2,149			(12,642)				0010
.Z252107PDLV5E EUR006/21|.Z252107|&20 250721E|V0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2025	06/21/2027	1,312	496,000	378.14	16,720			6,300		892			(6,539)				0010
.252107FPDLV5E EUR007/21|.252107F|&20 250721E|V0027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2025	07/21/2027	3,174	1,200,000	378.05	41,280			16,614		2,632			(15,480)				0010
.252107APDLV5E EUR007/07|.252107A|&20 250721E|V0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2025	07/07/2027	443	167,000	377.34	5,869			2,293		367			(2,244)				0010
.072825REEJ EUR007/28/27|.072825R| &20250728E|V0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2025	07/28/2027	1,635	235,000	143.74	9,941			4,096		12,230			(3,728)				0010
.Z072825PDLV5E EUR007/28|.Z072825|&20 250728E|V0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2025	07/28/2027	1,695	639,000	377.03	21,982			9,058		1,640			(8,243)				0010
.U072825PDLV5E EUR006/28|.U072825|&20 250728E|V0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2025	06/28/2027	941	357,000	379.51	10,776			4,168		566			(4,215)				0010
.W072825PDLV5E EUR007/28|.W072825|&20 250728E|V0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2025	07/28/2027	1,395	526,000	377.03	18,094			7,456		1,350			(6,785)				0010
.R072825PDLV5E EUR006/28|.R072825|&20 250728E|V0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2025	06/28/2027	867	329,000	379.51	9,931			3,841		521			(3,884)				0010
.080725REEJ EUR008/09/27|.080725R| &20250807E|V0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2025	08/09/2027	1,071	155,000	144.75	6,557			2,810		7,286			(2,459)				0010
.080725LEEJ EUR001/28/27|.080725L| &20250807E|V0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2025	01/28/2027	1,320	190,000	143.92	7,600			1,690		8,757			(3,878)				0010
.D250708SPX EUR008/09/27|.D250708| &20250807E|V0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/07/2025	08/09/2027	96	610,000	6340.0	80,809			34,632		158,145			(30,303)				0010
.250708JPDLV5E EUR008/09|.250708J|&20 250807E|V0027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/07/2025	08/09/2027	4,162	1,586,000	381.1	55,669			23,858		2,715			(20,876)				0010
.250708EPDLV5E EUR007/07|.250708E|&20 250807E|V0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/07/2025	07/07/2027	1,548	584,000	377.34	22,906			9,196		1,270			(8,998)				0010
.250708GPDLV5E EUR008/09|.250708G|&20 250807E|V0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/07/2025	08/09/2027	3,545	1,351,000	381.1	47,420			20,323		2,313			(17,783)				0010
.V081425SPX EQFWD10/07/2|.V081425| SPX EQFWD 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/14/2025	10/07/2026	2,010	13,000,000	6468.54	1,176,500			17,010		2,385,461			(773,939)				0010
.A251408SPX EUR008/16/27|.A251408| &20250814E|V0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/14/2025	08/16/2027	5,960	40,865,000	6856.65	3,824,964			7,690,626		7,690,626	2,766,530						0010
.Y081425SPX EUR008/16/27|.Y081425| &20250814E|V0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/14/2025	08/16/2027	474	3,065,000	6468.54	397,531			730,545		730,545	236,937						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.0814250EEJ EUR008/16/27|.081425Q|&20250814EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2025	08/16/2027	35,208	5,095,000	144.71	215,519			241,427		241,427	9,964						0010
.W081425SPX EQFWD10/07/2|.W081425|SPX EQFWD 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4R0TD8PU41	08/14/2025	10/07/2026	1,159	7,500,000	6468.54	678,750			1,376,228		1,376,228	506,806						0010
.Z081425SPX EUR008/16/27|.Z081425|&20250814EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4R0TD8PU41	08/14/2025	08/16/2027	165	1,070,000	6468.54	138,779			60,811		255,035	(52,042)						0010
.H251408PDLV5E EUR007/14|.H251408|&20250814EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2025	07/14/2027	1,255	473,000	376.85	18,209			7,493		1,133	(7,153)						0010
.K251408PDLV5E EUR008/16|.K251408|&20250814EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2025	08/16/2027	1,904	724,000	380.33	25,412			11,135		1,413	(9,530)						0010
.N251408PDLV5E EUR008/16|.N251408|&20250814EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2025	08/16/2027	3,210	1,221,000	380.33	42,857			18,779		2,383	(16,071)						0010
.0821250EEJ EUR008/23/27|.082125Q|&20250821EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2025	08/23/2027	2,008	290,000	144.410012892328	12,325			5,519		14,236	(4,622)						0010
.T252108PDLV5E EUR008/23|.T252108|&20250821EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/21/2025	08/23/2027	1,946	740,000	380.35	25,900			11,598		1,498	(9,713)						0010
.P252108PDLV5E EUR007/21|.P252108|&20250821EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/21/2025	07/21/2027	796	301,000	378.05	11,116			4,686		654	(4,366)						0010
.W252108PDLV5E EUR008/23|.W252108|&20250821EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/21/2025	08/23/2027	1,817	691,000	380.35	24,185			10,830		1,399	(9,069)						0010
.H082825SPX EUR008/30/27|.H082825|&20250828EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2025	08/30/2027	196	1,275,000	6501.86	162,920			74,625		299,965	(61,179)						0010
.L082825PDLV5E EUR007/28|.L082825|&20250828EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/28/2025	07/28/2027	1,825	688,000	377.03	28,019			12,112		1,743	(11,022)						0010
.V082825PDLV5E EUR008/30|.V082825|&20250828EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/28/2025	08/30/2027	2,320	886,000	381.91	31,099			14,245		1,561	(11,678)						0010
.X082825PDLV5E EUR008/30|.X082825|&20250828EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/28/2025	08/30/2027	3,098	1,183,000	381.91	41,523			19,020		2,085	(15,593)						0010
.P082825PDLV5E EUR007/28|.P082825|&20250828EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/28/2025	07/28/2027	1,517	572,000	377.03	23,295			10,070		1,449	(9,164)						0010
.090825REEJ EUR009/07/27|.090825R|&20250908EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2025	09/07/2027	2,390	350,000	146.419989424293	14,980			7,026		13,927	(5,625)						0010
.250809FPDLV5E EUR008/09|.250809F|&20250908EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2025	08/09/2027	1,215	463,000	381.1	17,890			7,997		786	(6,997)						0010
.250809IPDLV5E EUR009/07|.250809I|&20250908EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2025	09/07/2027	3,430	1,318,000	384.22	46,525			21,823		1,863	(17,471)						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.250809GPDLV5E EUR008/09|.250809G|&20 250908EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2025	08/09/2027	1,357	517,000	381.1	19,977			8,929		878			(7,813)				0010
.250809LPDLV5E EUR009/07|.250809L|&20 250908EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2025	09/07/2027	8,451	3,247,000	384.22	114,619			53,762		4,590			(43,041)				0010
.A251509SPX EUR009/14/27|.A251509| &20250915EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	09/15/2025	09/14/2027	4,839	33,930,000	7012.2	3,148,704			5,801,602		5,801,602	2,167,599						0010
.Z091525SPX EUR009/14/27|.Z091525| &20250915EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	09/15/2025	09/14/2027	399	2,640,000	6615.28	340,296			579,380		579,380	194,283						0010
.0915250EEJ EUR009/14/27|.091525Q| &20250915EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/15/2025	09/14/2027	24,606	3,620,000	147.12	156,746			133,744		133,744	670						0010
.I251509PDLV5E EUR009/14|.I251509|&20 250915EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/15/2025	09/14/2027	4,346	1,667,000	383.53	58,678			28,088		2,658			(22,035)				0010
.E251509PDLV5E EUR008/16|.E251509|&20 250915EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/15/2025	08/16/2027	1,257	478,000	380.33	18,499			8,454		925			(7,235)				0010
.091625CSGIXCGMS EUR005/|.091625C|&2025 0916EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	09/16/2025	05/28/2027	4,277	1,372,517	320.89	75,963			29,425		22,000			(33,611)				0010
.091625DSGIXCGMS EUR006/|.091625D|&2025 0916EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	09/16/2025	06/07/2027	1,311	420,951	321.06	23,220			9,221		6,769			(10,110)				0010
.G251509PDLV5E EUR008/16|.G251509|&20 250915EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/15/2025	08/16/2027	770	293,000	380.33	11,339			5,182		567			(4,435)				0010
.L251509PDLV5E EUR009/14|.L251509|&20 250915EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/15/2025	09/14/2027	884	339,000	383.53	11,933			5,712		541			(4,481)				0010
.W092225SPX EUR009/21/27|.W092225| &20250922EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	09/22/2025	09/21/2027	141	945,000	6693.75	123,606			60,358		196,965			(46,416)				0010
.S252209PDLV5E EUR009/21|.S252209|&20 250922EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/22/2025	09/21/2027	3,153	1,200,000	380.65	42,240			20,626		2,730			(15,862)				0010
.P252209PDLV5E EUR008/23|.P252209|&20 250922EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/22/2025	08/23/2027	631	240,000	380.35	8,341			3,896		485			(3,262)				0010
.V252209PDLV5E EUR009/21|.V252209|&20 250922EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/22/2025	09/21/2027	2,795	1,064,000	380.65	37,453			18,289		2,420			(14,064)				0010
.E092525SPX EUR008/30/27|.E092525| &20250925EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	08/30/2027	154	1,001,286	6501.86	143,351			68,194		235,569			(55,907)				0010
.092525MSPX EUR002/08/27|.092525M| &20250925EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	02/08/2027	166	1,000,314	6025.99	184,077			48,149		288,326			(101,113)				0010
.092525SSPX EUR007/28/27|.092525S| &20250925EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	07/28/2027	157	1,003,194	6389.77	154,091			69,306		249,220			(63,069)				0010
.092525TSPX EUR008/23/27|.092525T| &20250925EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	08/23/2027	157	1,000,117	6370.17	159,047			74,819		256,428			(62,655)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.092525PSPX EUR003/15/27|.092525P|&20250925EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	03/15/2027	177	998,092	5638.94	253,055			78,485		378,409			(129,857)				0010
.092525LSPX EUR001/07/27|.092525L|&20250925EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	01/07/2027	169	998,626	5909.03	197,853			41,698		306,953			(116,159)				0010
.092525QSPX EUR004/21/27|.092525Q|&20250925EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	04/21/2027	194	1,000,691	5158.2	357,740			127,001		509,499			(171,640)				0010
.092525OSPX EUR003/01/27|.092525O|&20250925EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	03/01/2027	168	1,000,356	5954.5	197,775			57,652		306,675			(104,233)				0010
.092525NSPX EUR002/16/27|.092525N|&20250925EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	02/16/2027	164	1,002,799	6114.63	171,913			46,978		272,345			(92,935)				0010
.092525RSPX EUR005/28/27|.092525R|&20250925EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	05/28/2027	170	1,001,054	5888.55	219,864			86,712		335,090			(99,048)				0010
.V092925PDLV5E EUR009/28|.V092925|&20250929EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZIWZ7FF32TIWEFA76	09/29/2025	09/28/2027	7,047	2,686,000	381.18	94,279			46,945		5,972			(35,403)				0010
.093025DSGIXCGMS EUR006/|.093025D|&20250930EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	09/30/2025	06/14/2027	3,560	1,146,472	322.03	59,348			24,505		17,143			(26,132)				0010
.Q092925PDLV5E EUR008/30|.Q092925|&20250929EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZIWZ7FF32TIWEFA76	09/29/2025	08/30/2027	2,231	852,000	381.91	28,630			13,659		1,508			(11,198)				0010
.S092925PDLV5E EUR009/28|.S092925|&20250929EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZIWZ7FF32TIWEFA76	09/29/2025	09/28/2027	2,382	908,000	381.18	31,871			15,870		2,019			(11,968)				0010
.093025ESGIXCGMS EUR006/|.093025E|&20250930EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	09/30/2025	06/21/2027	1,561	503,668	322.56	25,608			10,742		7,282			(11,150)				0010
.100725WSPX EUR010/07/26|.100725W|&20251007EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	2,466	16,555,000	6714.59	209,917			3,470		324,136			(157,872)				0010
.100725FEEJ EUR010/07/26|.100725F|&20251007EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	2,697	400,000	148.290001264914	8,440			140		5,659			(6,347)				0010
.100725KEEJ EUR010/07/26|.100725K|&20251007EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	3,540	525,000	148.290000217774	14,385			238		7,427			(10,818)				0010
.Z100725SPX EUR010/07/26|.Z100725|&20251007EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	149	1,000,000	6714.59	85,910			1,420		140,166			(64,610)				0010
.U100725SPX EUR010/07/26|.U100725|&20251007EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	784	5,265,000	6714.59	310,266			5,128		592,436			(233,341)				0010
.J100725SPX EUR010/07/26|.J100725|&20251007EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	1,169	7,850,000	6714.59	353,564			5,844		620,675			(265,904)				0010
.100725DEEJ EUR010/07/26|.100725D|&20251007EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	9,205	1,365,000	148.289999573381	25,389			420		19,307			(19,094)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.B100725SPX EUR010/07/26|.B100725|&20251007EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	331	2,220,000	6714.59	68,931			1,139		113,282			(51,841)				0010
.100725IEEJ EUR010/07/26|.100725I|&20251007EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	6,946	1,030,000	148.290001059	24,823			410		14,571			(18,669)				0010
.E100725SPX EUR010/07/26|.E100725|&20251007EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	1,150	7,725,000	6714.59	296,254			4,897		502,711			(222,802)				0010
.100725TEEJ EUR010/07/26|.100725T|&20251007EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	1,919	290,000	151.107508615473	6,786			112		526			(5,104)				0010
.Q100725SPX EUR010/07/26|.Q100725|&20251007EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	1,209	8,120,000	6714.59	423,052			6,993		773,735			(318,163)				0010
.100725ZSPX EUR010/07/26|.100725Z|&20251007EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	327	2,195,000	6714.59	55,380			915		89,005			(41,649)				0010
.K100725SPX EUR010/07/26|.K100725|&20251007EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	533	3,580,000	6714.59	166,363			2,750		294,366			(125,116)				0010
.A100725SPX EUR010/07/26|.A100725|&20251007EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	1,057	7,095,000	6714.59	204,833			3,386		333,727			(154,048)				0010
.100725UEEJ EUR010/07/26|.100725U|&20251007EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	8,340	1,280,000	153.480149806698	22,912			379		66			(17,231)				0010
.100725JEEJ EUR010/07/26|.100725J|&20251007EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	10,419	1,545,000	148.290000339771	38,934			644		21,857			(29,281)				0010
.100725EEEJ EUR010/07/26|.100725E|&20251007EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	36,044	5,345,000	148.290000174674	104,228			1,723		75,611			(78,386)				0010
.N100725SPX EUR010/07/26|.N100725|&20251007EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	151	1,015,000	6714.59	50,527			835		91,116			(37,999)				0010
.100725REEJ EUR010/07/26|.100725R|&20251007EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	5,361	795,000	148.290000850009	24,963			413		11,247			(18,774)				0010
.G100725SPX EUR010/07/26|.G100725|&20251007EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	1,619	10,870,000	6714.59	442,300			7,311		759,249			(332,639)				0010
.100725GEEJ EUR010/07/26|.100725G|&20251007EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	4,687	695,000	148.290000790311	15,360			254		9,832			(11,551)				0010
.100725LEEJ EUR010/07/26|.100725L|&20251007EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	2,360	350,000	148.289998123496	9,870			163		4,951			(7,423)				0010
.100725HEEJ EUR010/07/26|.100725H|&20251007EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	4,114	610,000	148.28999874148	13,969			231		8,630			(10,506)				0010
.100725YSPX EUR010/07/26|.100725Y|&20251007EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	1,887	12,670,000	6714.59	293,437			4,850		468,226			(220,684)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.100725SEEJ EUR010/07/27|.100725S| &20251007EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2027	3,911	580,000	148.28999899094	24,998			12,739		19,096			(9,374)				0010
.100725NEEJ EUR010/07/26|.100725N| &20251007EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	3,203	475,000	148.28999779282	14,630			242		6,720			(11,003)				0010
.100725CEEJ EUR010/07/26|.100725C| &20251007EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	29,503	4,375,000	148.28999988269	76,125			1,258		61,840			(57,251)				0010
.100725MEEJ EUR010/07/26|.100725M| &20251007EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	17,668	2,620,000	148.29000008988	79,648			1,317		37,065			(59,901)				0010
.U250710SPX DIGITAL10/07|.U250710| &20251007EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	10/07/2025	10/07/2026	480	3,220,000	6714.59	168,138			2,779		249,291			(126,451)				0010
.100725BEEJ EUR010/07/26|.100725B| &20251007EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	17,837	2,645,000	148.28999893141	29,360			485		33,216			(22,080)				0010
.100725XSPX EUR010/07/26|.100725X| &20251007EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	830	5,575,000	6714.59	108,155			1,788		170,403			(81,340)				0010
.B250710SPX EUR010/07/26|.B250710| &20251007EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	219	1,470,000	6714.59	126,288			2,087		206,044			(94,977)				0010
.V100725SPX EUR010/07/26|.V100725| &20251007EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	2,891	19,415,000	6714.59	1,147,427			18,966		2,193,170			(862,941)				0010
.1007250EEJ EUR010/07/26|.1007250| &20251007EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	6,878	1,020,000	148.28999824668	31,008			513		14,430			(23,320)				0010
.P100725SPX EUR010/07/26|.P100725| &20251007EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	3,767	25,295,000	6714.59	1,309,016			21,637		2,388,392			(984,467)				0010
.S100725SPX EUR010/07/26|.S100725| &20251007EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	668	4,485,000	6714.59	240,845			3,981		444,944			(181,131)				0010
.T100725SPX EUR010/07/26|.T100725| &20251007EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	309	2,075,000	6714.59	119,064			1,968		225,140			(89,544)				0010
.100725VEEJ EUR010/07/26|.100725V| &20251007EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	14,161	2,100,000	148.29000440632	65,940			1,090		29,708			(49,591)				0010
.C100725SPX EUR010/07/26|.C100725| &20251007EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	644	4,325,000	6714.59	137,103			2,266		225,866			(103,110)				0010
.I100725SPX EUR010/07/26|.I100725| &20251007EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	1,074	7,210,000	6714.59	317,168			5,242		553,661			(238,531)				0010
.0100725SPX EUR010/07/26|.0100725| &20251007EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	364	2,445,000	6714.59	121,834			2,014		219,724			(91,627)				0010
.L100725SPX EUR010/07/26|.L100725| &20251007EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	2,175	14,605,000	6714.59	678,694			11,218		1,200,897			(510,423)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.V250710SPX DIGITAL10/07|.V250710|&20251007EIDD003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	10/07/2025	10/07/2026	1,919	12,885,000	6714.59	672,812			11,121		997,550			(505,999)				0010
.100725PEEJ EUR010/07/26|.100725P|&20251007EIOS053	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	12,779	1,895,000	148.290001090851	58,366			965		26,808			(43,895)				0010
.R100725SPX EUR010/07/26|.R100725|&20251007EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	501	3,365,000	6714.59	177,436			2,933		325,808			(133,444)				0010
.D100725SPX EUR010/07/26|.D100725|&20251007EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2025	10/07/2026	4,140	27,800,000	6714.59	1,061,960			17,553		1,800,830			(798,664)				0010
.Z250710PDLV5E EUR010/07|.Z250710|&20251007EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/07/2025	10/07/2026	4,770	1,817,000	380.91	45,062			745					(33,889)				0010
.Y250710PDLV5E EUR009/07|.Y250710|&20251007EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/07/2025	09/07/2027	1,884	724,000	384.22	22,235			10,863		1,035			(8,697)				0010
.250710BPDLV5E EUR010/07|.250710B|&20251007EIOS054	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/07/2025	10/07/2026	1,145	436,000	380.91	9,984			165					(7,509)				0010
.250710APDLV5E EUR010/07|.250710A|&20251007EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/07/2025	10/07/2027	6,731	2,564,000	380.91	90,766			46,256		6,117			(34,037)				0010
.250710CPDLV5E EUR010/07|.250710C|&20251007EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/07/2025	10/07/2026	15,686	5,975,000	380.91	148,180			2,449					(111,441)				0010
.250710EPDLV5E EUR010/07|.250710E|&20251007EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/07/2025	10/07/2026	1,155	440,000	380.91	10,912			180					(8,207)				0010
.250710DPDLV5E EUR010/07|.250710D|&20251007EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/07/2025	10/07/2027	5,009	1,908,000	380.91	67,543			34,421		4,552			(25,329)				0010
.100925JNDX EUR010/07/26|.100925J|&20251009EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2025	10/07/2026	105	2,608,224	24840.23	143,683			2,408		272,677			(109,568)				0010
.100925SNDX DIGITAL10/07|.100925S|&20251009EIDD005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/09/2025	10/07/2026	64	1,590,000	24840.23	85,065			1,426		134,857			(64,868)				0010
.100925RNDX DIGITAL10/07|.100925R|&20251009EIDD004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/09/2025	10/07/2026	256	6,355,000	24840.23	339,993			5,698		539,004			(259,268)				0010
.100925INDX EUR010/07/26|.100925I|&20251009EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2025	10/07/2026	420	10,432,897	24840.23	574,732			9,632		1,090,706			(438,273)				0010
.101425GEEJ EUR010/14/26|.101425G|&20251014EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2026	5,130	760,000	148.14	19,152			686		11,959			(14,404)				0010
.K101425SPX EUR010/14/26|.K101425|&20251014EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	397	2,640,000	6644.31	129,096			4,623		229,536			(97,089)				0010
.101425TSPX EUR010/14/26|.101425T|&20251014EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	1,238	8,225,000	6644.31	193,288			6,922		305,437			(145,365)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.Z101425SPX DIGITAL10/14|.Z101425|&20251014EIO0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	10/14/2025	10/14/2026	330	2,195,000	6644.31	113,390			4,061		169,113			(85,277)				0010
.101425CEEJ EUR010/14/26|.101425C|&20251014EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2026	18,429	2,730,000	148.14	47,775			1,711		42,448			(35,930)				0010
.101425VSPX EUR010/14/26|.101425V|&20251014EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	398	2,645,000	6644.31	76,441			2,738		123,405			(57,488)				0010
.101425HEEJ EUR010/14/26|.101425H|&20251014EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2026	2,160	320,000	148.14	8,736			313		5,035			(6,570)				0010
.F101425SPX EUR010/14/26|.F101425|&20251014EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	290	1,930,000	6644.31	88,780			3,179		155,487			(66,768)				0010
.101425BEEJ EUR010/14/26|.101425B|&20251014EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2026	13,197	1,955,000	148.14	21,701			777		24,404			(16,320)				0010
.A101425SPX EUR010/14/26|.A101425|&20251014EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	580	3,855,000	6644.31	147,647			5,288		248,751			(111,040)				0010
.101425USPX EUR010/14/26|.101425U|&20251014EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	305	2,025,000	6644.31	51,435			1,842		81,831			(38,683)				0010
.101425MEEJ EUR010/14/26|.101425M|&20251014EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2026	2,666	395,000	148.14	12,324			441		6,215			(9,268)				0010
.Q101425SPX EUR010/14/26|.Q101425|&20251014EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	163	1,080,000	6644.31	57,456			2,058		104,493			(43,211)				0010
.101425YSPX EUR010/14/26|.101425Y|&20251014EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	160	1,065,000	6644.31	35,358			1,266		58,327			(26,592)				0010
.101425SSPX EUR010/14/26|.101425S|&20251014EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	754	5,010,000	6644.31	96,192			3,445		149,183			(72,343)				0010
.D101425SPX EUR010/14/26|.D101425|&20251014EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	980	6,510,000	6644.31	279,930			10,025		483,252			(210,526)				0010
.101425NEEJ EUR010/14/26|.101425N|&20251014EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2026	4,467	685,000	153.339714	12,193			437		296			(9,170)				0010
.101425FEEJ EUR010/14/26|.101425F|&20251014EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2026	2,970	440,000	148.14	10,604			380		6,923			(7,975)				0010
.101425DEEJ EUR010/14/26|.101425D|&20251014EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2026	41,650	6,170,000	148.14	120,315			4,309		96,837			(90,485)				0010
.101425IEEJ EUR010/14/26|.101425I|&20251014EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2026	12,859	1,905,000	148.14	53,531			1,917		29,975			(40,258)				0010
.H101425SPX EUR010/14/26|.H101425|&20251014EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	1,300	8,635,000	6644.31	411,026			14,720		725,782			(309,119)				0010
.101425RSPX EUR010/14/26|.101425R|&20251014EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	1,178	7,830,000	6644.31	102,573			3,673		152,893			(77,142)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.V101425SPX EUR010/14/26|.V101425| &20251014E1OS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	473	3,145,000	6644.31	190,273			6,814		360,750			(143,098)				0010
.101425EEEJ EUR010/14/26|.101425E| &20251014E1OS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2026	3,274	485,000	148.14	10,719			384		7,631			(8,061)				0010
.N101425SPX EUR010/14/26|.N101425| &20251014E1OS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	875	5,815,000	6644.31	301,217			10,787		543,990			(226,535)				0010
.101425XSPX EUR010/14/26|.101425X| &20251014E1OS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	260	1,725,000	6644.31	57,270			94,305		94,305	31,568						0010
.Y101425SPX EUR010/14/27|.Y101425| &20251014E1V0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2027	676	4,490,000	6644.31	600,762			988,426		988,426	332,453						0010
.I101425SPX EUR010/14/26|.I101425| &20251014E1OS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	728	4,840,000	6644.31	231,352			408,673		408,673	150,602						0010
.C101425SPX EUR010/14/26|.C101425| &20251014E1OS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	736	4,890,000	6644.31	210,270			362,514		362,514	128,899						0010
.B101425SPX EUR010/14/26|.B101425| &20251014E1OS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	1,434	9,525,000	6644.31	376,238			638,018		638,018	221,924						0010
.101425LEEJ EUR007/14/27|.101425L| &20251014E1V0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2025	07/14/2027	14,336	2,060,000	143.69	116,802			107,108		107,108	5,887						0010
.R101425SPX EUR010/14/26|.R101425| &20251014E1OS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	1,008	6,700,000	6644.31	379,890			705,293		705,293	281,038						0010
.1014250EEJ EUR010/14/26|.1014250| &20251014E1V0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2026	170,143	25,205,000	148.14	786,396			396,605		396,605	(201,387)						0010
.M101425SPX EUR010/14/26|.M101425| &20251014E1OS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	854	5,675,000	6644.31	289,425			520,634		520,634	197,611						0010
.T101425SPX EUR010/14/26|.T101425| &20251014E1OS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	3,368	22,380,000	6644.31	1,329,372			2,506,489		2,506,489	1,020,748						0010
.E101425SPX EUR010/14/26|.E101425| &20251014E1OS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	6,513	43,275,000	6644.31	1,964,685			3,427,460		3,427,460	1,237,813						0010
.101425PEEJ EUR010/14/27|.101425P| &20251014E1V0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2027	80,836	11,975,000	148.14	512,530			403,856		403,856	(3,036)						0010
.G101425SPX EUR010/14/26|.G101425| &20251014E1OS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	619	4,115,000	6644.31	190,113			6,808		333,111			(142,978)				0010
.X101425SPX EUR010/14/26|.X101425| &20251014E1V0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	151	1,000,000	6644.31	88,000			3,152		152,943			(66,182)				0010
.101425JEEJ EUR010/14/26|.101425J| &20251014E1OS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2026	6,210	920,000	148.14	27,876			998		14,476			(20,965)				0010
.101425ZSPX EUR010/14/26|.101425Z| &20251014E1OS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	2,270	15,080,000	6644.31	576,056			20,630		971,593			(433,232)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.101425AEEJ EUR010/07/26|.101425A|&20251014EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2025	10/07/2026	2,293	340,000	148.29	9,962			168		4,810			(7,639)				0010
.S101425SPX EUR010/14/26|.S101425|&20251014EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	510	3,390,000	6644.31	200,010			7,163		376,372			(150,421)				0010
.101425WSPX EUR010/14/26|.101425W|&20251014EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	187	1,245,000	6644.31	39,591			1,418		64,741			(29,775)				0010
.P101425SPX EUR010/14/26|.P101425|&20251014EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	448	2,975,000	6644.31	157,080			5,625		285,603			(118,135)				0010
.A251410SPX DIGITAL10/14|.A251410|&20251014EIDO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	10/14/2025	10/14/2026	1,321	8,775,000	6644.31	453,300			16,234		676,068			(340,912)				0010
.1014250EEJ EUR010/14/26|.101425Q|&20251014EIVO008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2026	7,324	1,085,000	148.14	33,852			1,212		17,073			(25,459)				0010
.J101425SPX EUR010/14/26|.J101425|&20251014EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	1,440	9,565,000	6644.31	464,859			16,648		825,184			(349,605)				0010
.U101425SPX EUR010/14/26|.U101425|&20251014EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	248	1,645,000	6644.31	99,194			3,552		187,836			(74,600)				0010
.L101425SPX EUR010/14/26|.L101425|&20251014EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	338	2,245,000	6644.31	112,250			4,020		201,018			(84,419)				0010
.101425KEEJ EUR010/14/26|.101425K|&20251014EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2025	10/14/2026	4,421	655,000	148.14	20,109			720		10,307			(15,123)				0010
.0101425SPX EUR010/14/26|.0101425|&20251014EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	3,211	21,335,000	6644.31	1,105,153			39,578		1,997,882			(831,148)				0010
.W101425SPX EUR010/14/26|.W101425|&20251014EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	10/14/2025	10/14/2026	1,175	7,805,000	6644.31	476,886			17,079		908,062			(358,649)				0010
.G251410PDLV5E EUR010/14|.G251410|&20251014EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2025	10/14/2026	827	316,000	382.01	6,541			234					(4,919)				0010
.F251410PDLV5E EUR010/14|.F251410|&20251014EIVO013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2025	10/14/2027	2,641	1,009,000	382.01	35,820			18,599		2,216			(13,432)				0010
.E251410PDLV5E EUR010/14|.E251410|&20251014EIVO012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2025	10/14/2026	5,078	1,940,000	382.01	48,112			1,723					(36,183)				0010
.K251410PDLV5E EUR010/14|.K251410|&20251014EIVO016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2025	10/14/2026	180,084	68,794,000	382.01	1,706,091						(750,992)						0010
.J251410PDLV5E EUR010/14|.J251410|&20251014EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2025	10/14/2026	539	206,000	382.01	5,109			183					(3,842)				0010
.I251410PDLV5E EUR010/14|.I251410|&20251014EIVO015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2025	10/14/2027	3,649	1,394,000	382.01	49,487			25,695		3,062			(18,558)				0010
.H251410PDLV5E EUR010/14|.H251410|&20251014EIVO014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2025	10/14/2026	13,788	5,267,000	382.01	130,622			4,678					(98,236)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.102125VSPX EUR010/21/26|.102125V| &20251021E|OS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	222	1,495,000	6735.35	31,606			1,741		49,397			(23,770)				0010
.W102125SPX EUR010/21/26|.W102125| &20251021E|OS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	482	3,245,000	6735.35	197,377			10,875		361,834			(148,441)				0010
.P252110SPX DIGITAL10/21|.P252110| &20251021E|DO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	422	2,845,000	6735.35	150,188			8,275		221,546			(112,951)				0010
.102125CEEJ EUR010/21/26|.102125C| &20251021E|OS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	48,757	7,255,000	148.8	126,963			6,995		91,963			(95,484)				0010
.E102125SPX EUR010/21/26|.E102125| &20251021E|OS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	1,327	8,935,000	6735.35	385,706			21,251		652,082			(290,076)				0010
.102125TSPX EUR010/21/26|.102125T| &20251021E|OS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	1,472	9,915,000	6735.35	129,579			7,139		198,115			(97,452)				0010
.102125PEEJ EUR010/21/26|.102125P| &20251021E|VO013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	2,541	385,000	151.52304	9,125			503		1,309			(6,862)				0010
.102125KEEJ EUR010/21/26|.102125K| &20251021E|OS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	1,815	270,000	148.8	8,316			458		3,494			(6,254)				0010
.102125XSPX EUR010/21/26|.102125X| &20251021E|OS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	232	1,560,000	6735.35	41,076			2,263		65,249			(30,892)				0010
.J102125SPX EUR010/21/26|.J102125| &20251021E|OS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	354	2,385,000	6735.35	116,359			6,411		201,415			(87,510)				0010
.1021250EEJ EUR010/21/26|.102125Q| &20251021E|VO014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	3,701	570,000	154.008	10,203			562		302			(7,673)				0010
.C102125SPX EUR010/21/26|.C102125| &20251021E|OS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	569	3,835,000	6735.35	146,524			8,073		242,517			(110,196)				0010
.102125YSPX EUR010/21/26|.102125Y| &20251021E|OS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	243	1,635,000	6735.35	45,316			2,497		72,362			(34,080)				0010
.102125FEEJ EUR010/21/26|.102125F| &20251021E|OS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	4,301	640,000	148.8	14,144			779		8,277			(10,637)				0010
.102125GEEJ EUR010/21/26|.102125G| &20251021E|OS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	5,612	835,000	148.8	20,040			1,104		10,806			(15,071)				0010
.102125AEEJ EUR010/21/26|.102125A| &20251021E|OS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	26,411	3,930,000	148.8	43,230			2,382		38,910			(32,512)				0010
.Q102125SPX EUR010/21/26|.Q102125| &20251021E|OS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	241	1,625,000	6735.35	85,911			4,733		151,546			(64,610)				0010
.102125BEEJ EUR010/21/26|.102125B| &20251021E|OS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	2,520	375,000	148.8	6,038			333		4,654			(4,541)				0010
.102125USPX EUR010/21/26|.102125U| &20251021E|OS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	895	6,030,000	6735.35	114,697			6,319		178,576			(86,259)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.H102125SPX EUR010/21/26|.H102125| &20251021EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	927	6,245,000	6735.35	297,150			16,372		511,627			(223,476)				0010
.102125ZSPX EUR010/21/26|.102125Z| &20251021EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	765	5,155,000	6735.35	150,165			8,274		240,665			(112,934)				0010
.B102125SPX EUR010/21/26|.B102125| &20251021EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	278	1,875,000	6735.35	60,994			3,361		98,963			(45,871)				0010
.M102125SPX EUR010/21/26|.M102125| &20251021EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	150	1,010,000	6735.35	50,496			2,782		87,912			(37,976)				0010
.102125EEEJ EUR010/21/26|.102125E| &20251021EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	39,483	5,875,000	148.8	114,563			6,312		75,557			(86,159)				0010
.102125WSPX EUR010/21/26|.102125W| &20251021EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	1,314	8,850,000	6735.35	218,197			12,022		345,162			(164,098)				0010
.102125HEEJ EUR010/21/26|.102125H| &20251021EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	4,402	655,000	148.8	16,506			909		8,477			(12,414)				0010
.102125JEEJ EUR010/21/26|.102125J| &20251021EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	7,897	1,175,000	148.8	35,720			1,968		15,207			(26,864)				0010
.102125IEEJ EUR010/21/26|.102125I| &20251021EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	5,007	745,000	148.8	21,009			1,158		9,642			(15,800)				0010
.102125OEEJ EUR010/21/26|.102125O| &20251021EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	3,327	495,000	148.8	15,543			856		6,406			(11,689)				0010
.0102125SPX EUR010/21/26|.0102125| &20251021EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	771	5,190,000	6735.35	269,252			14,835		472,762			(202,495)				0010
.102125DEEJ EUR010/21/26|.102125D| &20251021EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	7,628	1,135,000	148.8	20,884			1,151		14,507			(15,706)				0010
.T102125SPX EUR010/21/26|.T102125| &20251021EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	211	1,420,000	6735.35	84,685			4,666		154,340			(63,688)				0010
.D102125SPX EUR010/21/26|.D102125| &20251021EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	2,188	14,740,000	6735.35	563,908			31,069		933,524			(424,096)				0010
.I102125SPX EUR010/21/26|.I102125| &20251021EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	212	1,425,000	6735.35	67,990			3,746		117,131			(51,133)				0010
.A252110SPX EUR010/21/27|.A252110| &20251021EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2027	148	1,000,000	6735.35	132,137			69,880		207,389			(49,551)				0010
.Q252110SPX DIGITAL10/21|.Q252110| &20251021EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	1,690	11,385,000	6735.35	600,900			33,107		886,574			(451,917)				0010
.102125NEEJ EUR010/14/27|.102125N| &20251021EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/14/2027	1,485	220,000	148.14	10,274			5,386		7,419			(3,890)				0010
.S102125SPX EUR010/21/26|.S102125| &20251021EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	376	2,530,000	6735.35	149,624			8,244		272,035			(112,527)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.K102125SPX EUR010/21/26|.K102125| &20251021E|OS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	1,446	9,740,000	6735.35	475,195			26,182		822,552			(357,378)				0010
.N102125SPX EUR010/21/26|.N102125| &20251021E|OS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	303	2,040,000	6735.35	102,247			5,633		178,108			(76,896)				0010
.A102125SPX EUR010/21/26|.A102125| &20251021E|OS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	609	4,105,000	6735.35	130,449			7,187		211,115			(98,106)				0010
.102125SEEJ EUR010/21/26|.102125S| &20251021E|V0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	5,577	830,000	148.81488	25,979			1,431		10,681			(19,538)				0010
.X102125SPX EUR010/21/26|.X102125| &20251021E|OS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	1,965	13,235,000	6735.35	805,019			44,354		1,475,769			(605,427)				0010
.P102125SPX EUR010/21/26|.P102125| &20251021E|OS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	3,146	21,190,000	6735.35	1,099,316			60,568		1,930,217			(826,758)				0010
.102125MEEJ EUR010/21/26|.102125M| &20251021E|OS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	7,191	1,070,000	148.8	32,956			1,816		13,848			(24,785)				0010
.102125LEEJ EUR010/21/26|.102125L| &20251021E|OS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2026	3,797	565,000	148.8	17,176			946		7,312			(12,917)				0010
.U102125SPX EUR010/21/26|.U102125| &20251021E|OS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	486	3,275,000	6735.35	196,592			10,832		358,983			(147,850)				0010
.R102125SPX EUR010/21/26|.R102125| &20251021E|OS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	987	6,645,000	6735.35	351,308			19,356		619,705			(264,207)				0010
.Z102125SPX EUR010/21/26|.Z102125| &20251021E|V0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	148	1,000,000	6735.35	85,323			4,701		138,425			(64,169)				0010
.G102125SPX EUR010/21/26|.G102125| &20251021E|OS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2025	10/21/2026	410	2,760,000	6735.35	128,006			7,053		219,340			(96,269)				0010
.102125REEJ EUR010/21/27|.102125R| &20251021E|V0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2025	10/21/2027	3,730	555,000	148.8	23,976			12,680		17,453			(8,991)				0010
.V252110PDLV5E EUR010/21|.V252110|&20 251021E|V0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/21/2025	10/21/2027	944	361,000	382.39	12,816			6,777		787			(4,806)				0010
.U252110PDLV5E EUR010/21|.U252110|&20 251021E|V0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/21/2025	10/21/2026	1,472	563,000	382.39	13,962			769					(10,501)				0010
.W252110PDLV5E EUR010/21|.W252110|&20 251021E|OS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/21/2025	10/21/2026	826	316,000	382.39	7,394			407					(5,561)				0010
.X252110PDLV5E EUR010/21|.X252110|&20 251021E|OS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/21/2025	10/21/2026	1,075	411,000	382.39	10,193			562					(7,666)				0010
.102425TNDX EUR010/21/26|.102425T| &20251024E|OS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	10/24/2025	10/14/2026	60	1,474,759	24579.32	87,563			3,243		149,495			(68,104)				0010
.102425LMXEA EUR010/21/2|.102425L|& 20251024E|OS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/21/2026	80	224,446	2805.57	5,824			325		10,106			(4,441)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.102425HMXEA EUR010/07/2|.102425H|&20251024EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/07/2026	206	576,878	2800.38	15,318			267		27,389			(12,157)				0010
.102425CMXEA ASIAN10/14/|.102425C|&20251024EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/14/2026	101	277,238	2744.93	4,423			164		6,338			(3,440)				0010
.C102425NDX DIGITAL10/14|.C102425|&20251024EIDO003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/24/2025	10/14/2026	42	1,020,000	24579.32	58,140			2,153		86,354			(45,220)				0010
.102425KMXEA EUR010/21/2|.102425K|&20251024EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/21/2026	88	246,890	2805.57	3,090			173		4,836			(2,356)				0010
.E102425NDX DIGITAL10/21|.E102425|&20251024EIDO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/24/2025	10/21/2026	51	1,275,000	25127.13	69,998			3,910		108,638			(53,378)				0010
.102425JMXEA EUR010/14/2|.102425J|&20251024EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/14/2026	335	919,552	2744.93	19,852			735		30,744			(15,441)				0010
.102425VNDX EUR010/21/31|.102425V|&20251024EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/24/2025	10/21/2026	65	1,633,263	25127.13	89,994			5,028		163,672			(68,627)				0010
.102425IMXEA EUR010/14/2|.102425I|&20251024EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/14/2026	110	301,942	2744.93	4,122			153		6,016			(3,206)				0010
.102425BMXEA ASIAN10/07/|.102425B|&20251024EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/07/2026	103	288,439	2800.38	5,267			92		9,338			(4,180)				0010
.102425DMXEA ASIAN10/21/|.102425D|&20251024EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/21/2026	124	347,891	2805.57	6,612			369		11,940			(5,042)				0010
.102425GMXEA EUR010/07/2|.102425G|&20251024EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/24/2025	10/07/2026	300	840,114	2800.38	11,172			195		17,872			(8,866)				0010
.102425RNDX EUR010/21/26|.102425R|&20251024EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/24/2025	10/14/2026	100	2,457,932	24579.32	152,786			263,446		263,446	119,310						0010
.102425UNDX EUR010/21/27|.102425U|&20251024EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/24/2025	10/21/2026	259	6,507,927	25127.13	358,593			20,033		652,168			(273,452)				0010
.D102425NDX DIGITAL10/21|.D102425|&20251024EIDO004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/24/2025	10/21/2026	203	5,095,000	25127.13	279,716			15,627		434,126			(213,303)				0010
.B102425NDX DIGITAL10/14|.B102425|&20251024EIDO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/24/2025	10/14/2026	166	4,085,000	24579.32	232,845			8,624		345,839			(181,102)				0010
.102425SNDX EUR010/21/26|.102425S|&20251024EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/24/2025	10/14/2026	240	5,899,037	24579.32	350,251			12,972		597,979			(272,417)				0010
.C102825SPX EUR010/28/26|.C102825|&20251028EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	721	4,970,000	6890.89	189,779			14,116		306,007			(142,727)				0010
.102825IEEJ EUR010/28/26|.102825I|&20251028EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	11,798	1,760,000	149.18	44,528			3,312		21,133			(33,488)				0010
.1028250EEJ EUR005/28/27|.102825O|&20251028EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	05/28/2027	1,957	280,000	143.05	17,612			7,320		15,309			(8,362)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.102825CEEJ EUR010/28/26|.102825C| &20251028EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	25,372	3,785,000	149.18	66,616			4,955		43,989			(50,100)				0010
.L102825SPX EUR010/28/26|.L102825| &20251028EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	707	4,875,000	6890.89	290,477			21,606		490,637			(218,458)				0010
.102825USPX EUR010/28/26|.102825U| &20251028EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	1,502	10,350,000	6890.89	131,290			9,765		196,235			(98,739)				0010
.A102825SPX EUR010/28/26|.A102825| &20251028EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	421	2,900,000	6890.89	93,917			6,986		148,936			(70,631)				0010
.102825KEEJ EUR010/28/26|.102825K| &20251028EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	4,190	625,000	149.18	19,063			1,418		7,505			(14,336)				0010
.F102825SPX EUR010/28/26|.F102825| &20251028EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	1,078	7,430,000	6890.89	364,702			27,127		606,938			(274,280)				0010
.102825DEEJ EUR010/28/26|.102825D| &20251028EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	2,815	420,000	149.18	7,938			590		4,957			(5,970)				0010
.102825PEEJ EUR007/07/27|.102825P| &20251028EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	07/07/2027	2,365	340,000	143.77	20,638			9,363		17,473			(9,161)				0010
.102825EEEJ EUR010/28/26|.102825E| &20251028EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	57,548	8,585,000	149.18	167,408			12,452		101,806			(125,902)				0010
.102825JEEJ EUR010/28/26|.102825J| &20251028EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	7,575	1,130,000	149.18	31,979			2,379		13,569			(24,050)				0010
.J102825SPX EUR010/28/26|.J102825| &20251028EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	560	3,860,000	6890.89	201,048			14,954		337,619			(151,201)				0010
.102825SEEJ EUR010/28/26|.102825S| &20251028EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	8,484	1,310,000	154.4013	23,580			1,754		915			(17,734)				0010
.102825XSPX EUR010/28/26|.102825X| &20251028EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	1,746	12,030,000	6890.89	298,164			22,177		462,589			(224,239)				0010
.102825HEEJ EUR010/28/26|.102825H| &20251028EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	4,357	650,000	149.18	15,600			1,160		7,803			(11,732)				0010
.P102825SPX DIGITAL10/28|.P102825| &20251028EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	533	3,670,000	6890.89	191,501			14,244		278,584			(144,021)				0010
.102825VSPX EUR010/28/26|.102825V| &20251028EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	924	6,370,000	6890.89	120,297			8,948		182,911			(90,472)				0010
.102825YSPX EUR010/28/26|.102825Y| &20251028EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	1,085	7,475,000	6890.89	214,420			15,949		337,008			(161,258)				0010
.G102825SPX EUR010/28/26|.G102825| &20251028EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	875	6,030,000	6890.89	307,440			22,867		514,564			(231,215)				0010
.102825FEEJ EUR010/28/26|.102825F| &20251028EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	8,111	1,210,000	149.18	26,741			1,989		14,501			(20,111)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.D102825SPX EUR010/28/26|.D102825| &20251028EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	1,148	7,910,000	6890.89	370,860			27,585		614,376			(278,912)				0010
.102825QEEJ EUR009/07/27|.102825Q| &20251028EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	09/07/2027	2,220	325,000	146.42	16,705			8,414		12,932			(6,736)				0010
.102825LEEJ EUR010/28/26|.102825L| &20251028EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	1,709	255,000	149.18	7,854			584		3,062			(5,907)				0010
.102825GEEJ EUR010/28/26|.102825G| &20251028EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	5,396	805,000	149.18	18,515			1,377		9,658			(13,925)				0010
.102825REEJ EUR010/28/26|.102825R| &20251028EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	7,005	1,045,000	149.18	32,813			2,441		12,548			(24,678)				0010
.102825WSPX EUR010/28/26|.102825W| &20251028EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	206	1,420,000	6890.89	30,935			2,301		47,510			(23,265)				0010
.102825BEEJ EUR010/28/26|.102825B| &20251028EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	25,674	3,830,000	149.18	42,896			3,191		34,361			(32,261)				0010
.102825ZSPX EUR010/28/26|.102825Z| &20251028EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	515	3,550,000	6890.89	112,127			8,340		177,431			(84,327)				0010
.E102825SPX EUR010/28/26|.E102825| &20251028EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	501	3,455,000	6890.89	167,516			12,460		278,738			(125,983)				0010
.B102825SPX EUR010/28/26|.B102825| &20251028EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	2,220	15,300,000	6890.89	579,641			43,114		934,047			(435,928)				0010
.M102825SPX EUR010/28/26|.M102825| &20251028EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	2,238	15,420,000	6890.89	921,885			68,570		1,558,480			(693,318)				0010
.102825TEEJ EUR010/28/26|.102825T| &20251028EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	7,173	1,070,000	149.18	33,598			2,499		12,848			(25,268)				0010
.102825NEEJ EUR010/28/26|.102825N| &20251028EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	4,156	620,000	149.18	19,158			1,425		7,445			(14,408)				0010
.I102825SPX EUR010/28/26|.I102825| &20251028EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	2,261	15,580,000	6890.89	811,484			60,358		1,361,591			(610,290)				0010
.0102825SPX EUR010/28/27|.0102825| &20251028EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2027	145	1,000,000	6890.89	134,885			72,630		185,866			(50,582)				0010
.0102825SPX DIGITAL10/28|.0102825| &20251028EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	2,131	14,685,000	6890.89	766,263			56,995		1,114,715			(576,281)				0010
.H102825SPX EUR010/28/26|.H102825| &20251028EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	3,571	24,610,000	6890.89	1,254,741			93,328		2,100,069			(943,648)				0010
.K102825SPX EUR010/28/26|.K102825| &20251028EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	676	4,660,000	6890.89	272,540			20,272		461,193			(204,968)				0010
.N102825SPX EUR010/28/26|.N102825| &20251028EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2025	10/28/2026	163	1,120,000	6890.89	96,527			7,180		128,100			(72,595)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.102825MEEJ EUR010/28/26|.102825M|&20251028E|OS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2025	10/28/2026	4,123	615,000	149.18	18,758			1,395		7,385			(14,107)				0010
.Y102825PDLV5E EUR010/28|.Y102825|&20251028E|VO015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2026	13,213	5,013,000	379.4	124,322			9,247					(93,499)				0010
.Z102825PDLV5E EUR010/28|.Z102825|&20251028E|VO016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2027	7,024	2,665,000	379.4	94,608			50,943		8,107			(35,478)				0010
.U102825PDLV5E EUR010/21|.U102825|&20251028E|VO012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2025	10/21/2027	2,184	835,000	382.39	26,064			13,917		1,827			(9,869)				0010
.A252810PDLV5E EUR010/28|.A252810|&20251028E|OS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2026	327	124,000	379.4	3,075			229					(2,313)				0010
.T102825PDLV5E EUR010/21|.T102825|&20251028E|VO011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2025	10/21/2026	6,140	2,348,000	382.39	48,409			2,720					(37,122)				0010
.W102825PDLV5E EUR010/28|.W102825|&20251028E|VO014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2027	8,295	3,147,000	379.4	111,719			60,156		9,573			(41,894)				0010
.102925ISGIXCGMS EUR007/|.102925I|&20251029E|VO009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	10/29/2025	07/28/2027	1,333	436,528	327.37	25,175			11,894		4,421			(10,823)				0010
.102925GSGIXCGMS EUR007/|.102925G|&20251029E|VO007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	10/29/2025	07/14/2027	950	308,816	324.97	19,348			8,911		3,771			(8,506)				0010
.102925DSGIXCGMS EUR010/|.102925D|&20251029E|VO004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	10/29/2025	10/14/2026	1,388	468,668	337.73	14,793			553					(11,605)				0010
.V102825PDLV5E EUR010/28|.V102825|&20251028E|VO013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2026	8,205	3,113,000	379.4	77,202			5,742					(58,061)				0010
.102925FSGIXCGMS EUR007/|.102925F|&20251029E|VO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	10/29/2025	07/07/2027	1,564	508,232	324.95	31,812			14,455		6,125			(14,145)				0010
.102925ESGIXCGMS EUR010/|.102925E|&20251029E|VO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	10/29/2025	10/21/2026	1,159	395,696	341.45	10,279			579					(7,905)				0010
.X102825PDLV5E EUR010/28|.X102825|&20251028E|OS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2025	10/28/2026	1,028	390,000	379.4	6,474			482					(4,869)				0010
.102925HSGIXCGMS EUR007/|.102925H|&20251029E|VO008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	10/29/2025	07/21/2027	846	276,540	326.69	16,320			7,614		2,933			(7,095)				0010
.R102825PDLV5E EUR009/28|.R102825|&20251028E|VO009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2025	09/28/2027	1,083	413,000	381.18	13,271			6,882		918			(5,190)				0010
.1106250SPX ASIAN10/07/2|.110625Q|&20251106E|AS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2025	10/07/2026	801	5,378,387	6714.59	84,417			1,530		137,044			(69,625)				0010
.110625RSPX ASIAN10/14/2|.110625R|&20251106E|AS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2025	10/14/2026	556	3,694,236	6644.31	55,489			2,134		83,735			(44,818)				0010
.110625MSPX ASIAN10/07/2|.110625M|&20251106E|AS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2025	10/07/2026	115	772,178	6714.59	30,336			550		53,945			(25,020)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.110625GSPX EUR009/14/27|.110625G| &20251106EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2025	09/14/2027	151	998,907	6615.28	146,527			75,768		219,222			(59,438)				0010
.110625FSPX EUR010/07/26|.110625F| &20251106EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2025	10/07/2026	203	1,002,485	4928.7	356,981			6,471		479,653			(294,428)				0010
.110725DEEJ EUR011/09/26|.110725D| &20251107EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2025	11/09/2026	35,133	5,185,000	147.58	104,219			11,228		104,378			(78,596)				0010
.1107250EEJ EUR011/09/26|.1107250| &20251107EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2025	11/09/2026	9,463	1,445,000	152.701026	26,155			2,818		4,746			(19,724)				0010
.110725RSPX EUR011/09/26|.110725R| &20251107EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	1,994	13,420,000	6728.8	171,467			18,473		258,477			(129,311)				0010
.T110725SPX EUR011/09/26|.T110725| &20251107EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	964	6,485,000	6728.8	398,185			42,898		697,067			(300,289)				0010
.Q110725SPX EUR011/09/26|.Q110725| &20251107EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	153	1,030,000	6728.8	57,935			6,242		99,336			(43,692)				0010
.110725XSPX EUR011/09/26|.110725X| &20251107EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	196	1,320,000	6728.8	36,468			3,929		57,135			(27,502)				0010
.Z110725SPX EUR011/09/26|.Z110725| &20251107EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	149	1,000,000	6728.8	90,736			9,775		143,004			(68,428)				0010
.0110725SPX EUR011/09/26|.0110725| &20251107EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	1,320	8,885,000	6728.8	473,642			51,028		803,446			(357,194)				0010
.110725SSPX EUR011/09/26|.110725S| &20251107EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	208	1,400,000	6728.8	22,420			2,415		34,127			(16,908)				0010
.110725GEEJ EUR011/09/26|.110725G| &20251107EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2025	11/09/2026	9,791	1,445,000	147.58	36,559			3,939		30,379			(27,570)				0010
.110725MEEJ EUR011/08/27|.110725M| &20251107EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2025	11/08/2027	3,456	510,000	147.58	21,981			12,202		18,691			(8,266)				0010
.110725BEEJ EUR011/09/26|.110725B| &20251107EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2025	11/09/2026	36,523	5,390,000	147.58	94,325			10,162		101,626			(71,135)				0010
.110725USPX EUR011/09/26|.110725U| &20251107EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	221	1,490,000	6728.8	34,540			3,721		53,505			(26,048)				0010
.110725FEEJ EUR011/09/26|.110725F| &20251107EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2025	11/09/2026	5,184	765,000	147.58	17,595			1,896		15,950			(13,269)				0010
.110725LEEJ EUR011/09/26|.110725L| &20251107EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2025	11/09/2026	6,403	945,000	147.58	29,768			3,207		19,899			(22,449)				0010
.110725AEEJ EUR011/09/26|.110725A| &20251107EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2025	11/09/2026	35,167	5,190,000	147.58	58,128			6,262		65,767			(43,837)				0010
.J110725SPX EUR011/09/26|.J110725| &20251107EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	1,553	10,450,000	6728.8	525,416			56,606		881,912			(396,239)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.110725TSPX EUR011/09/26|.110725T| &20251107EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	1,474	9,915,000	6728.8	189,119			20,375		290,015			(142,623)				0010
.110725CEEJ EUR011/09/26|.110725C| &20251107EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2025	11/09/2026	8,436	1,245,000	147.58	23,655			2,548		24,499			(17,839)				0010
.110725YSPX EUR011/09/26|.110725Y| &20251107EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	897	6,035,000	6728.8	175,154			18,870		275,409			(132,091)				0010
.R250711SPX DIGITAL11/09|.R250711| &20251107EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/07/2025	11/09/2026	991	6,670,000	6728.8	337,296			36,339		497,155			(254,370)				0010
.110725HEEJ EUR011/09/26|.110725H| &20251107EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2025	11/09/2026	11,180	1,650,000	147.58	46,695			5,031		34,744			(35,215)				0010
.110725EEEJ EUR011/09/26|.110725E| &20251107EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2025	11/09/2026	11,892	1,755,000	147.58	38,961			4,197		36,363			(29,382)				0010
.A110725SPX EUR011/09/26|.A110725| &20251107EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	405	2,725,000	6728.8	89,364			9,628		141,953			(67,393)				0010
.M110725SPX EUR011/09/26|.M110725| &20251107EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	1,186	7,980,000	6728.8	417,155			44,942		705,044			(314,594)				0010
.B110725SPX EUR011/09/26|.B110725| &20251107EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	1,014	6,820,000	6728.8	261,186			28,139		421,554			(196,971)				0010
.110725VSPX EUR011/09/26|.110725V| &20251107EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	292	1,965,000	6728.8	48,718			5,249		75,775			(36,741)				0010
.110725IEEJ EUR011/09/26|.110725I| &20251107EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2025	11/09/2026	14,196	2,095,000	147.58	63,898			6,884		44,115			(48,188)				0010
.110725NEEJ EUR011/09/26|.110725N| &20251107EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2025	11/09/2026	2,635	395,000	149.882248	9,796			1,055		4,190			(7,388)				0010
.H110725SPX EUR011/09/26|.H110725| &20251107EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	1,654	11,130,000	6728.8	533,606			57,488		888,767			(402,415)				0010
.110725WSPX EUR011/09/26|.110725W| &20251107EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	1,496	10,065,000	6728.8	263,884			28,430		411,910			(199,007)				0010
.S110725SPX EUR011/09/26|.S110725| &20251107EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	640	4,305,000	6728.8	261,972			28,224		457,555			(197,565)				0010
.1107250EEJ EUR011/08/27|.110725Q| &20251107EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2025	11/08/2027	7,454	1,100,000	147.58	47,410			26,317		40,314			(17,828)				0010
.R110725SPX EUR011/09/26|.R110725| &20251107EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	407	2,740,000	6728.8	164,247			17,695		285,787			(123,866)				0010
.110725KEEJ EUR011/09/26|.110725K| &20251107EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2025	11/09/2026	6,539	965,000	147.58	29,819			3,212		20,320			(22,487)				0010
.S250711SPX DIGITAL11/09|.S250711| &20251107EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/07/2025	11/09/2026	3,966	26,685,000	6728.8	1,349,438			145,381		1,988,993			(1,017,670)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.P110725SPX EUR011/09/26|.P110725|&20251107EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	5,403	36,355,000	6728.8	1,938,012			208,791		3,287,482			(1,461,540)				0010
.A250711SPX EUR011/09/26|.A250711|&20251107EIVO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	239	1,610,000	6728.8	146,093			15,739		230,237			(110,175)				0010
.U110725SPX EUR011/09/26|.U110725|&20251107EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	2,887	19,425,000	6728.8	1,198,639			129,135		2,101,032			(903,946)				0010
.110725JEEJ EUR011/09/26|.110725J|&20251107EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2025	11/09/2026	4,608	680,000	147.58	20,740			2,234		14,319			(15,641)				0010
.110725PEEJ EUR011/09/26|.110725P|&20251107EIVO017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2025	11/09/2026	16,025	2,365,000	147.58	74,498			8,026		49,801			(56,182)				0010
.B250711SPX EUR011/08/27|.B250711|&20251107EIVO003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/08/2027	149	1,000,000	6728.8	138,933			77,121		211,625			(52,243)				0010
.I110725SPX EUR011/09/26|.I110725|&20251107EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	704	4,740,000	6728.8	237,706			25,609		398,816			(179,265)				0010
.110725ZSPX EUR011/09/26|.110725Z|&20251107EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	554	3,730,000	6728.8	118,088			12,722		186,997			(89,055)				0010
.C110725SPX EUR011/09/26|.C110725|&20251107EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	3,400	22,880,000	6728.8	877,402			94,527		1,416,338			(661,687)				0010
.K110725SPX EUR011/09/26|.K110725|&20251107EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	677	4,555,000	6728.8	233,316			25,136		392,887			(175,954)				0010
.N110725SPX EUR011/09/26|.N110725|&20251107EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2025	11/09/2026	4,840	32,565,000	6728.8	1,702,335			183,401		2,877,163			(1,283,805)				0010
.Z250711PDLV5E EUR011/08|.Z250711|&20251107EIVO024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2025	11/08/2027	5,680	2,143,000	377.32	77,362			42,944		8,293			(29,091)				0010
.Y250711PDLV5E EUR011/09|.Y250711|&20251107EIVO023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2025	11/09/2026	8,264	3,118,000	377.32	78,262			8,432		9			(59,021)				0010
.U250711PDLV5E EUR010/07|.U250711|&20251107EIVO019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2025	10/07/2026	2,134	813,000	380.91	15,916			290					(13,207)				0010
.V250711PDLV5E EUR010/07|.V250711|&20251107EIVO020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2025	10/07/2027	4,172	1,589,000	380.91	49,180			26,291		3,846			(19,346)				0010
.250711APDLV5E EUR011/09|.250711A|&20251107EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2025	11/09/2026	588	222,000	377.32	5,506			593		1			(4,152)				0010
.W250711PDLV5E EUR010/21|.W250711|&20251107EIVO021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2025	10/21/2026	2,367	905,000	382.39	16,632			970					(13,238)				0010
.250711BPDLV5E EUR011/09|.250711B|&20251107EIVO025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2025	11/09/2026	21,658	8,172,000	377.32	205,117			22,098		22			(154,688)				0010
.X250711PDLV5E EUR010/28|.X250711|&20251107EIVO022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2025	10/28/2026	2,965	1,125,000	379.4	24,901			1,921					(19,423)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.250711DPDLV5E EUR011/09|.250711D|&20251107EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/07/2025	11/09/2026	1,482	559,000	377.32	14,031			1,512		2			(10,581)				0010
.250711CPDLV5E EUR011/08|.250711C|&20251107EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/07/2025	11/08/2027	6,501	2,453,000	377.32	88,553			49,156		9,493			(33,299)				0010
.111125SNDX DIGITAL10/28|.111125S|&20251111EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/11/2025	10/28/2026	61	1,595,000	26012.16	81,505			6,306		137,590			(63,756)				0010
.111125JNDX EUR010/28/26|.111125J|&20251111EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/11/2025	10/28/2026	99	2,575,204	26012.16	122,851			9,504		245,939			(96,098)				0010
.111125LNDX EUR011/09/26|.111125L|&20251111EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/11/2025	11/09/2026	163	4,084,749	25059.81	222,899			24,080		388,384			(168,563)				0010
.111125UNDX DIGITAL11/09|.111125U|&20251111EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/11/2025	11/09/2026	168	4,210,000	25059.81	227,761			24,606		348,988			(172,240)				0010
.111125INDX EUR010/28/26|.111125I|&20251111EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/11/2025	10/28/2026	394	10,248,791	26012.16	488,922			37,825		978,786			(382,452)				0010
.111125RNDX DIGITAL10/28|.111125R|&20251111EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/11/2025	10/28/2026	245	6,385,000	26012.16	326,274			25,242		550,792			(255,223)				0010
.111125TNDX DIGITAL11/09|.111125T|&20251111EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/11/2025	11/09/2026	672	16,840,000	25059.81	911,044			98,423		1,395,953			(688,961)				0010
.111125KNDX EUR011/09/26|.111125K|&20251111EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/11/2025	11/09/2026	653	16,364,056	25059.81	892,963			96,470		1,555,921			(675,288)				0010
.W111425SPX EUR011/16/26|.W111425|&20251114EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2025	11/16/2026	182	1,225,000	6734.11	73,129			9,267		127,791			(54,998)				0010
.111425LEEJ EUR011/16/26|.111425L|&20251114EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	4,866	745,000	153.097086	13,559			1,718		2,421			(10,197)				0010
.111425YSPX EUR011/16/26|.111425Y|&20251114EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2025	11/16/2026	1,360	9,155,000	6734.11	238,204			30,186		373,295			(179,145)				0010
.E251411SPX DIGITAL11/16|.E251411|&20251114EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	411	2,765,000	6734.11	140,739			17,835		207,526			(105,845)				0010
.111425ZSPX EUR011/16/26|.111425Z|&20251114EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2025	11/16/2026	766	5,155,000	6734.11	148,041			18,760		233,721			(111,337)				0010
.111425KEEJ EUR011/16/26|.111425K|&20251114EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	3,172	470,000	148.182822	14,523			1,840		8,696			(10,922)				0010
.K111425SPX EUR011/16/26|.K111425|&20251114EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2025	11/16/2026	943	6,350,000	6734.11	315,043			39,923		530,610			(236,933)				0010
.B111425SPX EUR011/16/26|.B111425|&20251114EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2025	11/16/2026	252	1,700,000	6734.11	53,771			6,814		85,578			(40,439)				0010
.111425AEEJ EUR011/16/26|.111425A|&20251114EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	16,417	2,430,000	148.02	27,216			3,449		28,022			(20,468)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.111425FEEJ EUR011/16/26|.111425F| &20251114EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	6,519	965,000	148.02	29,336			3,718		18,618			(22,063)				0010
.111425CEEJ EUR011/16/26|.111425C| &20251114EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	34,590	5,120,000	148.02	102,912			13,041		93,741			(77,397)				0010
.N111425SPX EUR011/16/26|.N111425| &20251114EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2025	11/16/2026	692	4,660,000	6734.11	240,195			30,438		407,165			(180,643)				0010
.111425IISPX EUR011/16/26|.111425II| &20251114EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2025	11/16/2026	665	4,480,000	6734.11	84,506			10,709		130,046			(63,554)				0010
.S111425SPX EUR011/16/26|.S111425| &20251114EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2025	11/16/2026	863	5,810,000	6734.11	306,321			38,817		521,416			(230,373)				0010
.Y111425SPX EUR011/16/26|.Y111425| &20251114EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2025	11/16/2026	361	2,430,000	6734.11	147,941			18,747		259,824			(111,261)				0010
.111425DEEJ EUR011/16/26|.111425D| &20251114EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	4,290	635,000	148.02	15,367			1,947		12,180			(11,557)				0010
.111425VSPX EUR011/16/26|.111425V| &20251114EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2025	11/16/2026	1,166	7,850,000	6734.11	99,978			12,669		151,696			(75,190)				0010
.D111425SPX EUR011/16/26|.D111425| &20251114EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2025	11/16/2026	443	2,985,000	6734.11	112,308			14,232		181,957			(84,463)				0010
.111425EEEJ EUR011/16/26|.111425E| &20251114EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	3,513	520,000	148.02	13,156			1,667		10,008			(9,894)				0010
.111425BEEJ EUR011/16/26|.111425B| &20251114EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	10,472	1,550,000	148.02	27,125			3,437		26,541			(20,400)				0010
.111425XSPX EUR011/16/26|.111425X| &20251114EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2025	11/16/2026	474	3,195,000	6734.11	76,105			9,644		118,611			(57,236)				0010
.I111425SPX EUR011/16/26|.I111425| &20251114EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2025	11/16/2026	1,233	8,300,000	6734.11	392,300			49,713		655,750			(295,035)				0010
.111425JEEJ EUR009/14/27|.111425J| &20251114EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	09/14/2027	86,664	12,750,000	147.12	575,025			471,060		471,060	2,360						0010
.J111425SPX EUR011/16/26|.J111425| &20251114EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2025	11/16/2026	549	3,700,000	6734.11	176,183			294,839		294,839	107,888						0010
.111425TSPX EUR009/14/27|.111425T| &20251114EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/14/2025	09/14/2027	945	6,251,440	6615.28	912,785			1,371,955		1,371,955	460,055						0010
.B251411SPX EUR011/15/27|.B251411| &20251114EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2025	11/15/2027	546	3,680,000	6734.11	514,346			780,350		780,350	267,539						0010
.Q111425SPX EUR011/16/26|.Q111425| &20251114EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2025	11/16/2026	321	2,160,000	6734.11	113,525			193,147		193,147	72,802						0010
.T111425SPX EUR011/16/26|.T111425| &20251114EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/14/2025	11/16/2026	1,312	8,835,000	6734.11	498,753			860,351		860,351	331,648						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.0111425SPX EUR011/16/26|.0111425| &20251114EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	213	1,435,000	6734.11	73,966			125,382		125,382	46,976						0010
.G111425SPX EUR011/16/26|.G111425| &20251114EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	512	3,450,000	6734.11	146,977			241,937		241,937	85,629						0010
.111425MEEJ EUR011/16/26|.111425M| &20251114EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	163,795	24,245,000	148.02	761,293			467,767		467,767	(146,155)						0010
.M111425SPX EUR011/16/26|.M111425| &20251114EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	812	5,470,000	6734.11	276,273			466,649		466,649	173,759						0010
.111425NEEJ EUR011/15/27|.111425N| &20251114EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	11/15/2027	112,417	16,640,000	148.02	713,856			584,264		584,264	672						0010
.F111425SPX EUR011/16/26|.F111425| &20251114EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	1,965	13,235,000	6734.11	516,562			840,316		840,316	289,559						0010
.C111425SPX EUR011/16/26|.C111425| &20251114EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	258	1,740,000	6734.11	56,907			90,799		90,799	30,402						0010
.D251411SPX EUR011/15/27|.D251411| &20251114EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/15/2027	352	2,510,000	7138.16	261,484			415,263		415,263	158,726						0010
.V111425SPX EUR011/16/26|.V111425| &20251114EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	3,971	26,740,000	6734.11	1,582,500			2,759,182		2,759,182	1,081,330						0010
.H111425SPX EUR011/16/26|.H111425| &20251114EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	6,411	43,170,000	6734.11	1,943,384			3,225,641		3,225,641	1,161,456						0010
.X111425SPX EUR011/16/26|.X111425| &20251114EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	487	3,280,000	6734.11	196,925			24,955		344,628	(148,100)						0010
.111425GEEJ EUR011/16/26|.111425G| &20251114EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	1,757	260,000	148.02	7,904			1,002		5,016	(5,944)						0010
.A251411SPX EUR011/16/26|.A251411| &20251114EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	149	1,000,000	6734.11	90,728			11,497		143,421	(68,233)						0010
.1114250EEJ EUR011/16/26|.1114250| &20251114EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	6,553	970,000	148.02	30,458			3,860		18,715	(22,906)						0010
.P111425SPX EUR011/16/26|.P111425| &20251114EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	2,824	19,015,000	6734.11	980,109			124,201		1,661,427	(737,107)						0010
.L111425SPX EUR011/16/26|.L111425| &20251114EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	978	6,585,000	6734.11	330,073			41,827		556,838	(248,237)						0010
.E111425SPX EUR011/16/26|.E111425| &20251114EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	1,629	10,970,000	6734.11	414,403			52,514		671,685	(311,658)						0010
.F2514113PX DIGITAL11/16|.F251411| &20251114EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	1,643	11,065,000	6734.11	563,209			71,371		830,478	(423,570)						0010
.U111425SPX EUR011/16/26|.U111425| &20251114EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	255	1,715,000	6734.11	101,257			12,831		176,443	(76,152)						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.R111425SPX EUR011/16/26|.R111425| &20251114E|OS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	3,293	22,175,000	6734.11	1,165,474			147,691		1,982,883			(876,513)				0010
.A111425SPX EUR011/16/26|.A111425| &20251114E|OS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	832	5,600,000	6734.11	174,418			22,103		277,250			(131,174)				0010
.C251411SPX EUR011/15/27|.C251411| &20251114E|VO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/15/2027	149	1,000,000	6734.11	139,768			78,824		212,052			(52,485)				0010
.Z111425SPX EUR011/16/26|.Z111425| &20251114E|OS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/14/2025	11/16/2026	1,472	9,915,000	6734.11	603,635			76,494		1,060,146			(453,974)				0010
.111425PEEJ EQFIID11/16/2|.111425P| EEJ EQFIID 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	10,126	1,500,000	148.13	15,000			1,901		28,093			(11,281)				0010
.111425HEEJ EUR011/16/26|.111425H| &20251114E|OS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	4,358	645,000	148.02	19,866			2,517		12,444			(14,941)				0010
.M251411PDLV5E EUR011/16|.M251411|&20 251114E|OS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2025	11/16/2026	509	192,000	377.45	4,032			511		1			(3,032)				0010
.K25141PDLV5E EUR011/16|.K251411|&20 251114E|VO020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2025	11/16/2026	3,630	1,370,000	377.45	34,387			4,358		9			(25,861)				0010
.G251411PDLV5E EUR010/14|.G251411|&20 251114E|VO016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2025	10/14/2026	1,639	626,000	382.01	11,470			452					(9,489)				0010
.L251411PDLV5E EUR011/15|.L251411|&20 251114E|VO021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2025	11/15/2027	3,577	1,350,000	377.45	48,600			27,409		5,286			(18,250)				0010
.Q251411PDLV5E EUR011/16|.Q251411|&20 251114E|VO024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2025	11/16/2026	163,889	61,860,000	377.45	1,552,686			423		423	(1,024,063)						0010
.J25141PDLV5E EUR010/14|.J25141|&20 251114E|VO019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2025	10/14/2026	10,361	3,958,000	382.01	72,519						(43,639)						0010
.H251411PDLV5E EUR010/14|.H251411|&20 251114E|VO017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2025	10/14/2027	1,139	435,000	382.01	12,812			6,968		965			(5,033)				0010
.P251411PDLV5E EUR011/16|.P251411|&20 251114E|OS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2025	11/16/2026	358	135,000	377.45	3,389			429		1			(2,548)				0010
.N251411PDLV5E EUR011/16|.N251411|&20 251114E|VO022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2025	11/16/2026	12,873	4,859,000	377.45	121,961			15,455		33			(91,723)				0010
.0251411PDLV5E EUR011/15|.0251411|&20 251114E|VO023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2025	11/15/2027	7,609	2,872,000	377.45	103,392			58,309		11,246			(38,825)				0010
.I112125SPX EUR011/23/26|.I112125| &20251121E|OS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	2,591	17,110,000	6602.99	1,055,191			154,064		1,883,957			(793,573)				0010
.112125IEEJ EUR011/23/26|.112125I|| &20251121E|VO014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2025	11/23/2026	15,925	2,330,000	146.3100052	73,162			10,682		67,945			(55,023)				0010
.112125EEEJ EUR011/23/26|.112125E| &20251121E|OS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2025	11/23/2026	9,022	1,320,000	146.3099954	40,260			5,878		38,492			(30,278)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.0112125SPX EUR011/22/27|.0112125| &20251121EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/22/2027	157	1,035,000	6602.99	145,668			83,554		241,761			(54,701)				0010
.112125FEEJ EUR011/23/26|.112125F| &20251121EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2025	11/23/2026	3,041	445,000	146.3100122	13,706			2,001		12,977			(10,308)				0010
.E112125SPX EUR011/23/26|.E112125| &20251121EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	4,361	28,795,000	6602.99	1,524,091			222,526		2,628,220			(1,146,217)				0010
.112125QSPX EUR011/23/26|.112125Q| &20251121EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	750	4,955,000	6602.99	153,798			22,455		247,467			(115,666)				0010
.G112125SPX EUR011/23/26|.G112125| &20251121EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	970	6,405,000	6602.99	386,164			56,382		685,551			(290,421)				0010
.112125ZSPX EUR011/23/26|.112125Z| &20251121EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	1,006	6,640,000	6602.99	334,450			48,832		570,891			(251,529)				0010
.G252111SPX DIGITAL11/23|.G252111| &20251121EIDO003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2025	11/23/2026	2,129	14,060,000	6602.99	699,063			102,067		1,040,311			(525,742)				0010
.C112125SPX EUR011/23/26|.C112125| &20251121EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	3,942	26,030,000	6602.99	1,350,462			197,175		2,318,609			(1,015,637)				0010
.N112125SPX EUR011/23/26|.N112125| &20251121EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	186	1,230,000	6602.99	115,182			16,817		205,088			(86,625)				0010
.112125USPX EUR011/23/26|.112125U| &20251121EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	1,671	11,035,000	6602.99	416,792			60,854		682,456			(313,455)				0010
.112125JEEJ EUR011/22/27|.112125J| &20251121EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2025	11/22/2027	4,955	725,000	146.3100012	31,103			17,840		30,711			(11,679)				0010
.112125GEEJ EUR011/23/26|.112125G| &20251121EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2025	11/23/2026	7,245	1,060,000	146.3099997	33,284			4,860		30,910			(25,032)				0010
.F112125SPX EUR011/23/26|.F112125| &20251121EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	238	1,570,000	6602.99	94,657			13,820		168,043			(71,188)				0010
.112125AEEJ EUR011/23/26|.112125A| &20251121EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2025	11/23/2026	20,470	2,995,000	146.3100002	33,544			4,898		43,536			(25,227)				0010
.112125PSPX EUR011/23/26|.112125P| &20251121EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	751	4,960,000	6602.99	140,214			20,472		223,992			(105,450)				0010
.112125BEEJ EUR011/23/26|.112125B| &20251121EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2025	11/23/2026	16,335	2,390,000	146.3100003	41,825			6,107		56,361			(31,455)				0010
.B112125SPX EUR011/23/26|.B112125| &20251121EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	1,115	7,360,000	6602.99	380,902			55,614		653,642			(286,464)				0010
.112125CEEJ EUR011/23/26|.112125C| &20251121EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2025	11/23/2026	20,983	3,070,000	146.3100003	61,707			9,010		80,137			(46,408)				0010
.112125TSPX EUR011/23/26|.112125T| &20251121EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	422	2,785,000	6602.99	105,189			15,358		172,238			(79,109)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.112125NSPX EUR011/23/26|.112125N|&20251121EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	616	4,065,000	6602.99	97,877			14,291		153,915			(73,610)				0010
.112125YSPX EUR011/23/26|.112125Y|&20251121EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	733	4,840,000	6602.99	240,625			35,133		409,679			(180,966)				0010
.112125KSPX EUR011/23/26|.112125K|&20251121EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	1,839	12,140,000	6602.99	155,295			22,674		235,928			(116,792)				0010
.112125HEEJ EUR011/23/26|.112125H|&20251121EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2025	11/23/2026	6,769	1,025,000	151.4308494	18,450			2,694		7,489			(13,876)				0010
.D112125SPX EUR011/23/26|.D112125|&20251121EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	1,068	7,055,000	6602.99	373,428			54,523		643,934			(280,843)				0010
.112125MSPX EUR011/23/26|.112125M|&20251121EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	421	2,780,000	6602.99	57,204			8,352		89,030			(43,021)				0010
.112125RSPX EUR011/23/26|.112125R|&20251121EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	529	3,495,000	6602.99	109,981			16,058		177,165			(82,713)				0010
.112125LSPX EUR011/23/26|.112125L|&20251121EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	808	5,335,000	6602.99	99,807			14,572		154,479			(75,062)				0010
.112125XSPX EUR011/23/26|.112125X|&20251121EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	1,058	6,985,000	6602.99	331,655			48,423		559,998			(249,426)				0010
.H112125SPX EUR011/23/26|.H112125|&20251121EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	635	4,190,000	6602.99	258,406			37,729		461,355			(194,338)				0010
.F2521115PX DIGITAL11/23|.F252111|&20251121EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2025	11/23/2026	532	3,515,000	6602.99	174,766			25,517		260,078			(131,435)				0010
.1121250SPX EUR011/23/26|.1121250|&20251121EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2025	11/23/2026	955	6,305,000	6602.99	162,461			23,720		257,994			(122,181)				0010
.112125DEEJ EUR011/23/26|.112125D|&20251121EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2025	11/23/2026	9,022	1,320,000	146.3100003	31,944			4,664		37,735			(24,024)				0010
.N252111PDLV5E EUR011/16|.N252111|&20251121EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2025	11/16/2026	2,769	1,045,000	377.45	29,101			7		7	(17,301)						0010
.T252111PDLV5E EUR011/23|.T252111|&20251121EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2025	11/23/2026	456	173,000	379.55	4,342			634		1			(3,266)				0010
.S252111PDLV5E EUR011/22|.S252111|&20251121EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2025	11/22/2027	5,628	2,136,000	379.55	77,110			44,229		7,041			(28,956)				0010
.R252111PDLV5E EUR011/23|.R252111|&20251121EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2025	11/23/2026	12,467	4,732,000	379.55	118,773			17,342		27			(89,325)				0010
.L252111PDLV5E EUR010/21|.L252111|&20251121EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2025	10/21/2026	1,284	491,000	382.39	10,083			611					(8,341)				0010
.M252111PDLV5E EUR010/21|.M252111|&20251121EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	11/21/2025	10/21/2027	2,121	811,000	382.39	25,958			14,380		1,792			(10,197)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.K252111PDLV5E EUR010/21|.K252111|&20251121EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/21/2025	10/21/2027	2,137	817,000	382.39	26,150			14,486		1,805			(10,272)				0010
.P252111PDLV5E EUR011/22|.P252111|&20251121EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/21/2025	11/22/2027	9,324	3,539,000	379.55	127,758			73,281		11,666			(47,975)				0010
.Q252111PDLV5E EUR011/23|.Q252111|&20251121EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/21/2025	11/23/2026	556	211,000	379.55	4,684			684		1			(3,523)				0010
.I252111PDLV5E EUR010/21|.I252111|&20251121EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/21/2025	10/21/2026	2,309	883,000	382.39	18,132			1,099					(15,000)				0010
.Q252111PDLV5E EUR011/23|.Q252111|&20251121EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/21/2025	11/23/2026	4,524	1,717,000	379.55	43,097			6,292		10			(32,412)				0010
.J252111PDLV5E EUR010/14|.J252111|&20251121EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/21/2025	10/14/2027	694	265,000	382.01	8,545			4,695		589			(3,391)				0010
.112525FMXEA EUR010/28/2|.112525F|&20251125EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2025	10/28/2026	83	234,867	2829.72	5,509			445		10,712			(4,503)				0010
.112525LMXEA EUR011/23/2|.112525L|&20251125EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2025	11/23/2026	98	266,879	2723.25	8,469			1,247		13,531			(6,422)				0010
.112525AMXEA ASIAN10/28/|.112525A|&20251125EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2025	10/28/2026	67	189,591	2829.72	1,660			134		3,875			(1,356)				0010
.112525EMXEA EUR010/28/2|.112525E|&20251125EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2025	10/28/2026	220	622,538	2829.72	6,554			530		11,976			(5,357)				0010
.112525TNDX EUR011/16/26|.112525T|&20251125EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/25/2025	11/16/2026	129	3,226,063	25008.24	165,964			21,627		308,302			(128,352)				0010
.112525HMXEA EUR011/09/2|.112525H|&20251125EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2025	11/09/2026	217	602,164	2774.95	16,180			1,824		28,242			(12,766)				0010
.112525KMXEA EUR011/23/2|.112525K|&20251125EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2025	11/23/2026	257	699,875	2723.25	9,327			1,373		14,065			(7,073)				0010
.112525VNDX EUR011/23/26|.112525V|&20251125EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/25/2025	11/23/2026	114	2,763,311	24239.57	157,931			23,251		267,142			(119,764)				0010
.112525IMXEA EUR011/16/2|.112525I|&20251125EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2025	11/16/2026	114	321,414	2819.42	3,641			474		6,311			(2,816)				0010
.112525CMXEA ASIAN11/16/|.112525C|&20251125EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2025	11/16/2026	208	586,439	2819.42	7,900			1,029		18,145			(6,110)				0010
.C112525NDX DIGITAL11/16|.C112525|&20251125EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/16/2026	70	1,760,000	25008.24	89,549			11,669		142,728			(69,254)				0010
.E112525NDX DIGITAL11/23|.E112525|&20251125EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/23/2026	76	1,835,000	24239.57	99,989			14,721		149,128			(75,825)				0010
.112525BMXEA ASIAN11/09/|.112525B|&20251125EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2025	11/09/2026	179	496,716	2774.95	6,510			734		12,315			(5,137)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.112525GMXEA EUR011/09/2|.112525G|&20251125EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2025	11/09/2026	302	838,035	2774.95	10,787			1,216		17,758			(8,511)				0010
.112525JMXEA EUR011/16/2|.112525J|&20251125EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2025	11/16/2026	106	298,859	2819.42	8,711			1,135		16,259			(6,737)				0010
.112525DMXEA ASIAN11/23/|.112525D|&20251125EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2025	11/23/2026	173	471,122	2723.25	10,838			1,596		18,218			(8,219)				0010
.112525UNDX EUR011/23/26|.112525U|&20251125EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/25/2025	11/23/2026	455	11,029,004	24239.57	630,339			92,800		1,066,223			(478,007)				0010
.D112525NDX DIGITAL11/23|.D112525|&20251125EIDO004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/23/2026	303	7,350,000	24239.57	400,502			58,963		597,326			(303,714)				0010
.112525SNDX EUR011/16/26|.112525S|&20251125EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/25/2025	11/16/2026	514	12,854,235	25008.24	661,282			86,173		1,228,430			(511,416)				0010
.B112525NDX DIGITAL11/16|.B112525|&20251125EIDO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/25/2025	11/16/2026	282	7,045,000	25008.24	358,450			46,710		571,317			(277,215)				0010
.112525RNDX EUR011/16/26|.112525R|&20251125EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/25/2025	11/16/2026	89	2,225,733	25008.24	122,128			229,818		229,818	106,603						0010
.M112825EEJ EQFWD11/30/2|.M112825|EEJ EQFWD 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	8,062	1,200,000	148.84	12,000			1,983		19,803			(9,025)				0010
.112825VEEJ EUR011/16/26|.112825V|&20251128EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/16/2026	14,626	2,165,000	148.0200004	47,630			6,278		40,366			(37,258)				0010
.1128250SPX EUR011/30/26|.112825Q|&20251128EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/28/2025	11/30/2026	502	3,440,000	6849.09	208,024			34,384		341,885			(156,448)				0010
.B112825EEJ EUR011/30/26|.B112825|&20251128EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	2,251	335,000	148.8400032	7,404			1,224		5,380			(5,568)				0010
.G112825EEJ EUR011/30/26|.G112825|&20251128EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	7,122	1,060,000	148.8399993	32,118			5,309		17,472			(24,155)				0010
.112825JSPX EUR011/30/26|.112825J|&20251128EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/28/2025	11/30/2026	1,013	6,940,000	6849.09	343,065			56,705		546,436			(258,008)				0010
.E112825EEJ EUR011/30/26|.E112825|&20251128EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	4,065	605,000	148.8400013	16,396			2,710		9,966			(12,331)				0010
.112825ZEEJ EUR011/30/26|.112825Z|&20251128EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	7,390	1,100,000	148.8400006	20,680			3,418		16,577			(15,553)				0010
.K112825EEJ EUR011/30/26|.K112825|&20251128EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	4,284	660,000	154.0493985	11,748			1,942		1,873			(8,835)				0010
.F112825EEJ EUR011/30/26|.F112825|&20251128EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	4,434	660,000	148.8399986	18,546			3,065		10,877			(13,948)				0010
.112825ESPX EUR011/30/26|.112825E|&20251128EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/28/2025	11/30/2026	772	5,290,000	6849.09	158,002			26,116		239,486			(118,828)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A112825EEJ EUR011/30/26|.A112825| &20251128EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	39,069	5,815,000	148.84	116,882			19,319		90,219			(87,903)				0010
.112825GSPX EUR011/30/26|.112825G| &20251128EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/28/2025	11/30/2026	526	3,605,000	6849.09	135,609			22,415		209,734			(101,987)				0010
.112825ISPX EUR011/30/26|.112825I| &20251128EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/28/2025	11/30/2026	1,486	10,180,000	6849.09	480,700			79,454		761,479			(361,518)				0010
.112825CSPX EUR011/30/26|.112825C| &20251128EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/28/2025	11/30/2026	258	1,770,000	6849.09	42,278			6,988		63,082			(31,796)				0010
.1128250SPX EUR011/30/26|.112825O| &20251128EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/28/2025	11/30/2026	896	6,140,000	6849.09	325,045			53,727		522,949			(244,456)				0010
.112825LSPX EUR011/30/26|.112825L| &20251128EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/28/2025	11/30/2026	1,101	7,540,000	6849.09	387,993			64,131		621,334			(291,797)				0010
.112825DSPX EUR011/30/26|.112825D| &20251128EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/28/2025	11/30/2026	1,684	11,535,000	6849.09	302,240			49,957		453,534			(227,305)				0010
.112825ASPX EUR011/30/26|.112825A| &20251128EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/28/2025	11/30/2026	1,280	8,770,000	6849.09	113,159			18,704		163,855			(85,103)				0010
.112825YEEJ EUR011/30/26|.112825Y| &20251128EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	20,089	2,990,000	148.8400003	52,325			8,649		43,170			(39,352)				0010
.J112825EEJ EUR011/30/26|.J112825| &20251128EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	4,401	655,000	148.8400012	20,436			3,378		10,796			(15,369)				0010
.D112825EEJ EUR011/30/26|.D112825| &20251128EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	5,375	800,000	148.8400006	20,160			3,332		13,131			(15,162)				0010
.112825TSPX DIGITAL11/30|.112825T| &20251128EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/28/2025	11/30/2026	538	3,685,000	6849.09	186,594			30,842		267,961			(140,331)				0010
.112825WEEJ EUR011/23/26|.112825W| &20251128EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/23/2026	15,549	2,275,000	146.3100001	82,583			12,295		66,337			(63,329)				0010
.C112825EEJ EUR011/30/26|.C112825| &20251128EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	18,073	2,690,000	148.8400002	64,022			10,582		43,874			(48,149)				0010
.112825XEEJ EUR011/30/26|.112825X| &20251128EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	16,461	2,450,000	148.8399997	27,195			4,495		23,882			(20,452)				0010
.112825BSPX EUR011/30/26|.112825B| &20251128EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/28/2025	11/30/2026	550	3,770,000	6849.09	70,537			11,659		103,973			(53,048)				0010
.112825MSPX EUR011/30/26|.112825M| &20251128EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/28/2025	11/30/2026	3,892	26,655,000	6849.09	1,374,918			227,259		2,202,523			(1,034,029)				0010
.112825USPX DIGITAL11/30|.112825U| &20251128EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/28/2025	11/30/2026	2,151	14,730,000	6849.09	745,868			123,284		1,071,117			(560,942)				0010
.112825NSPX EUR011/30/26|.112825N| &20251128EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/28/2025	11/30/2026	3,227	22,100,000	6849.09	1,162,195			192,098		1,867,528			(874,047)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.112825PSPX EUR011/30/26|.112825P| &20251128EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/28/2025	11/30/2026	584	4,000,000	6849.09	238,196			39,371		390,993			(179,139)				0010
.112825FSPX EUR011/30/26|.112825F| &20251128EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/28/2025	11/30/2026	529	3,620,000	6849.09	112,955			18,670		171,854			(84,950)				0010
.112825RSPX EUR011/30/26|.112825R| &20251128EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/28/2025	11/30/2026	1,478	10,120,000	6849.09	615,357			101,712		1,011,645			(462,789)				0010
.112825KSPX EUR011/30/26|.112825K| &20251128EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/28/2025	11/30/2026	986	6,755,000	6849.09	338,520			55,954		540,192			(254,589)				0010
.H112825EEJ EUR011/30/26|.H112825| &20251128EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	3,930	585,000	148.8400021	17,726			2,930		9,642			(13,331)				0010
.L112825EEJ EUR011/30/26|.L112825| &20251128EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	9,406	1,400,000	148.8399942	43,680			7,220		23,076			(32,850)				0010
.I112825EEJ EUR011/30/26|.I112825| &20251128EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	3,124	465,000	148.8400082	14,276			2,360		7,664			(10,736)				0010
.112825HSPX EUR011/30/26|.112825H| &20251128EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/28/2025	11/30/2026	1,686	11,545,000	6849.09	437,763			72,358		677,480			(329,227)				0010
.112825SSPX EUR011/30/26|.112825S| &20251128EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/28/2025	11/30/2026	149	1,020,000	6849.09	89,918			14,863		129,944			(67,624)				0010
.120825TSPX EUR012/07/26|.120825T| &20251208EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	12/08/2025	12/07/2026	1,951	13,360,000	6846.51	172,397			31,908		249,262			(130,012)				0010
.120825FEEJ EUR012/07/26|.120825F| &20251208EIOS068	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2026	31,471	4,665,000	148.2299999	93,767			17,355		84,715			(70,713)				0010
.120825AEEJ EUR011/09/26|.120825A| &20251208EIOS063	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	11/09/2026	15,381	2,270,000	147.5800001	61,290			7,157		47,763			(50,096)				0010
.120825JEEJ EUR012/07/26|.120825J| &20251208EIOS072	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2026	7,117	1,055,000	148.2299996	31,861			5,897		20,846			(24,028)				0010
.1208250EEJ EUR012/07/26|.1208250| &20251208EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2026	1,932	295,000	152.6917248	5,694			1,054		1,609			(4,294)				0010
.120825WSPX EUR012/07/26|.120825W| &20251208EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	12/08/2025	12/07/2026	1,799	12,315,000	6846.51	321,434			59,492		478,749			(242,407)				0010
.120825DEEJ EUR012/07/26|.120825D| &20251208EIOS066	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2026	20,171	2,990,000	148.2300002	32,292			5,977		31,470			(24,353)				0010
.H120825SPX EUR012/07/26|.H120825| &20251208EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	12/08/2025	12/07/2026	1,988	13,610,000	6846.51	645,291			119,432		1,012,390			(486,642)				0010
.B120825SPX EUR012/07/26|.B120825| &20251208EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	12/08/2025	12/07/2026	470	3,215,000	6846.51	103,906			19,231		157,181			(78,360)				0010
.S120825SPX EUR012/07/26|.S120825| &20251208EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	12/08/2025	12/07/2026	186	1,275,000	6846.51	70,973			13,136		114,122			(53,524)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.Y250812SPX DIGITAL12/07|.Y250812| &20251208EIDO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2026	624	4,270,000	6846.51	219,521			40,630		312,325			(165,550)				0010
.M120825SPX EUR012/07/26|.M120825| &20251208EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	12/08/2025	12/07/2026	1,171	8,015,000	6846.51	413,414			76,516		656,277			(311,773)				0010
.120825IEEJ EUR012/07/26|.120825I| &20251208EIOS071	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2026	10,490	1,555,000	148.2300003	43,540			8,059		30,712			(32,835)				0010
.120825HEEJ EUR012/07/26|.120825H| &20251208EIOS070	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2026	4,453	660,000	148.2299991	16,566			3,066		12,933			(12,493)				0010
.120825PEEJ EUR012/07/26|.120825P| &20251208EIVO024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2026	5,019	770,000	153.4180485	13,629			2,522		3,223			(10,278)				0010
.120825VSPX EUR012/07/26|.120825V| &20251208EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	12/08/2025	12/07/2026	369	2,525,000	6846.51	60,441			11,187		89,615			(45,581)				0010
.W120825SPX EUR012/07/26|.W120825| &20251208EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	12/08/2025	12/07/2026	739	5,060,000	6846.51	308,119			57,027		503,287			(232,366)				0010
.120825CEEJ EUR011/23/26|.120825C| &20251208EIOS065	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	11/23/2026	12,268	1,795,000	146.3099995	47,029			7,162		49,999			(36,893)				0010
.120825ZSPX EUR012/07/26|.120825Z| &20251208EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	12/08/2025	12/07/2026	269	1,840,000	6846.51	55,642			10,298		83,699			(41,962)				0010
.Q120825SPX EUR012/07/26|.Q120825| &20251208EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	12/08/2025	12/07/2026	614	4,205,000	6846.51	221,852			41,061		353,434			(167,308)				0010
.120825BEEJ EUR011/16/26|.120825B| &20251208EIOS064	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	11/16/2026	5,472	810,000	148.0199995	24,219			3,267		15,628			(19,389)				0010
.120825MEEJ EUR012/07/27|.120825M| &20251208EIVO021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2027	14,235	2,110,000	148.2299996	89,464			53,162		73,639			(33,595)				0010
.250812FNDX EUR012/07/26|.250812F| &20251208EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	12/08/2025	12/07/2026	78	1,990,000	25627.95	100,189			18,543		175,512			(75,557)				0010
.120825REEJ EQFIID12/07/2|.120825R| EEJ EQFIID 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2026	10,103	1,500,000	148.47	15,000			2,776		28,029			(11,312)				0010
.120825XSPX EUR012/07/26|.120825X| &20251208EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	12/08/2025	12/07/2026	436	2,985,000	6846.51	82,055			15,187		122,650			(61,881)				0010
.D250812SPX EUR012/07/26|.D250812| &20251208EIVO001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	12/08/2025	12/07/2026	146	1,000,000	6846.51	87,975			16,283		129,263			(66,346)				0010
.120825USPX EUR012/07/26|.120825U| &20251208EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	12/08/2025	12/07/2026	825	5,645,000	6846.51	108,254			20,036		158,750			(81,639)				0010
.120825GEEJ EUR012/07/26|.120825G| &20251208EIOS069	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2026	29,953	4,440,000	148.2300001	105,672			19,558		86,138			(79,692)				0010
.120825NEEJ EUR012/07/26|.120825N| &20251208EIVO022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2026	3,168	470,000	148.3485836	14,429			2,671		9,037			(10,882)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.120825EEEJ EUR012/07/26|.120825E| &20251208EIOS067	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2026	17,507	2,595,000	148.2300001	46,191			8,549		43,735			(34,835)				0010
.F250812SPX EUR012/07/27|.F250812| &20251208EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	12/08/2025	12/07/2027	50	345,000	6846.51	47,337			28,129		68,753			(17,776)				0010
.D120825SPX EUR012/07/26|.D120825| &20251208EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	12/08/2025	12/07/2026	543	3,720,000	6846.51	140,817			26,063		215,880			(106,196)				0010
.J120825SPX EUR012/07/26|.J120825| &20251208EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	12/08/2025	12/07/2026	1,244	8,520,000	6846.51	422,370			78,174		666,467			(318,528)				0010
.250812TNDX DIGITAL12/07|.250812T| &20251208EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/07/2026	82	2,105,000	25627.95	109,607			20,286		168,360			(82,660)				0010
.U120825SPX EUR012/07/26|.U120825| &20251208EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	12/08/2025	12/07/2026	186	1,275,000	6846.51	76,163			14,097		124,089			(57,438)				0010
.120825YSPX EUR012/07/26|.120825Y| &20251208EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	12/08/2025	12/07/2026	541	3,705,000	6846.51	106,986			19,801		160,403			(80,683)				0010
.N120825SPX EUR012/07/26|.N120825| &20251208EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	12/08/2025	12/07/2026	4,235	28,995,000	6846.51	1,499,128			277,463		2,380,710			(1,130,558)				0010
.250812UNDX DIGITAL12/07|.250812U| &20251208EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/08/2025	12/07/2026	329	8,419,999	25627.95	438,429			81,146		673,439			(330,639)				0010
.250812GNDX EUR012/07/26|.250812G| &20251208EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	12/08/2025	12/07/2026	45	1,145,000	25627.95	58,782			10,880		103,307			(44,330)				0010
.E250812SPX EUR012/07/26|.E250812| &20251208EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	12/08/2025	12/07/2026	299	2,050,000	6846.51	180,349			33,379		264,990			(136,009)				0010
.250812HNDX EUR012/07/26|.250812H| &20251208EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	12/08/2025	12/07/2026	125	3,195,000	25627.95	167,242			30,954		294,984			(126,125)				0010
.A120825SPX EUR012/07/26|.A120825| &20251208EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	12/08/2025	12/07/2026	893	6,115,000	6846.51	192,433			35,616		290,444			(145,122)				0010
.Z250812SPX DIGITAL12/07|.Z250812| &20251208EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2026	2,495	17,085,000	6846.51	878,340			162,566		1,249,664			(662,394)				0010
.L120825SPX EUR012/07/26|.L120825| &20251208EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	12/08/2025	12/07/2026	544	3,725,000	6846.51	188,738			34,932		298,801			(142,336)				0010
.T120825SPX EUR012/07/26|.T120825| &20251208EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	12/08/2025	12/07/2026	285	1,950,000	6846.51	114,958			21,277		186,805			(86,695)				0010
.120825QEEJ EUR012/07/26|.120825Q| &20251208EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2026	10,794	1,600,000	148.2300041	49,760			9,210		31,615			(37,526)				0010
.K120825SPX EUR012/07/26|.K120825| &20251208EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	12/08/2025	12/07/2026	416	2,845,000	6846.51	141,160			26,126		222,768			(106,455)				0010
.H250812SPX EUR012/07/27|.H250812| &20251208EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	12/08/2025	12/07/2027	146	1,000,000	6846.51	137,209			81,533		199,285			(51,524)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.V120825SPX EUR012/07/26|.V120825|&20251208EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/08/2025	12/07/2026	494	3,385,000	6846.51	203,330			37,633		331,660			(153,340)				0010
.120825LEEJ EUR012/07/26|.120825L|&20251208EIOS074	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2026	4,014	595,000	148.2300091	18,148			3,359		11,757			(13,686)				0010
.250812ENDX EUR012/07/26|.250812E|&20251208EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/08/2025	12/07/2026	72	1,850,000	25627.95	93,064			17,225		163,008			(70,184)				0010
.120825KEEJ EUR012/07/26|.120825K|&20251208EIOS073	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2026	6,105	905,000	148.2299946	27,241			5,042		17,882			(20,543)				0010
.250812DNDX EUR012/07/26|.250812D|&20251208EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/08/2025	12/07/2026	10	265,000	25627.95	12,952			2,397		22,584			(9,768)				0010
.X120825SPX EUR012/07/26|.X120825|&20251208EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/08/2025	12/07/2026	3,018	20,660,000	6846.51	1,258,049			232,843		2,054,922			(948,750)				0010
.E120825SPX EUR012/07/26|.E120825|&20251208EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/08/2025	12/07/2026	2,053	14,055,000	6846.51	534,188			98,869		819,161			(402,855)				0010
.P120825SPX EUR012/07/26|.P120825|&20251208EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/08/2025	12/07/2026	2,448	16,760,000	6846.51	883,554			163,531		1,407,437			(666,326)				0010
.250812BNDX EUR012/07/26|.250812B|&20251208EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/08/2025	12/07/2026	33	840,000	25627.95	26,892			4,977		44,388			(20,280)				0010
.250812JNDX EUR012/07/26|.250812J|&20251208EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/08/2025	12/07/2026	26	665,000	25627.95	39,829			7,372		72,167			(30,037)				0010
.120925CSPX ASIAN10/28/2|.120925C|&20251209EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	12/09/2025	10/28/2026	555	3,828,641	6894.98	69,780			5,869		128,087			(59,346)				0010
.081225PDLV5E EUR012/07|.081225P|&20251208EIV0032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/08/2025	12/07/2026	4,165	1,560,000	374.59	38,376			7,103		182			(28,941)				0010
.081225JPDLV5E EUR012/07|.081225J|&20251208EIV0033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/08/2025	12/07/2027	5,926	2,220,000	374.59	77,478			46,039		12,002			(29,094)				0010
.120925JSPX EUR011/08/27|.120925J|&20251209EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	12/09/2025	11/08/2027	149	1,002,591	6728.8	147,544			85,309		212,173			(57,790)				0010
.120925HSPX EUR001/28/27|.120925H|&20251209EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	12/09/2025	01/28/2027	165	1,001,171	6067.7	201,216			57,977		278,071			(133,007)				0010
.120925BSPX ASIAN10/21/2|.120925B|&20251209EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	12/09/2025	10/21/2026	654	4,410,797	6747.6	92,284			5,878		144,340			(80,234)				0010
.120925ESPX ASIAN11/16/2|.120925E|&20251209EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	12/09/2025	11/16/2026	575	3,872,113	6734.11	67,954			9,194		102,847			(54,563)				0010
.120925FSPX ASIAN11/23/2|.120925F|&20251209EIAS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	12/09/2025	11/23/2026	640	4,225,914	6602.99	92,589			14,142		129,374			(72,844)				0010
.081225FPDLV5E EUR011/29|.081225F|&20251208EIV0029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/08/2025	11/29/2027	2,025	772,000	381.32	20,433			12,049		2,236			(7,758)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.081225EPDLV5E EUR011/30|.081225E|&20251208EIV0028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/08/2025	11/30/2026	2,851	1,087,000	381.32	17,765			3,002		6			(13,661)				0010
.120925DSPX ASIAN11/09/2|.120925D|&20251209EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	12/09/2025	11/09/2026	854	5,737,375	6717.8	105,580			12,365		157,661			(86,556)				0010
.120925ISPX EUR004/28/27|.120925I|&20251209EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	12/09/2025	04/28/2027	181	1,000,704	5528.75	312,004			129,640		412,690			(169,338)				0010
.081225KPDLV5E EUR012/07|.081225K|&20251208EIOS075	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/08/2025	12/07/2026	790	296,000	374.59	6,926			1,282		34			(5,224)				0010
.081225LPDLV5E EUR012/07|.081225L|&20251208EIV0034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/08/2025	12/07/2026	6,815	2,553,000	374.59	62,804			11,624		297			(47,363)				0010
.120925PSPX EUR011/16/26|.120925P|&20251209EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	12/09/2025	11/16/2026	729	4,909,166	6734.11	270,014			36,531		422,867			(216,806)				0010
.120925MSPX EUR010/21/26|.120925M|&20251209EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	12/09/2025	10/21/2026	367	2,471,873	6735.35	136,164			8,673		224,948			(118,385)				0010
.081225GPDLV5E EUR011/30|.081225G|&20251208EIV0030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/08/2025	11/30/2026	3,336	1,272,000	381.32	20,788			3,514		7			(15,986)				0010
.120925NSPX EUR010/28/26|.120925N|&20251209EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	12/09/2025	10/28/2026	443	3,052,664	6890.89	108,353			9,114		179,944			(92,151)				0010
.081225MPDLV5E EUR012/07|.081225M|&20251208EIV0035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/08/2025	12/07/2027	2,707	1,014,000	374.59	35,389			21,029		5,482			(13,289)				0010
.120925KSPX EUR010/14/26|.120925K|&20251209EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	12/09/2025	10/14/2026	220	1,461,748	6644.31	52,312			2,215		77,745			(46,518)				0010
.081225NPDLV5E EUR012/07|.081225N|&20251208EIOS076	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/08/2025	12/07/2026	1,052	394,000	374.59	9,692			1,794		46			(7,309)				0010
.081225HPDLV5E EUR010/28|.081225H|&20251208EIV0031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/08/2025	10/28/2027	2,127	807,000	379.4	22,410			12,787		2,475			(8,905)				0010
.120925ASPX ASIAN11/23/2|.120925A|&20251209EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	12/09/2025	11/23/2026	107	706,520	6602.99	42,264			6,455		71,909			(33,251)				0010
.120925LSPX EUR010/21/26|.120925L|&20251209EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	12/09/2025	10/21/2026	280	1,885,898	6735.35	59,738			3,805		90,971			(51,938)				0010
.120925OSPX EUR011/09/26|.120925O|&20251209EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	12/09/2025	11/09/2026	454	3,054,875	6728.8	154,891			18,140		242,092			(126,983)				0010
.120925GSPX EUR003/29/27|.120925G|&20251209EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	12/09/2025	03/29/2027	179	998,988	5580.94	296,990			112,391		394,522			(171,413)				0010
.121525IEEJ EUR012/14/26|.121525I|&20251215EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	5,574	825,000	148.0000006	24,998			5,110		17,592			(18,852)				0010
.1215250EEJ EUR012/14/26|.1215250|&20251215EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	3,624	555,000	153.1652003	9,879			2,019		2,824			(7,450)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.121525CEEJ EUR012/14/26|.121525C| &20251215EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	18,716	2,770,000	148.0000001	56,508			11,551		53,733			(42,615)				0010
.121525TSPX EUR012/14/26|.121525T| &20251215EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	1,688	11,505,000	6816.51	148,415			30,339		212,568			(111,926)				0010
.M251512NDX DIGITAL12/14|.M251512| &20251215EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/14/2026	67	1,680,001	25067.27	84,806			17,336		130,508			(63,956)				0010
.121525DEEJ EUR012/14/26|.121525D| &20251215EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	1,791	265,000	148.0000034	5,751			1,176		5,314			(4,337)				0010
.B251512SPX DIGITAL12/14|.B251512| &20251215EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/14/2026	511	3,480,000	6816.51	178,837			36,558		249,799			(134,869)				0010
.I121525SPX EUR012/14/26|.I121525| &20251215EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	720	4,910,000	6816.51	245,991			50,285		386,904			(185,513)				0010
.121525XSPX EUR012/14/26|.121525X| &20251215EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	701	4,780,000	6816.51	139,576			28,532		207,680			(105,260)				0010
.121525GEEJ EUR012/14/26|.121525G| &20251215EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	3,480	515,000	148.0000013	14,060			2,874		10,958			(10,603)				0010
.S121525SPX EUR012/14/26|.S121525| &20251215EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	508	3,460,000	6816.51	210,714			43,074		345,410			(158,909)				0010
.B121525SPX EUR012/14/26|.B121525| &20251215EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	494	3,370,000	6816.51	129,071			26,385		196,599			(97,338)				0010
.G121525SPX EUR012/14/26|.G121525| &20251215EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	808	5,505,000	6816.51	263,139			53,791		411,111			(198,445)				0010
.121525MEEJ EUR012/14/27|.121525M| &20251215EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2027	1,149	170,000	148.0000063	7,208			4,353		6,116			(2,707)				0010
.121525HEEJ EUR012/14/26|.121525H| &20251215EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	7,331	1,085,000	147.9999996	30,597			6,255		23,119			(23,075)				0010
.121525NEEJ EUR012/14/26|.121525N| &20251215EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	3,466	520,000	150.0127987	13,156			2,689		6,869			(9,922)				0010
.U121525SPX EUR012/14/26|.U121525| &20251215EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	68	465,000	6816.51	40,176			8,213		62,965			(30,298)				0010
.0121525SPX EUR012/14/26|.0121525| &20251215EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	673	4,590,000	6816.51	243,729			49,823		387,576			(183,807)				0010
.121525USPX EUR012/14/26|.121525U| &20251215EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	555	3,785,000	6816.51	72,672			14,856		105,360			(54,805)				0010
.121525EEEJ EUR012/14/26|.121525E| &20251215EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	15,811	2,340,000	148.0000001	55,458			11,337		48,560			(41,823)				0010
.K251512NDX EUR012/14/26|.K251512| &20251215EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/14/2026	32	799,999	25067.27	48,040			9,820		88,650			(36,229)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.121525BEEJ EUR012/14/26|.121525B| &20251215EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	12,669	1,875,000	148.0000002	32,813			6,708		32,806			(24,745)				0010
.F251512NDX EUR012/14/26|.F251512| &20251215EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/14/2026	91	2,269,999	25067.27	114,612			23,429		204,173			(86,434)				0010
.L121525SPX EUR012/14/26|.L121525| &20251215EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	1,240	8,450,000	6816.51	439,400			89,822		696,153			(331,371)				0010
.121525WSPX EUR012/14/26|.121525W| &20251215EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	1,689	11,515,000	6816.51	305,148			62,378		450,447			(230,125)				0010
.121525LEEJ EUR012/14/26|.121525L| &20251215EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	3,209	475,000	147.9999981	14,820			3,030		10,129			(11,176)				0010
.121525FEEJ EUR012/14/26|.121525F| &20251215EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	8,851	1,310,000	147.9999992	32,619			6,668		27,534			(24,599)				0010
.121525AEEJ EUR012/14/26|.121525A| &20251215EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	17,162	2,540,000	147.9999997	27,940			5,711		28,048			(21,071)				0010
.121525VSPX EUR012/14/26|.121525V| &20251215EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	325	2,215,000	6816.51	52,496			10,731		77,180			(39,589)				0010
.121525ZSPX EUR012/14/26|.121525Z| &20251215EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	448	3,055,000	6816.51	99,593			20,359		149,308			(75,107)				0010
.Y121525SPX EUR012/14/27|.Y121525| &20251215EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2027	709	4,835,000	6816.51	657,560			990,457		990,457	345,196						0010
.J251512NDX EUR012/14/26|.J251512| &20251215EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/14/2026	176	4,410,000	25067.27	252,384			460,766		460,766	207,961						0010
.A251512SPX EUR012/14/27|.A251512| &20251215EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2027	814	5,880,000	7224.14	589,176			937,386		937,386	363,902						0010
.P121525SPX EUR012/14/26|.P121525| &20251215EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	1,507	10,275,000	6816.51	583,620			942,029		942,029	359,620						0010
.X121525SPX EUR012/14/26|.X121525| &20251215EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	205	1,480,000	7225.5	75,184			120,263		120,263	48,290						0010
.H121525SPX EUR012/14/26|.H121525| &20251215EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	571	3,890,000	6816.51	186,720			292,030		292,030	105,960						0010
.E121525SPX EUR012/14/26|.E121525| &20251215EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	169	1,155,000	6816.51	49,896			77,025		77,025	27,278						0010
.121525QEEJ EUR012/14/27|.121525Q| &20251215EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2027	74,966	11,095,000	148.0	470,428			399,142		399,142	2,557						0010
.K121525SPX EUR012/14/26|.K121525| &20251215EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	1,331	9,070,000	6816.51	463,477			732,055		732,055	269,764						0010
.H251512NDX EUR012/14/26|.H251512| &20251215EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/14/2026	141	3,525,000	25067.27	184,358			330,516		330,516	145,540						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.W121525SPX EUR012/14/26|.W121525| &20251215EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	1,121	8,025,000	7157.34	450,203			721,768		721,768	288,949						0010
.Q121525SPX EUR012/14/26|.Q121525| &20251215EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	8,135	55,450,000	6816.51	3,299,275			5,377,139		5,377,139	2,103,310						0010
.121525PEEJ EUR012/14/26|.121525P| &20251215EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	89,155	13,195,000	148.0	411,684			281,362		281,362	(65,821)						0010
.A121525SPX EUR012/14/26|.A121525| &20251215EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	204	1,390,000	6816.51	46,148			69,263		69,263	23,098						0010
.F121525SPX EUR012/14/26|.F121525| &20251215EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	6,668	45,455,000	6816.51	2,068,202			3,214,485		3,214,485	1,151,965						0010
.D121525SPX EUR012/14/26|.D121525| &20251215EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	1,467	10,000,000	6816.51	396,000			605,251		605,251	210,326						0010
.M121525SPX EUR012/14/26|.M121525| &20251215EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	5,059	34,485,000	6816.51	1,793,220			366,570		2,841,045			(1,352,345)				0010
.D251512NDX EUR012/14/26|.D251512| &20251215EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/14/2026	17	435,000	25067.27	13,768			2,814		23,051	(10,383)						0010
.121525REEJ EUR012/14/26|.121525R| &20251215EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	11,250	1,665,000	148.0	51,948			10,619		35,503	(39,176)						0010
.I251512NDX EUR012/14/26|.I251512| &20251215EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/14/2026	172	4,310,001	25067.27	225,413			46,079		404,120	(169,994)						0010
.121525KEEJ EUR012/14/26|.121525K| &20251215EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	2,736	405,000	148.0000263	12,393			2,533		8,636	(9,346)						0010
.E251512NDX EUR012/14/26|.E251512| &20251215EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/14/2026	136	3,420,000	25067.27	171,376			35,033		304,927	(129,242)						0010
.T121525SPX EUR012/14/26|.T121525| &20251215EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	1,588	10,825,000	6816.51	662,490			135,426		1,086,441	(499,613)						0010
.121525SEEJ EUR012/14/27|.121525S| &20251215EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2027	1,689	250,000	148.0000166	10,600			6,401		8,994	(3,980)						0010
.121525JEEJ EUR012/14/26|.121525J| &20251215EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	2,128	315,000	148.0000263	9,513			1,945		6,717	(7,174)						0010
.L251512NDX EUR012/14/26|.L251512| &20251215EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/14/2026	128	3,200,000	25067.27	192,160			39,281		354,599	(144,916)						0010
.R121525SPX EUR012/14/26|.R121525| &20251215EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	484	3,300,000	6816.51	198,000			40,475		323,180	(149,320)						0010
.Z121525SPX EUR012/14/27|.Z121525| &20251215EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2027	41	280,000	6816.51	38,080			22,995		57,358	(14,300)						0010
.G251512NDX EUR012/14/26|.G251512| &20251215EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/14/2026	36	905,001	25067.27	46,399			9,485		82,895	(34,992)						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.121525YSPX EUR012/14/26|.121525Y|&20251215E|OS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	851	5,800,000	6816.51	183,860			37,585		274,871			(138,657)				0010
.J121525SPX EUR012/14/26|.J121525|&20251215E|OS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	727	4,955,000	6816.51	250,228			51,151		394,255			(188,707)				0010
.C121525SPX EUR012/14/26|.C121525|&20251215E|OS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	1,400	9,545,000	6816.51	365,574			74,730		556,835			(275,695)				0010
.C251512SPX DIGITAL12/14|.C251512|&20251215E|ID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/14/2026	2,042	13,920,000	6816.51	715,349			146,232		999,195			(539,476)				0010
.N121525SPX EUR012/14/26|.N121525|&20251215E|OS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	2,676	18,240,000	6816.51	966,720			197,617		1,537,418			(729,046)				0010
.N251512NDX DIGITAL12/14|.N251512|&20251215E|ID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2025	12/14/2026	268	6,725,000	25067.27	339,478			69,396		522,422			(256,015)				0010
.V121525SPX EUR012/14/26|.V121525|&20251215E|VO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2025	12/14/2026	227	1,545,000	6816.51	133,488			27,288		209,205			(100,669)				0010
.U251512PDLV5E EUR012/14|.U251512|&20251215E|VO022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2025	12/14/2026	3,966	1,494,000	376.7	36,752			7,513		125			(27,717)				0010
.121625BSGIXCGMS EUR011/|.121625B|&20251216E|VO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/16/2025	11/16/2026	558	188,312	337.55	3,833			529		7			(3,142)				0010
.121625ESGIXCGMS EUR012/|.121625E|&20251216E|VO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/16/2025	12/07/2026	1,875	626,848	334.31	15,938			3,017		258			(12,291)				0010
.V251512PDLV5E EUR012/14|.V251512|&20251215E|VO023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2025	12/14/2027	5,341	2,012,000	376.7	70,420			42,523		9,239			(26,444)				0010
.O251512PDLV5E EUR011/16|.O251512|&20251215E|VO016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2025	11/16/2026	813	307,000	377.45	6,992			963		2			(5,715)				0010
.P251512PDLV5E EUR011/15|.P251512|&20251215E|VO017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2025	11/15/2027	1,280	483,000	377.45	16,142			9,481		1,900			(6,313)				0010
.121625FSGIXCGMS EUR012/|.121625F|&20251216E|VO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/16/2025	12/14/2026	971	325,648	335.27	7,916			1,623		130			(5,986)				0010
.121625CSGIXCGMS EUR011/|.121625C|&20251216E|VO003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/16/2025	11/23/2026	815	272,818	334.75	6,634			1,034		51			(5,327)				0010
.121625ASGIXCGMS EUR011/|.121625A|&20251216E|VO001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/16/2025	11/09/2026	1,836	620,869	338.14	12,045			1,441		8			(10,087)				0010
.121625DSGIXCGMS EUR011/|.121625D|&20251216E|VO004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/16/2025	11/30/2026	2,102	705,261	335.5	16,565			2,864		147			(13,032)				0010
.T251512PDLV5E EUR011/16|.T251512|&20251215E|VO021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2025	11/16/2026	4,332	1,635,000	377.45	37,239			11		11		(27,183)					0010
.Y251512PDLV5E EUR012/14|.Y251512|&20251215E|VO026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2025	12/14/2026	179,485	67,612,000	376.7	1,663,255			5,637		5,637		(1,222,075)					0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.X251512PDLV5E EUR012/14|.X251512|&20 251215EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2025	12/14/2027	3,878	1,461,000	376.7	51,135			30,878		6,709			(19,202)				0010
.R251512PDLV5E EUR010/28|.R25151 2|&20 251215EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2025	10/28/2026	1,131	429,000	379.4	8,435			723					(7,311)				0010
.W251512PDLV5E EUR012/14|.W251512|&20 251215EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2025	12/14/2026	7,470	2,814,000	376.7	69,224			14,151		235			(52,205)				0010
.122225SSPX EUR012/21/26|.122225S| &20251222EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	1,722	11,845,000	6878.49	311,085			69,607		450,787			(234,603)				0010
.122225HEEJ EUR012/21/26|.122225H| &20251222EIOS061	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2026	3,957	590,000	149.09	17,759			3,974		10,051			(13,393)				0010
.122225WSPX EUR012/21/26|.122225W| &20251222EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	457	3,140,000	6878.49	119,741			26,793		178,654			(90,302)				0010
.122225KEEJ EUR012/21/27|.122225K| &20251222EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2027	4,159	620,000	149.09	25,916			15,899		19,923			(9,732)				0010
.122225QSPX EUR012/21/26|.122225Q| &20251222EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	739	5,080,000	6878.49	97,551			21,828		139,023			(73,568)				0010
.H122225SPX EUR012/21/26|.H122225| &20251222EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	763	5,245,000	6878.49	277,419			62,074		432,714			(209,213)				0010
.122225CEEJ EUR012/21/26|.122225C| &20251222EIOS056	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2026	24,415	3,640,000	149.09	74,256			16,615		57,189			(56,000)				0010
.M122225SPX EUR012/21/26|.M122225| &20251222EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	717	4,930,000	6878.49	287,340			64,294		457,399			(216,696)				0010
.B122225SPX EUR012/21/26|.B122225| &20251222EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	1,137	7,820,000	6878.49	386,558			86,495		595,395			(291,520)				0010
.E122225SPX EUR012/21/26|.E122225| &20251222EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	1,602	11,020,000	6878.49	562,582			125,882		871,642			(424,268)				0010
.122225PSPX EUR012/21/26|.122225P| &20251222EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	1,585	10,900,000	6878.49	142,191			31,816		199,174			(107,232)				0010
.122225LEEJ EUR012/21/26|.122225L| &20251222EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2026	3,402	510,000	149.895086	14,535			3,252		7,168			(10,961)				0010
.122225GEEJ EUR012/21/26|.122225G| &20251222EIOS060	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2026	3,924	585,000	149.09	16,146			3,613		9,956			(12,176)				0010
.122225AEEJ EUR012/21/26|.122225A| &20251222EIOS054	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2026	26,528	3,955,000	149.09	43,110			9,646		36,270			(32,511)				0010
.122225USPX EUR012/21/26|.122225U| &20251222EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	625	4,300,000	6878.49	136,035			30,439		199,824			(102,590)				0010
.122225ZSPX EUR012/21/26|.122225Z| &20251222EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	2,105	14,480,000	6878.49	638,264			142,816		967,143			(481,343)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.122225MEEJ EUR012/21/26|.122225M| &20251222EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2026	8,233	1,270,000	154.263423	22,479			5,030		4,821			(16,952)				0010
.J252212SPX DIGITAL12/21|.J252212| &20251222EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2026	435	2,990,000	6878.49	150,337			33,639		208,216			(113,376)				0010
.122225BEEJ EUR012/21/26|.122225B| &20251222EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2026	13,717	2,045,000	149.09	35,992			8,053		29,337			(27,143)				0010
.122225RSPX EUR012/21/26|.122225R| &20251222EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	260	1,790,000	6878.49	42,876			9,594		61,734			(32,335)				0010
.122225DEEJ EUR012/21/26|.122225D| &20251222EIOS057	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2026	9,323	1,390,000	149.09	32,665			7,309		23,116			(24,634)				0010
.252212INDX DIGITAL12/21|.252212I| &20251222EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2026	65	1,650,000	25461.7	84,975			19,014		127,748			(64,083)				0010
.122225TSPX EUR012/21/26|.122225T| &20251222EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	1,252	8,615,000	6878.49	243,589			54,505		354,653			(183,701)				0010
.U252212NDX EUR012/21/26|.U252212| &20251222EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/22/2025	12/21/2026	105	2,685,000	25461.7	136,667			30,580		236,416			(103,066)				0010
.122225FEEJ EUR012/21/26|.122225F| &20251222EIOS059	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2026	18,781	2,800,000	149.09	69,720			15,600		47,175			(52,579)				0010
.122225EEEJ EUR012/21/26|.122225E| &20251222EIOS058	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2026	8,217	1,225,000	149.09	29,645			6,633		20,529			(22,357)				0010
.1222250EEJ EUR012/14/26|.1222250| &20251222EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/14/2026	6,081	900,000	148.0	30,420			19,191		19,191	(4,489)						0010
.A122225SPX EUR012/21/26|.A122225| &20251222EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	378	2,600,000	6878.49	127,085			28,436		195,427			(95,841)				0010
.K252212SPX DIGITAL12/21|.K252212| &20251222EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2026	1,739	11,960,000	6878.49	601,349			134,556		832,865			(453,503)				0010
.G122225SPX EUR012/21/26|.G122225| &20251222EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	2,734	18,805,000	6878.49	988,165			221,109		1,539,282			(745,218)				0010
.V252212NDX EUR012/21/26|.V252212| &20251222EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/22/2025	12/21/2026	233	5,944,999	25461.7	307,951			68,906		534,446			(232,239)				0010
.F122225SPX EUR012/21/26|.F122225| &20251222EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	3,174	21,835,000	6878.49	1,125,922			251,933		1,747,823			(849,107)				0010
.W252212NDX EUR012/21/26|.W252212| &20251222EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/22/2025	12/21/2026	39	985,001	25461.7	56,441			12,629		100,049			(42,564)				0010
.K122225SPX EUR012/21/26|.K122225| &20251222EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	450	3,095,000	6878.49	175,338			39,233		277,486			(132,230)				0010
.252212JNDX DIGITAL12/21|.252212J| &20251222EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2026	259	6,600,000	25461.7	339,900			76,055		510,992			(256,333)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.R252212NDX EUR012/21/26|.R252212|&20251222EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/22/2025	12/21/2026	24	614,999	25461.7	19,680			4,404		31,997			(14,842)				0010
.S122255SPX EUR012/21/26|.S122225|&20251222EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	157	1,080,000	6878.49	89,514			20,029		137,333			(67,506)				0010
.122225IEEJ EUR012/21/26|.122225I|&20251222EIOS062	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2026	9,357	1,395,000	149.09	41,711			9,333		23,765			(31,456)				0010
.T252212NDX EUR012/21/26|.T252212|&20251222EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/22/2025	12/21/2026	125	3,184,999	25461.7	160,524			35,918		277,221			(121,058)				0010
.122225JEEJ EUR012/21/26|.122225J|&20251222EIOS063	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2026	5,198	775,000	149.09	23,483			5,254		13,203			(17,709)				0010
.N122225SPX EUR012/21/26|.N122225|&20251222EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	616	4,235,000	6878.49	254,960			57,049		407,789			(192,276)				0010
.122225XSPX EUR012/21/26|.122225X|&20251222EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	1,862	12,810,000	6878.49	488,497			109,304		728,839			(368,397)				0010
.122225NEEJ EUR012/21/26|.122225N|&20251222EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/22/2025	12/21/2026	9,323	1,390,000	149.09	42,951			9,611		23,680			(32,391)				0010
.122225VSPX EUR012/21/26|.122225V|&20251222EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	850	5,850,000	6878.49	185,445			41,495		272,345			(139,852)				0010
.D122225SPX EUR012/21/26|.D122225|&20251222EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	3,366	23,150,000	6878.49	1,170,765			261,967		1,810,675			(882,925)				0010
.L122225SPX EUR012/21/26|.L122225|&20251222EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2025	12/21/2026	1,885	12,965,000	6878.49	751,361			168,122		1,195,061			(566,634)				0010
.122325KMXEA EUR012/21/2|.122325K|&20251223EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2025	12/21/2026	289	831,661	2877.72	10,442			2,349		14,552			(7,918)				0010
.122325EMXEA EUR011/30/2|.122325E|&20251223EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2025	11/30/2026	184	517,126	2810.47	7,110			1,258		9,583			(5,726)				0010
.122325LMXEA EUR012/21/2|.122325L|&20251223EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2025	12/21/2026	187	538,134	2877.72	15,882			3,573		22,951			(12,044)				0010
.122325DMXEA ASIAN12/21/|.122325D|&20251223EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2025	12/21/2026	275	791,373	2877.72	11,954			2,690		20,565			(9,065)				0010
.122325GMXEA EUR012/07/2|.122325G|&20251223EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2025	12/07/2026	279	788,521	2826.24	10,560			2,045		14,307			(8,332)				0010
.122325JMXEA EUR012/14/2|.122325J|&20251223EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2025	12/14/2026	94	270,197	2874.44	8,302			1,740		12,102			(6,421)				0010
.252212MPDLV5E EUR012/21|.252212M|&20251222EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2025	12/21/2027	1,443	543,000	376.27	19,005			11,659		2,641			(7,137)				0010
.122325BMXEA ASIAN12/07/|.122325B|&20251223EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2025	12/07/2026	231	652,861	2826.24	10,143			1,964		14,970			(8,003)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.252212LPDLV5E EUR012/21|.252212L|&20251222EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2025	12/21/2026	2,060	775,000	376.27	19,065			4,266		102			(14,378)				0010
.122325CMXEA ASIAN12/14/|.122325C|&20251223EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2025	12/14/2026	213	612,256	2874.44	11,021			2,310		19,469			(8,523)				0010
.122325HMXEA EUR012/07/2|.122325H|&20251223EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2025	12/07/2026	151	426,762	2826.24	13,299			2,575		18,681			(10,493)				0010
.252212NPDLV5E EUR012/21|.252212N|&20251222EIOS064	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2025	12/21/2026	827	311,000	376.27	7,215			1,614		41			(5,441)				0010
.122325IMXEA EUR012/14/2|.122325I|&20251223EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2025	12/14/2026	391	1,123,906	2874.44	14,166			2,970		19,842			(10,956)				0010
.122325AMXEA ASIAN11/30/|.122325A|&20251223EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2025	11/30/2026	75	210,785	2810.47	3,180			563		4,502			(2,561)				0010
.122325FMXEA EUR011/30/2|.122325F|&20251223EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2025	11/30/2026	157	441,244	2810.47	14,193			2,512		19,833			(11,430)				0010
.252212QPDLV5E EUR012/21|.252212Q|&20251222EIOS065	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2025	12/21/2026	848	319,000	376.27	7,847			1,756		42			(5,918)				0010
.252212PPDLV5E EUR012/21|.252212P|&20251222EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2025	12/21/2027	3,163	1,190,000	376.27	41,650			25,551		5,789			(15,640)				0010
.252212OPDLV5E EUR012/21|.252212O|&20251222EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2025	12/21/2026	8,964	3,373,000	376.27	82,976			18,566		445			(62,576)				0010
.P122925SPX EUR012/28/26|.P122925|&20251229EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	835	5,765,000	6905.74	252,507			61,383		378,866			(191,124)				0010
.A252912SPX EUR012/28/26|.A252912|&20251229EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	276	1,905,000	6905.74	109,728			26,674		172,022			(83,054)				0010
.K122925SPX EUR012/28/26|.K122925|&20251229EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	745	5,145,000	6905.74	149,720			36,396		216,886			(113,324)				0010
.V122925SPX EUR012/28/26|.V122925|&20251229EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	601	4,150,000	6905.74	214,555			52,157		330,182			(162,398)				0010
.122925LEEJ EUR012/28/26|.122925L|&20251229EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	10,422	1,555,000	149.2100002173	33,744			8,203		24,925			(25,541)				0010
.122925IEEJ EUR012/28/26|.122925I|&20251229EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	18,665	2,785,000	149.2100002867	48,181			11,712		38,943			(36,468)				0010
.N122925SPX EUR012/28/26|.N122925|&20251229EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	468	3,235,000	6905.74	120,666			29,333		177,655			(91,332)				0010
.122925TEEJ EUR012/28/26|.122925T|&20251229EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	4,619	690,000	149.3890507439	20,838			5,066		11,228			(15,772)				0010
.Y122925SPX EUR012/28/26|.Y122925|&20251229EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	169	1,170,000	6905.74	65,520			15,928		102,502			(49,592)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.1229250EEJ EUR012/28/26|.1229250| &20251229E10S037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	5,697	850,000	149.21000063	23,630			5,744		14,392			(17,886)				0010
.I122925SPX EUR012/28/26|.I122925| &20251229E10S010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	1,410	9,740,000	6905.74	255,188			62,035		365,936			(193,153)				0010
.G122925SPX EUR012/28/26|.G122925| &20251229E10S008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	458	3,160,000	6905.74	60,988			14,826		85,980			(46,162)				0010
.122925KEEJ EUR012/28/26|.122925K| &20251229E10S033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	21,346	3,185,000	149.210000042	64,656			15,717		49,373			(48,938)				0010
.H122925SPX EUR012/28/26|.H122925| &20251229E10S009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	171	1,180,000	6905.74	27,966			6,798		39,882			(21,168)				0010
.122925JEEJ EUR012/28/26|.122925J| &20251229E10S032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	2,178	325,000	149.2099996226	6,435			1,564		4,955			(4,871)				0010
.122925UEEJ EUR012/28/26|.122925U| &20251229E1V0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	5,472	845,000	154.4323500866	14,788			3,595		3,277			(11,193)				0010
.122925PEEJ EUR012/28/26|.122925P| &20251229E10S038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	3,519	525,000	149.2100012536	15,750			3,829		8,899			(11,921)				0010
.E252912SPX DIGITAL12/28|.E252912| &20251229E1D0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	349	2,410,000	6905.74	122,476			29,773		166,893			(92,703)				0010
.M122925SPX EUR012/28/26|.M122925| &20251229E10S014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	485	3,350,000	6905.74	108,205			26,304		158,009			(81,901)				0010
.122925HEEJ EUR012/28/26|.122925H| &20251229E10S030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	20,575	3,070,000	149.2099998792	33,770			8,209		27,773			(25,561)				0010
.122925MEEJ EUR012/28/26|.122925M| &20251229E10S035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	10,656	1,590,000	149.2100006135	37,683			9,161		26,300			(28,522)				0010
.J122925SPX EUR012/28/26|.J122925| &20251229E10S011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	528	3,645,000	6905.74	100,238			24,367		144,707			(75,870)				0010
.122925NEEJ EUR012/28/26|.122925N| &20251229E10S036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	23,423	3,495,000	149.210000289	87,375			21,240		58,524			(66,135)				0010
.A122925NDX EUR012/28/26|.A122925| &20251229E10S004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	126	3,215,000	25525.56	162,036			39,390		278,752			(122,646)				0010
.F122925SPX EUR012/28/26|.F122925| &20251229E10S007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	1,182	8,160,000	6905.74	106,080			25,787		147,344			(80,293)				0010
.R122925SPX EUR012/28/26|.R122925| &20251229E10S019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	541	3,735,000	6905.74	183,389			44,581		279,477			(138,808)				0010
.C252912SPX EUR012/28/26|.C252912| &20251229E1V0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	145	1,000,000	6905.74	82,700			20,104		124,440			(62,596)				0010
.S122925SPX EUR012/28/26|.S122925| &20251229E10S020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	903	6,235,000	6905.74	313,621			76,239		479,639			(237,381)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.D122925NDX DIGITAL12/28|.D122925|&20251229EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	43	1,100,000	25525.56	56,694			13,782		84,365			(42,912)				0010
.122925SEEJ EUR012/28/27|.122925S|&20251229EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2027	905	135,000	149.2099993689	5,670			3,533		4,302			(2,137)				0010
.122925VEEJ EUR012/28/26|.122925V|&20251229EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	7,908	1,180,000	149.2100025834	36,344			8,835		20,001			(27,509)				0010
.122925QEEJ EUR012/28/26|.122925Q|&20251229EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	2,781	415,000	149.2099959911	12,409			3,016		7,034			(9,392)				0010
.B122925NDX EUR012/28/26|.B122925|&20251229EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	274	6,985,001	25525.56	358,331			87,108		619,540			(271,223)				0010
.122925REEJ EUR012/28/26|.122925R|&20251229EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	4,591	685,000	149.2100038228	20,687			5,029		11,610			(15,658)				0010
.Q122925SPX EUR012/28/26|.Q122925|&20251229EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	331	2,285,000	6905.74	110,823			26,940		168,472			(83,882)				0010
.B252912SPX EUR012/28/26|.B252912|&20251229EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	1,126	7,775,000	6905.74	447,840			108,867		702,086			(338,973)				0010
.122925WEEJ EUR012/28/27|.122925W|&20251229EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2027	3,753	560,000	149.2099864112	23,520			14,656		17,844			(8,864)				0010
.T122925SPX EUR012/28/26|.T122925|&20251229EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	3,686	25,455,000	6905.74	1,280,387			311,254		1,958,172			(969,132)				0010
.Q122925SPX EUR012/28/26|.Q122925|&20251229EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	1,250	8,630,000	6905.74	327,077			79,510		483,525			(247,567)				0010
.L122925SPX EUR012/28/26|.L122925|&20251229EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	869	6,000,000	6905.74	189,600			46,091		275,604			(143,509)				0010
.W122925SPX EUR012/28/26|.W122925|&20251229EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	1,145	7,910,000	6905.74	412,902			100,374		636,565			(312,528)				0010
.F252912SPX DIGITAL12/28|.F252912|&20251229EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	1,394	9,630,000	6905.74	489,397			118,969		666,879			(370,427)				0010
.Z122925SPX EUR012/28/26|.Z122925|&20251229EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	340	2,345,000	6905.74	132,962			32,322		208,274			(100,639)				0010
.122925YNDX EUR012/28/26|.122925Y|&20251229EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	20	510,001	25525.56	24,837			6,038		42,474			(18,799)				0010
.U122925SPX EUR012/28/26|.U122925|&20251229EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	1,308	9,030,000	6905.74	462,336			112,391		710,783			(349,945)				0010
.122925XNDX EUR012/28/26|.122925X|&20251229EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	25	650,001	25525.56	20,930			5,088		33,946			(15,842)				0010
.E122925NDX DIGITAL12/28|.E122925|&20251229EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2025	12/28/2026	173	4,405,000	25525.56	227,034			55,191		337,844			(171,843)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C122925NDX EUR012/28/26|.C122925|&20251229EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	32	815,001	25525.56	45,803			11,134		80,564			(34,669)				0010
.X122925SPX EUR012/28/26|.X122925|&20251229EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	165	1,140,000	6905.74	63,612			15,464		99,424			(48,148)				0010
.D252912SPX EUR012/28/26|.D252912|&20251229EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	153	1,055,000	6905.74	87,249			21,210		131,284			(66,039)				0010
.122925ZNDX EUR012/28/26|.122925Z|&20251229EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	153	3,894,999	25525.56	195,919			47,627		337,387			(148,292)				0010
.122925APDLV5E EUR011/30|.122925A|&20251229EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2025	11/30/2026	873	333,000	381.32	6,401			1,150		2			(5,251)				0010
.122925CPDLV5E EUR011/29|.122925C|&20251229EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2025	11/29/2027	2,017	769,000	381.32	22,976			13,957		2,222			(9,019)				0010
.122925DPDLV5E EUR012/28|.122925D|&20251229EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2025	12/28/2026	1,668	630,000	377.61	15,556			3,782		75			(11,774)				0010
.122925FPDLV5E EUR012/28|.122925F|&20251229EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2025	12/28/2026	718	271,000	377.61	5,176			1,258		32			(3,918)				0010
.122925EPDLV5E EUR012/28|.122925E|&20251229EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2025	12/28/2027	805	304,000	377.61	10,640			6,630		1,344			(4,010)				0010
.122925BPDLV5E EUR011/30|.122925B|&20251229EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2025	11/30/2026	2,032	775,000	381.32	14,897			2,676		4			(12,221)				0010
.122925GPDLV5E EUR012/28|.122925G|&20251229EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2025	12/28/2026	482	182,000	377.61	4,495			1,093		22			(3,403)				0010
.031324ESPX EUR012/31/26|.031324E|&20240313EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/13/2024	12/31/2026	285	2,100,000	7358.9112736067	7,973			7,973		145,291			(23,920)				0010
.031324DSPX EUR012/31/26|.031324D|&20240313EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/13/2024	12/31/2026	3,325	23,900,000	7187.7749361506	112,047			112,047		2,145,102			(336,140)				0010
.031324FSPX EUR012/31/26|.031324F|&20240313EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/13/2024	12/31/2026	199	1,500,000	7530.0486591744	4,612			4,612		75,376			(13,837)				0010
.010726BEEJ EUR001/07/27|.010726B|&20260107EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2026	01/07/2027	11,418	1,710,000	149.77	29,583			7,987		21,814			(21,596)				0010
.010726MEEJ EUR001/07/27|.010726M|&20260107EIV0030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2026	01/07/2027	2,862	430,000	150.234287	12,599			3,401		6,014			(9,198)				0010
.I010726SPX EUR001/07/27|.I010726|&20260107EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2026	01/07/2027	976	6,755,000	6920.93	336,602			90,873		513,123			(245,728)				0010
.N010726SPX EUR001/07/27|.N010726|&20260107EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2026	01/07/2027	841	5,820,000	6920.93	302,931			81,783		465,311			(221,148)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.Y010726SPX EQFWD10/14/2|.Y010726| SPX EQFWD 10/14/ .010726TSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.10/14/2026	731	5,170,000	7073.22		292,364		13,672		441,022			(278,692)				0010
EUR001/07/27|.010726T| &20260107EIOS020 .Q010726SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	1,525	10,555,000	6920.93		272,530		73,576		392,020			(198,954)				0010
EUR001/07/27|.Q010726| &20260107EIOS043 .260701XNDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	160	1,105,000	6920.93		62,123		16,772		96,598			(45,352)				0010
DIGITAL01/07|.260701X |&20260107EIDO001 .010726DEEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	35	885,000	25653.9		43,869		11,844		65,422			(32,026)				0010
EUR001/07/27|.010726D| &20260107EIOS057 .010726AEEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	5,342	800,000	149.77		17,360		4,687		11,708			(12,673)				0010
EUR001/07/27|.010726A| &20260107EIOS054 .010726GEEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	20,999	3,145,000	149.77		34,281		9,255		25,653			(25,026)				0010
EUR001/07/27|.010726G| &20260107EIOS060 .010726RSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	4,741	710,000	149.77		19,596		5,290		11,028			(14,306)				0010
EUR001/07/27|.010726R| &20260107EIOS018 .010726ZSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	465	3,215,000	6920.93		59,703		16,118		84,557			(43,585)				0010
EUR001/07/27|.010726Z| &20260107EIOS026 .010726CEEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	379	2,620,000	6920.93		96,626		26,086		142,271			(70,539)				0010
EUR001/07/27|.010726C| &20260107EIOS056 .010726NEEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	23,369	3,500,000	149.77		70,700		19,087		49,479			(51,613)				0010
EUR001/07/27|.010726N| &20260107EIV0031 .D010726SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	5,968	925,000	154.996973		16,188		4,370		3,390			(11,817)				0010
EUR001/07/27|.D010726| &20260107EIOS030 .J010726SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	333	2,305,000	6920.93		100,037		27,007		149,537			(73,030)				0010
EUR001/07/27|.J010726| &20260107EIOS036 .A260701SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	267	1,845,000	6920.93		93,763		25,313		143,403			(68,450)				0010
EUR001/07/27|.A260701| &20260107EIV0009 .010726SSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	144	1,000,000	6920.93		83,880		22,645		124,291			(61,235)				0010
EUR001/07/27|.010726S| &20260107EIOS019 .010726HEEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	316	2,190,000	6920.93		51,399		13,876		73,550			(37,523)				0010
EUR001/07/27|.010726H| &20260107EIOS061 .010726YSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	3,906	585,000	149.77		17,492		4,722		9,100			(12,769)				0010
EUR001/07/27|.010726Y| &20260107EIOS025 .010726LEEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	257	1,780,000	6920.93		56,141		15,157		81,762			(40,985)				0010
EUR001/07/28|.010726L| &20260107EIV0029 .010726WSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2028	1,936	290,000	149.77		12,122		7,709		8,771			(4,413)				0010
EUR001/07/27|.010726W| &20260107EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	997	6,900,000	6920.93		197,823		53,407		286,351			(144,416)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.260701BSPX DIGITAL01/07|.260701B |&20260107EIDO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	358	2,475,000	6920.93		123,503		33,342		166,946			(90,160)				0010
.010726VSPX EUR001/07/27|.010726V| &20260107EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	480	3,320,000	6920.93		90,304		24,380		130,285			(65,924)				0010
.010726EEEJ EUR001/07/27|.010726E| &20260107EIOS058	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	12,886	1,930,000	149.77		45,548		12,297		29,208			(33,251)				0010
.010726QSPX EUR001/07/27|.010726Q| &20260107EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	1,992	13,785,000	6920.93		174,105		47,003		243,794			(127,101)				0010
.010726FEEJ EUR001/07/27|.010726F| &20260107EIOS059	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	19,396	2,905,000	149.77		72,044		19,450		44,519			(52,594)				0010
.C260701SPX EQFWD01/14/2|.C260701| SPX EQFWD 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/14/2027	726	5,170,000	7121.11		347,217		98,535		519,098			(248,683)				0010
.2607010NDX EUR001/07/27|.2607010| &20260107EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/07/2026	.01/07/2027	93	2,395,000	25653.9		118,912		32,103		200,593			(86,809)				0010
.G010726SPX EUR001/07/27|.G010726| &20260107EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	678	4,695,000	6920.93		228,412		61,665		346,908			(166,747)				0010
.D260701SPX EQFWD01/14/2|.D260701| SPX EQFWD 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/14/2027	659	4,690,000	7121.11		314,980		89,386		470,903			(225,594)				0010
.M010726SPX EUR001/07/27|.M010726| &20260107EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	2,492	17,245,000	6920.93		893,119		241,117		1,370,398			(652,001)				0010
.H010726SPX EUR001/07/27|.H010726| &20260107EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	3,848	26,630,000	6920.93		1,358,130		366,658		2,020,955			(991,472)				0010
.010726KEEJ EUR001/07/27|.010726K| &20260107EIOS064	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	4,340	650,000	149.77		19,565		5,282		10,111			(14,283)				0010
.0107260EEJ EUR001/07/28|.0107260| &20260107EIV0032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2028	4,774	715,000	149.77		29,887		19,008		21,626			(10,879)				0010
.F010726SPX EUR001/07/27|.F010726| &20260107EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	261	1,805,000	6920.93		86,243		23,283		130,627			(62,960)				0010
.B260701SPX EUR001/07/27|.B260701| &20260107EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	185	1,280,000	6920.93		107,366		28,986		159,093			(78,380)				0010
.260701YNDX DIGITAL01/07|.260701Y |&20260107EIDO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	138	3,545,000	25653.9		175,726		47,441		262,057			(128,285)				0010
.0010726SPX EUR001/07/27|.0010726| &20260107EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	941	6,515,000	6920.93		344,057		92,886		529,807			(251,171)				0010
.P010726SPX EUR001/07/27|.P010726| &20260107EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	265	1,835,000	6920.93		100,797		27,212		156,320			(73,584)				0010
.E010726SPX EUR001/07/27|.E010726| &20260107EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	444	3,070,000	6920.93		133,361		36,004		199,395			(97,357)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.Z010726SPX EQFWD10/14/2|.Z010726| SPX EQFWD 10/14/ .010726|EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.10/14/2026	663	4,690,000	7073.22		265,220		12,402		400,076			(252,817)				0010
EUR001/07/27|.0107261|&20260107EIOS062	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	1,769	265,000	149.77		5,380		1,452		3,755			(3,927)				0010
.R010726SPX EUR001/07/27|.R010726|&20260107EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	388	2,685,000	6920.93		153,233		41,369		238,677			(111,864)				0010
.010726PEEJ EUR001/07/27|.010726P|&20260107EIV0033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	9,046	1,355,000	149.784977		41,463		11,194		21,007			(30,269)				0010
.L010726SPX EUR001/07/27|.L010726|&20260107EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	1,089	7,540,000	6920.93		383,183		103,449		586,050			(279,734)				0010
.A010726SPX EUR001/07/27|.A010726|&20260107EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	1,177	8,145,000	6920.93		304,786		82,284		449,301			(222,502)				0010
.010726XSPX EUR001/07/27|.010726X|&20260107EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	785	5,430,000	6920.93		169,525		45,767		246,785			(123,758)				0010
.010726JEEJ EUR001/07/27|.010726J|&20260107EIOS063	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	5,074	760,000	149.77		22,648		6,114		11,822			(16,534)				0010
.010726USPX EUR001/07/27|.010726U|&20260107EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	465	3,220,000	6920.93		83,334		22,498		119,864			(60,836)				0010
.260701CSPX DIGITAL01/07|.260701C|&20260107EIDO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2026	.01/07/2027	1,431	9,905,000	6920.93		494,260		133,436		668,122			(360,823)				0010
.260701PNDX EUR001/07/27|.260701P|&20260107EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/07/2026	.01/07/2027	343	8,795,000	25653.9		448,774		121,157		760,307			(327,617)				0010
.260701MNDX EUR001/07/27|.260701M|&20260107EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/07/2026	.01/07/2027	30	780,000	25653.9		24,877		6,716		40,009			(18,161)				0010
.070126BPDLV5E EUR001/07|.070126B|&20260107EIV0035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	.01/07/2026	.01/07/2027	2,226	836,000	375.56		20,148		5,439		244			(14,708)				0010
.070126CPDLV5E EUR001/07|.070126C|&20260107EIV0036	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	.01/07/2026	.01/07/2028	905	340,000	375.56		11,628		7,395		1,839			(4,233)				0010
.070126DPDLV5E EUR001/07|.070126D|&20260107EIOS065	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	.01/07/2026	.01/07/2027	1,662	624,000	375.56		12,293		3,319		182			(8,974)				0010
.070126EPDLV5E EUR001/07|.070126E|&20260107EIV0037	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	.01/07/2026	.01/07/2027	3,773	1,417,000	375.56		34,150		9,219		413			(24,930)				0010
.070126GPDLV5E EUR001/07|.070126G|&20260107EIOS066	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	.01/07/2026	.01/07/2027	841	316,000	375.56		7,394		1,996		92			(5,398)				0010
.070126APDLV5E EUR012/07|.070126A|&20260107EIV0034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	.01/07/2026	.12/07/2026	3,078	1,153,000	374.59		27,961		5,643		134			(22,318)				0010
.070126FPDLV5E EUR001/07|.070126F|&20260107EIV0038	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	.01/07/2026	.01/07/2028	1,182	444,000	375.56		15,185		9,657		2,401			(5,527)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.010926CSPX ASIAN12/07/2|.010926C|&20260109EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.01/09/2026	.12/07/2026	666	4,553,972	6839.96		72,248		14,758		106,939			(57,490)				0010
.010926ESPX ASIAN12/21/2|.010926E|&20260109EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.01/09/2026	.12/21/2026	629	4,326,570	6878.49		67,799		16,058		104,268			(51,741)				0010
.010926BSPX ASIAN11/30/2|.010926B|&20260109EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.01/09/2026	.11/30/2026	534	3,653,136	6844.28		60,884		11,380		91,205			(49,504)				0010
.010926DSPX ASIAN12/14/2|.010926D|&20260109EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.01/09/2026	.12/14/2026	414	2,822,035	6816.51		49,977		11,040		74,277			(38,937)				0010
.010926JSPX EUR012/14/26|.010926J|&20260109EIVO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/09/2026	.12/14/2026	854	5,478,820	6413.62		847,772		1,178,622		1,178,622	330,850						0010
.010926SSPX EUR011/16/26|.010926S|&20260109EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/09/2026	.11/16/2026	278	1,872,083	6734.11		123,877		188,005		188,005	64,128						0010
.010926PSPX EUR010/14/26|.010926P|&20260109EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/09/2026	.10/14/2026	357	2,372,019	6644.31		116,475		170,048		170,048	53,573						0010
.010926QSPX EUR010/14/26|.010926Q|&20260109EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/09/2026	.10/14/2026	345	2,292,287	6644.31		154,664		239,000		239,000	84,337						0010
.010926RSPX EUR011/16/26|.010926R|&20260109EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/09/2026	.11/16/2026	489	3,292,980	6734.11		163,751		239,109		239,109	75,358						0010
.010926KSPX EUR011/23/26|.010926K|&20260109EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/09/2026	.11/23/2026	516	3,407,143	6602.99		193,541		32,668		270,707			(160,873)				0010
.010926LSPX EUR011/30/26|.010926L|&20260109EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/09/2026	.11/30/2026	480	3,287,563	6849.09		106,594		19,924		153,759			(86,670)				0010
.010926HSPX EUR011/30/26|.010926H|&20260109EIVO003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/09/2026	.11/30/2026	189	1,001,375	5304.27		308,315		57,629		395,001			(250,686)				0010
.010926OSPX EUR012/14/26|.010926O|&20260109EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/09/2026	.12/14/2026	698	4,757,924	6816.51		259,153		57,246		381,845			(201,908)				0010
.010926MSPX EUR011/30/26|.010926M|&20260109EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/09/2026	.11/30/2026	283	1,938,292	6849.09		105,115		19,648		159,432			(85,467)				0010
.010926NSPX EUR012/07/26|.010926N|&20260109EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/09/2026	.12/07/2026	330	2,259,348	6846.51		102,323		20,901		150,737			(81,422)				0010
.A011426SPX EUR001/14/27|.A011426|&20260114EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.01/14/2026	.01/14/2027	474	3,280,000	6926.6		94,792		27,419		133,633			(67,373)				0010
.011426DEEJ EUR001/14/27|.011426D|&20260114EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/14/2026	.01/14/2027	2,853	430,000	150.730001169735		9,417		2,724		5,233			(6,693)				0010
.D261401NDX EUR001/14/27|.D261401|&20260114EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.01/14/2026	.01/14/2027	59	1,515,000	25465.94		76,886		22,240		130,478			(54,646)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.011426CEEJ EUR001/14/27|.011426C| &20260114E1OS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	13,302	2,005,000	150.730000049767		40,702		11,773		23,535			(28,928)				0010
.011426HEEJ EUR001/14/27|.011426H| &20260114E1OS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	3,350	505,000	150.72999881565		15,150		4,382		6,488			(10,768)				0010
.0011426SPX EUR001/14/27|.0011426| &20260114E1OS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	154	1,070,000	6926.6		60,455		17,487		91,235			(42,968)				0010
.0011426SPX EUR001/14/27|.0011426| &20260114E1OS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	1,010	6,995,000	6926.6		370,036		107,035		553,521			(263,000)				0010
.011426EEEJ EUR001/14/27|.011426E| &20260114E1OS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	11,278	1,700,000	150.730000019772		40,630		11,752		21,333			(28,878)				0010
.D011426SPX EUR001/14/27|.D011426| &20260114E1OS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	290	2,010,000	6926.6		75,375		21,803		108,275			(53,572)				0010
.011426XSPX EUR001/14/27|.011426X| &20260114E1OS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	581	4,025,000	6926.6		76,878		22,237		106,242			(54,640)				0010
.011426YSPX EUR001/14/27|.011426Y| &20260114E1OS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	639	4,425,000	6926.6		114,608		33,151		160,351			(81,457)				0010
.011426BEEJ EUR001/14/27|.011426B| &20260114E1OS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	9,686	1,460,000	150.72999932409		25,258		7,306		15,502			(17,952)				0010
.011426FEEJ EUR001/14/27|.011426F| &20260114E1OS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	11,511	1,735,000	150.729999723213		43,375		12,546		21,996			(30,829)				0010
.Z011426SPX DIGITAL01/14|.Z011426| &20260114E1D0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	272	1,885,000	6926.6		95,061		27,497		127,066			(67,564)				0010
.011426GEEJ EUR001/14/27|.011426G| &20260114E1OS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	7,596	1,145,000	150.729999208569		31,717		9,174		14,690			(22,542)				0010
.C011426SPX EUR001/14/27|.C011426| &20260114E1OS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	399	2,765,000	6926.6		90,416		26,153		128,393			(64,262)				0010
.011426WSPX EUR001/14/27|.011426W| &20260114E1OS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	1,195	8,280,000	6926.6		106,812		30,896		144,088			(75,916)				0010
.K011426SPX EUR001/14/27|.K011426| &20260114E1OS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	817	5,660,000	6926.6		284,698		82,351		422,516			(202,347)				0010
.0114260EEJ EUR001/14/27|.011426Q| &20260114E1V0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	7,312	1,100,000	150.428539455669		11,000		3,182		15,153			(7,818)				0010
.011426AEEJ EUR001/14/27|.011426A| &20260114E1OS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	20,334	3,065,000	150.730000144042		33,409		9,664		21,263			(23,745)				0010
.H011426SPX EUR001/14/27|.H011426| &20260114E1OS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	1,021	7,070,000	6926.6		306,131		88,550		445,165			(217,581)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.011426LEEJ EUR001/14/27|.011426L| &20260114EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	7,166	1,110,000	154.89014790737		22,089		6,389		4,582			(15,700)				0010
.I261401NDX DIGITAL01/14|.I261401| &20260114EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	31	800,000	25465.94		40,520		11,721		59,888			(28,799)				0010
.H261401NDX EUR001/14/27|.H261401| &20260114EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	82	2,095,000	25465.94		120,148		208,900		208,900	88,752						0010
.V011426SPX EUR001/14/27|.V011426| &20260114EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	1,127	8,195,000	7272.93		462,198		670,797		670,797	208,599						0010
.F011426SPX EUR001/14/27|.F011426| &20260114EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	4,497	31,150,000	6926.6		1,224,195		1,764,908		1,764,908	540,713						0010
.011426NEEJ EUR001/14/28|.011426N| &20260114EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2028	65,349	9,850,000	150.730000080828		412,715		269,256		269,256	(143,459)						0010
.011426MEEJ EUR001/14/27|.011426M| &20260114EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	55,198	8,320,000	150.730000064749		256,256		106,893		106,893	(149,363)						0010
.Y011426SPX EUR001/14/28|.Y011426| &20260114EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2028	1,094	8,030,000	7340.12		799,788		1,207,054		1,207,054	407,266						0010
.M011426SPX EUR001/14/27|.M011426| &20260114EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	1,401	9,705,000	6926.6		492,044		731,363		731,363	239,319						0010
.T011426SPX EUR001/14/27|.T011426| &20260114EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	3,444	23,855,000	6926.6		1,414,602		2,146,489		2,146,489	731,888						0010
.F261401NDX EUR001/14/27|.F261401| &20260114EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	83	2,125,000	25465.94		111,669		190,486		190,486	78,817						0010
.G011426SPX EUR001/14/27|.G011426| &20260114EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	861	5,965,000	6926.6		257,092		373,802		373,802	116,710						0010
.X011426SPX EUR001/14/28|.X011426| &20260114EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2028	712	4,935,000	6926.6		667,212		959,281		959,281	292,069						0010
.R011426SPX EUR001/14/27|.R011426| &20260114EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	1,633	11,310,000	6926.6		641,277		967,786		967,786	326,509						0010
.J011426SPX EUR001/14/27|.J011426| &20260114EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	9,689	67,110,000	6926.6		3,060,216		4,476,803		4,476,803	1,416,587						0010
.W011426SPX EUR001/14/27|.W011426| &20260114EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	266	1,955,000	7342.2		99,901		144,398		144,398	44,498						0010
.U011426SPX EUR001/14/27|.U011426| &20260114EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	144	1,000,000	6926.6		86,500		25,021		124,986			(61,479)				0010
.E011426SPX EUR001/14/27|.E011426| &20260114EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	790	5,475,000	6926.6		209,145		60,496		300,893			(148,649)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.I011426SPX EUR001/14/27|.I011426| &20260114EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	824	5,705,000	6926.6		252,161		72,939		367,745			(179,222)				0010
.J261401NDX DIGITAL01/14|.J261401| &20260114EIDO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	125	3,195,000	25465.94		161,827		46,809		239,177			(115,017)				0010
.P011426SPX EUR001/14/27|.P011426| &20260114EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	861	5,965,000	6926.6		322,110		93,172		483,032			(228,938)				0010
.011426KEEJ EUR001/14/27|.011426K| &20260114EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	3,782	570,000	150.730009234196		17,214		4,979		7,323			(12,235)				0010
.E261401NDX EUR001/14/27|.E261401| &20260114EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	61	1,560,000	25465.94		80,808		23,374		137,675			(57,434)				0010
.C261401NDX EUR001/14/27|.C261401| &20260114EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	76	1,925,000	25465.94		96,924		28,036		164,208			(68,888)				0010
.0114260EEJ EUR001/14/27|.0114260| &20260114EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	6,933	1,045,000	150.730009234196		32,186		9,310		13,426			(22,876)				0010
.011426JEEJ EUR001/14/27|.011426J| &20260114EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	3,218	485,000	150.729999372217		14,502		4,195		6,231			(10,307)				0010
.L011426SPX EUR001/14/27|.L011426| &20260114EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	1,911	13,240,000	6926.6		671,268		194,168		996,811			(477,100)				0010
.B011426SPX EUR001/14/27|.B011426| &20260114EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	785	5,435,000	6926.6		174,464		50,465		248,011			(123,999)				0010
.011426PEEJ EUR001/14/28|.011426P| &20260114EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2028	5,274	795,000	150.729988176702		33,311		21,505		21,732			(11,805)				0010
.011426IEEJ EUR001/14/27|.011426I| &20260114EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	3,218	485,000	150.729999372217		10,234		2,960		5,807			(7,273)				0010
.B261401NDX EUR001/14/27|.B261401| &20260114EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	16	415,000	25465.94		13,384		3,871		21,402			(9,512)				0010
.011426ZSPX EUR001/14/27|.011426Z| &20260114EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	533	3,695,000	6926.6		96,440		27,896		135,445			(68,544)				0010
.A261401SPX DIGITAL01/14|.A261401| &20260114EIDO004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	1,087	7,530,000	6926.6		379,738		109,842		507,591			(269,896)				0010
.S011426SPX EUR001/14/27|.S011426| &20260114EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	358	2,480,000	6926.6		142,352		41,176		215,039			(101,176)				0010
.G261401NDX EUR001/14/27|.G261401| &20260114EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	85	2,160,000	25465.94		115,560		33,426		198,014			(82,134)				0010
.N011426SPX EUR001/14/27|.N011426| &20260114EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	01/14/2026	01/14/2027	3,391	23,490,000	6926.6		1,237,923		358,077		1,850,692			(879,846)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.P261401PDLV5E EUR001/14|.P261401|&20260114EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/14/2026	.01/14/2027	894	339,000	379.09		8,136		2,353		50			(5,783)				0010
.O261401PDLV5E EUR001/14|.O261401|&20260114EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/14/2026	.01/14/2028	7,207	2,732,000	379.09		93,434		60,322		11,158			(33,113)				0010
.N261401PDLV5E EUR001/14|.N261401|&20260114EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/14/2026	.01/14/2027	5,914	2,242,000	379.09		54,032		15,629		329			(38,403)				0010
.M261401PDLV5E EUR001/14|.M261401|&20260114EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/14/2026	.01/14/2027	290	110,000	379.09		2,585		748		16			(1,837)				0010
.L261401PDLV5E EUR001/14|.L261401|&20260114EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/14/2026	.01/14/2028	1,461	554,000	379.09		18,947		12,232		2,263			(6,715)				0010
.K261401PDLV5E EUR001/14|.K261401|&20260114EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/14/2026	.01/14/2027	1,960	743,000	379.09		17,906		5,180		109			(12,727)				0010
.Q261401PDLV5E EUR001/14|.Q261401|&20260114EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/14/2026	.01/14/2027	165,768	62,841,000	379.09		1,514,468		9,209		9,209	(1,505,259)						0010
.V012126SPX EUR001/21/27|.V012126|&20260121EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/21/2026	.01/21/2027	768	5,280,000	6875.62		279,507		86,239		423,576			(193,268)				0010
.Q012126SPX EUR001/21/27|.Q012126|&20260121EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/21/2026	.01/21/2027	1,026	7,055,000	6875.62		305,192		94,164		449,393			(211,028)				0010
.012126DEEJ EUR001/21/27|.012126D|&20260121EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/21/2026	.01/21/2026	15,957	2,410,000	151.03		59,768		18,441		29,233			(41,327)				0010
.K012126SPX EUR001/21/27|.K012126|&20260121EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/21/2026	.01/21/2027	1,685	11,585,000	6875.62		317,232		97,879		451,043			(219,353)				0010
.012126JEEJ EUR001/21/27|.012126J|&20260121EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/21/2026	.01/21/2027	6,142	960,000	156.300947		16,992		5,243		2,711			(11,749)				0010
.I012126SPX EUR001/21/27|.I012126|&20260121EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/21/2026	.01/21/2027	546	3,755,000	6875.62		73,125		22,562		102,299			(50,563)				0010
.L012126SPX EUR001/21/27|.L012126|&20260121EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/21/2026	.01/21/2027	188	1,290,000	6875.62		40,565		12,516		58,215			(28,049)				0010
.Z012126SPX EUR001/21/27|.Z012126|&20260121EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/21/2026	.01/21/2027	301	2,070,000	6875.62		113,486		35,015		173,114			(78,471)				0010
.012126EEEJ EUR001/21/27|.012126E|&20260121EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/21/2026	.01/21/2026	9,733	1,470,000	151.03		44,247		13,652		18,136			(30,595)				0010
.T012126SPX EUR001/21/27|.T012126|&20260121EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/21/2026	.01/21/2027	387	2,660,000	6875.62		135,844		41,913		204,532			(93,930)				0010
.012126BEEJ EUR001/21/27|.012126B|&20260121EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/21/2026	.01/21/2027	10,594	1,600,000	151.03		27,840		8,590		16,254			(19,250)				0010
.012126HEEJ EUR001/21/28|.012126H|&20260121EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/21/2026	.01/21/2028	463	70,000	151.03		2,933		1,922		1,860			(1,011)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.E012126NDX DIGITAL01/21|.E012126|&20260121EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	40	1,025,000	25326.58		51,629		15,930		76,131			(35,699)				0010
.N012126SPX EUR001/21/27|.N012126|&20260121EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2026	01/21/2027	373	2,565,000	6875.62		96,406		29,745		140,138			(66,661)				0010
.012126CEEJ EUR001/21/27|.012126C|&20260121EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2026	01/21/2027	21,486	3,245,000	151.03		67,172		20,725		36,783			(46,446)				0010
.012126IEEJ EUR001/21/27|.012126I|&20260121EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2026	01/21/2027	3,825	580,000	151.619017		16,936		5,225		6,222			(11,711)				0010
.012126TNDX EUR001/21/27|.012126T|&20260121EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/21/2026	01/21/2027	74	1,875,000	25326.58		95,029		29,320		159,588			(65,709)				0010
.S262101SPX DIGITAL01/21|.S262101|&20260121EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	369	2,540,000	6875.62		126,995		39,183		173,036			(87,812)				0010
.H012126SPX EUR001/21/27|.H012126|&20260121EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2026	01/21/2027	1,073	7,375,000	6875.62		94,208		29,067		129,700			(65,141)				0010
.012126AEEJ EUR001/21/27|.012126A|&20260121EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2026	01/21/2027	21,155	3,195,000	151.03		35,145		10,844		21,316			(24,301)				0010
.S012126SPX EUR001/21/27|.S012126|&20260121EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2026	01/21/2027	1,038	7,135,000	6875.62		362,009		111,694		544,434			(250,314)				0010
.012126VNDX EUR001/21/27|.012126V|&20260121EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	01/21/2026	01/21/2027	136	3,440,000	25326.58		185,818		57,332		315,638			(128,486)				0010
.Y012126SPX EUR001/21/27|.Y012126|&20260121EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2026	01/21/2027	729	5,010,000	6875.62		270,610		83,494		411,564			(187,116)				0010
.D262101SPX EUR001/21/27|.D262101|&20260121EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2026	01/21/2027	145	1,000,000	6875.62		85,626		26,419		134,107			(59,207)				0010
.012126GEEJ EUR001/21/27|.012126G|&20260121EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2026	01/21/2027	6,125	925,000	151.03		28,028		8,648		11,412			(19,380)				0010
.M012126SPX EUR001/21/27|.M012126|&20260121EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2026	01/21/2027	510	3,505,000	6875.62		111,165		34,299		159,631			(76,866)				0010
.0012126SPX EUR001/21/27|.0012126|&20260121EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2026	01/21/2027	1,156	7,945,000	6875.62		303,428		93,620		441,634			(209,808)				0010
.012126FEEJ EUR001/21/27|.012126F|&20260121EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2026	01/21/2027	8,243	1,245,000	151.03		28,137		8,681		14,674			(19,456)				0010
.F012126NDX DIGITAL01/21|.F012126|&20260121EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2026	01/21/2027	162	4,094,999	25326.58		206,263		63,640		304,152			(142,622)				0010
.R012126SPX EUR001/21/27|.R012126|&20260121EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2026	01/21/2027	523	3,595,000	6875.62		159,068		49,079		234,774			(109,989)				0010
.012126KEEJ EUR001/21/27|.012126K|&20260121EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2026	01/21/2027	11,289	1,705,000	151.03		52,855		16,308		21,036			(36,547)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.J012126SPX EUR001/21/27|.J012126|&20260121EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/21/2026	.01/21/2027	775	5,330,000	6875.62		145,637		44,935		207,070			(100,702)				0010
.U012126SPX EUR001/21/27|.U012126|&20260121EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/21/2026	.01/21/2027	488	3,355,000	6875.62		174,225		53,755		263,098			(120,470)				0010
.A262101SPX EUR001/21/27|.A262101|&20260121EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/21/2026	.01/21/2027	279	1,915,000	6875.62		107,372		33,129		164,553			(74,244)				0010
.W012126SPX EUR001/21/27|.W012126|&20260121EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.01/21/2026	.01/21/2027	3,134	21,550,000	6875.62		1,140,792		351,980		1,728,798			(788,812)				0010
.012126RNDX EUR001/21/27|.012126R|&20260121EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	.01/21/2026	.01/21/2027	29	745,000	25326.58		24,078		7,429		38,120			(16,649)				0010
.012126LEEJ EUR001/21/28|.012126L|&20260121EIVO016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/21/2026	.01/21/2028	1,986	300,000	151.03		12,570		8,236		7,972			(4,334)				0010
.012126UNDX EUR001/21/27|.012126U|&20260121EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	.01/21/2026	.01/21/2027	131	3,310,000	25326.58		168,595		52,018		283,363			(116,577)				0010
.T262101SPX DIGITAL01/21|.T262101|&20260121EIDO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.01/21/2026	.01/21/2027	1,478	10,160,000	6875.62		507,980		156,732		692,145			(351,248)				0010
.Y262101PDLV5E EUR001/21|.Y262101|&20260121EIVO020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/21/2026	.01/21/2028	1,049	397,000	378.38		13,538		8,870		1,759			(4,668)				0010
.V262101PDLV5E EUR012/21|.V262101|&20260121EIVO017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/21/2026	.12/21/2026	1,672	629,000	376.27		16,299		3,977		83			(12,322)				0010
.X262101PDLV5E EUR001/21|.X262101|&20260121EIVO019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/21/2026	.01/21/2027	1,670	632,000	378.38		15,231		4,699		137			(10,532)				0010
.Z262101PDLV5E EUR001/21|.Z262101|&20260121EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/21/2026	.01/21/2027	254	96,000	378.38		2,256		696		21			(1,560)				0010
.W262101PDLV5E EUR012/21|.W262101|&20260121EIVO018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/21/2026	.12/21/2027	1,026	386,000	376.27		14,036		8,981		1,874			(5,055)				0010
.262101APDLV5E EUR001/21|.262101A|&20260121EIVO021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/21/2026	.01/21/2027	4,987	1,887,000	378.38		45,477		14,031		410			(31,445)				0010
.262101BPDLV5E EUR001/21|.262101B|&20260121EIVO022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/21/2026	.01/21/2028	4,194	1,587,000	378.38		54,117		35,458		7,030			(18,658)				0010
.262101CPDLV5E EUR001/21|.262101C|&20260121EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/21/2026	.01/21/2027	695	263,000	378.38		6,286		1,939		57			(4,346)				0010
.012626CSPX EUR012/21/26|.012626C|&20260126EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	.01/26/2026	.12/21/2026	253	1,740,258	6878.49		93,069		23,054		137,011			(70,015)				0010
.012626DSPX EUR012/28/26|.012626D|&20260126EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	.01/26/2026	.12/28/2026	238	1,643,566	6905.74		85,542		22,538		125,488			(63,004)				0010
.012626ASPX ASIAN12/28/2|.012626A|&20260126EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	.01/26/2026	.12/28/2026	541	3,736,005	6905.74		56,387		14,856		86,944			(41,530)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.012626BSPX EUR012/21/26|.012626B| &20260126EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	01/26/2026	12/21/2026	175	997,670	5702.85		255,368		63,256		334,481			(192,112)				0010
.012826FEEJ EUR001/28/27|.012826F| &20260128EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	25,093	3,860,000	153.83		42,074		13,793		14,370			(28,281)				0010
.B012826SPX EUR001/28/27|.B012826| &20260128EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	296	2,065,000	6978.03		78,284		25,663		110,134			(52,621)				0010
.M012826SPX EUR001/28/27|.M012826| &20260128EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	277	1,935,000	6978.03		108,089		35,434		158,062			(72,655)				0010
.0128260EEJ EUR001/28/27|.012826O| &20260128EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	2,304	355,000	154.106894		10,721		3,515		2,068			(7,206)				0010
.012826IEEJ EUR001/28/27|.012826I| &20260128EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	25,255	3,885,000	153.83		98,679		32,349		24,231			(66,330)				0010
.012826TSPX EUR001/28/27|.012826T| &20260128EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	453	3,160,000	6978.03		60,293		19,765		82,262			(40,527)				0010
.012826NEEJ EUR001/28/28|.012826N| &20260128EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2028	423	65,000	153.83		2,737		1,819		1,250			(917)				0010
.012826HEEJ EUR001/28/27|.012826H| &20260128EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	33,544	5,160,000	153.83		108,876		35,692		30,791			(73,184)				0010
.012826XSPX EUR001/28/27|.012826X| &20260128EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	881	6,145,000	6978.03		190,495		62,449		246,944			(128,046)				0010
.D012826SPX EUR001/28/27|.D012826| &20260128EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	1,512	10,550,000	6978.03		454,811		149,098		646,759			(305,713)				0010
.012826SSPX EUR001/28/27|.012826S| &20260128EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	1,589	11,085,000	6978.03		136,124		44,625		183,502			(91,499)				0010
.I012826SPX EUR001/28/27|.I012826| &20260128EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	1,094	7,635,000	6978.03		402,212		131,855		585,503			(270,357)				0010
.Y012826NDX DIGITAL01/28|.Y012826| &20260128EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2026	01/28/2027	39	1,020,000	26022.79		52,316		17,150		74,766			(35,165)				0010
.Q012826SPX DIGITAL01/28|.Q012826| &20260128EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2026	01/28/2027	272	1,895,000	6978.03		96,785		31,728		126,616			(65,057)				0010
.0128266EEJ EUR001/28/27|.012826G| &20260128EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	15,602	2,400,000	153.83		41,760		13,690		13,075			(28,070)				0010
.K012826SPX EUR001/28/27|.K012826| &20260128EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	155	1,080,000	6978.03		58,126		19,055		84,742			(39,071)				0010
.V012826NDX EUR001/28/27|.V012826| &20260128EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	01/28/2026	01/28/2027	83	2,160,000	26022.79		108,495		35,567		178,942			(72,928)				0010
.0128262SPX EUR001/28/27|.012826Z| &20260128EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	349	2,435,000	6978.03		78,456		25,720		109,339			(52,736)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.012826JEEJ EUR001/28/27|.012826J| &20260128EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	10,011	1,540,000	153.83		46,508		15,246		9,678			(31,262)				0010
.F012826SPX EUR001/28/27|.F012826| &20260128EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	461	3,215,000	6978.03		162,711		53,341		235,626			(109,371)				0010
.012826USPX EUR001/28/27|.012826U| &20260128EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	277	1,935,000	6978.03		46,866		15,364		64,514			(31,502)				0010
.012826PEEJ EUR001/28/27|.012826P| &20260128EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	5,118	815,000	159.229433		14,426		4,729		915			(9,696)				0010
.012826VSPX EUR001/28/27|.012826V| &20260128EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	1,441	10,055,000	6978.03		266,256		87,285		367,999			(178,971)				0010
.A012826SPX EUR001/28/27|.A012826| &20260128EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	170	1,185,000	6978.03		42,032		13,779		58,884			(28,253)				0010
.T012826NDX EUR001/28/27|.T012826| &20260128EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	01/28/2026	01/28/2027	13	345,000	26022.79		16,602		5,442		27,018			(11,159)				0010
.E012826SPX EUR001/28/27|.E012826| &20260128EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	1,033	7,210,000	6978.03		317,889		104,212		453,081			(213,677)				0010
.P012826SPX EUR001/28/28|.P012826| &20260128EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2028	143	1,000,000	6978.03		135,520		90,098		189,721			(45,422)				0010
.L012826SPX EUR001/28/27|.L012826| &20260128EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	631	4,405,000	6978.03		237,077		77,719		345,636			(159,358)				0010
.012826MEEJ EUR001/28/27|.012826M| &20260128EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	5,818	895,000	153.83		27,298		8,949		5,625			(18,349)				0010
.N012826SPX EUR001/28/27|.N012826| &20260128EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	723	5,045,000	6978.03		282,369		92,567		412,990			(189,802)				0010
.C012826SPX EUR001/28/27|.C012826| &20260128EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	1,090	7,605,000	6978.03		289,446		94,887		407,316			(194,559)				0010
.W012826NDX EUR001/28/27|.W012826| &20260128EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	01/28/2026	01/28/2027	11	275,000	26022.79		13,982		4,583		23,144			(9,398)				0010
.012826REEJ EUR001/28/27|.012826R| &20260128EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	10,268	1,585,000	154.368405		46,758		15,328		8,586			(31,429)				0010
.012826WSPX EUR001/28/27|.012826W| &20260128EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	1,353	9,440,000	6978.03		258,467		84,732		357,583			(173,736)				0010
.H012826SPX EUR001/28/27|.H012826| &20260128EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	291	2,030,000	6978.03		105,073		34,445		152,627			(70,627)				0010
.R012826SPX DIGITAL01/28|.R012826| &20260128EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2026	01/28/2027	1,088	7,590,000	6978.03		387,652		127,081		507,134			(260,570)				0010
.012826LEEJ EUR001/28/27|.012826L| &20260128EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	3,218	495,000	153.83		14,900		4,884		3,111			(10,015)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.G012826SPX EUR001/28/27|.G012826|&20260128EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	1,844	12,865,000	6978.03		651,612		213,614		943,752			(437,998)				0010
.012826YSPX EUR001/28/27|.012826Y|&20260128EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	853	5,955,000	6978.03		188,059		61,650		261,820			(126,409)				0010
.S012826NDX EUR001/28/27|.S012826|&20260128EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	01/28/2026	01/28/2027	17	455,000	26022.79		15,814		5,184		22,696			(10,630)				0010
.X012826NDX EUR001/28/27|.X012826|&20260128EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	01/28/2026	01/28/2027	136	3,550,000	26022.79		186,840		61,251		312,434			(125,589)				0010
.012826KEEJ EUR001/28/27|.012826K|&20260128EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	10,109	1,555,000	153.83		35,143		11,521		9,484			(23,622)				0010
.0012826SPX EUR001/28/27|.0012826|&20260128EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	143	1,000,000	6978.03		85,740		28,108		120,584			(57,632)				0010
.U012826NDX EUR001/28/27|.U012826|&20260128EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	01/28/2026	01/28/2027	154	4,015,000	26022.79		200,509		65,732		330,120			(134,777)				0010
.Z012826NDX DIGITAL01/28|.Z012826|&20260128EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2026	01/28/2027	157	4,075,000	26022.79		209,007		68,517		298,697			(140,489)				0010
.0128260EEJ EUR001/28/28|.012826Q|&20260128EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2028	1,755	270,000	153.83		11,367		7,557		5,194			(3,810)				0010
.J012826SPX EUR001/28/27|.J012826|&20260128EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2026	01/28/2027	4,174	29,125,000	6978.03		1,536,635		503,745		2,237,112			(1,032,890)				0010
.C262801PDLV5E EUR001/14|.C262801|&20260128EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/28/2026	01/14/2027	1,483	562,000	379.09		12,230		82		82	(12,148)						0010
.A262801PDLV5E EUR012/28|.A262801|&20260128EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/28/2026	12/28/2026	2,844	1,074,000	377.61		24,788		6,570		127			(18,218)				0010
.D262801PDLV5E EUR001/28|.D262801|&20260128EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/28/2026	01/28/2027	5,191	1,961,000	377.79		47,260		15,493		589			(31,767)				0010
.F262801PDLV5E EUR001/28|.F262801|&20260128EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/28/2026	01/28/2027	540	204,000	377.79		4,814		1,578		61			(3,236)				0010
.E262801PDLV5E EUR001/28|.E262801|&20260128EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/28/2026	01/28/2028	3,579	1,352,000	377.79		46,103		30,651		6,415			(15,452)				0010
.B262801PDLV5E EUR012/28|.B262801|&20260128EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/28/2026	12/28/2027	935	353,000	377.61		11,769		7,649		1,554			(4,120)				0010
.020926AEEJ EUR002/08/27|.020926A|&20260209EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	28,837	4,430,000	153.62		48,730		17,500		18,168			(31,230)				0010
.020926FEEJ EUR002/08/27|.020926F|&20260209EIOS058	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	13,507	2,075,000	153.62		46,895		16,841		14,383			(30,054)				0010
.0209260SPX EUR002/08/27|.020926Q|&20260209EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	1,599	11,140,000	6964.82		280,171		100,614		387,407			(179,557)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.R260902NDX EUR002/08/27|.R260902| &20260209EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/09/2026	02/08/2027	188	4,755,000	25268.14		246,109		88,382		412,267			(157,728)				0010
.020926USPX EUR002/08/27|.020926U| &20260209EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	483	3,365,000	6964.82		125,683		45,135		177,128			(80,548)				0010
.C020926SPX EUR002/08/27|.C020926| &20260209EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	688	4,790,000	6964.82		242,326		87,023		352,119			(155,303)				0010
.020926BEEJ EUR002/08/27|.020926B| &20260209EIOS056	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	16,795	2,580,000	153.62		44,892		16,121		15,715			(28,771)				0010
.K020926SPX EUR002/08/27|.K020926| &20260209EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	1,444	10,060,000	6964.82		541,228		194,364		793,059			(346,864)				0010
.020926DEEJ EUR002/08/27|.020926D| &20260209EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	2,494	385,000	154.3881		11,088		3,982		2,272			(7,106)				0010
.020926GEEJ EUR002/08/27|.020926G| &20260209EIOS059	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	15,721	2,415,000	153.62		60,375		21,682		17,171			(38,693)				0010
.0209260SPX EUR002/08/27|.020926O| &20260209EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	385	2,680,000	6964.82		51,402		18,459		70,387			(32,943)				0010
.020926IEEJ EUR002/08/27|.020926I| &20260209EIOS061	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	10,383	1,595,000	153.62		48,169		17,298		11,494			(30,871)				0010
.P020926SPX EUR002/08/27|.P020926| &20260209EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	215	1,500,000	6964.82		128,760		46,240		187,269			(82,520)				0010
.260902NDX DIGITAL02/08|.260902D| &20260209EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/09/2026	02/08/2027	94	2,375,000	25268.14		118,655		42,611		173,014			(76,044)				0010
.020926XSPX EUR002/08/27|.020926X| &20260209EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	2,095	14,590,000	6964.82		626,641		225,037		893,229			(401,604)				0010
.020926EEEJ EUR002/08/27|.020926E| &20260209EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	4,749	755,000	158.9967		13,364		4,799		1,100			(8,564)				0010
.K260902SPX DIGITAL02/08|.K260902| &20260209EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	536	3,735,000	6964.82		184,023		66,086		241,235			(117,938)				0010
.A020926SPX EUR002/08/27|.A020926| &20260209EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	519	3,615,000	6964.82		178,328		64,040		258,220			(114,288)				0010
.020926NSPX EUR002/08/27|.020926N| &20260209EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	2,494	17,370,000	6964.82		214,520		77,037		290,767			(137,482)				0010
.G020926SPX EUR002/08/27|.G020926| &20260209EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	401	2,790,000	6964.82		145,805		52,361		212,898			(93,444)				0010
.020926HEEJ EUR002/08/27|.020926H| &20260209EIOS060	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	2,669	410,000	153.62		11,480		4,123		2,951			(7,357)				0010
.020926CEEJ EUR002/08/27|.020926C| &20260209EIOS057	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	21,840	3,355,000	153.62		68,778		24,699		22,361			(44,078)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.020926SSPX EUR002/08/27|.020926S| &20260209EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	271	1,885,000	6964.82		59,132		21,235		82,531			(37,897)				0010
.P260902NDX EUR002/08/27|.P260902| &20260209EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/09/2026	02/08/2027	12	315,000	25268.14		15,294		5,492		25,382			(9,802)				0010
.D020926SPX EUR002/08/27|.D020926| &20260209EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	2,806	19,545,000	6964.82		988,782		355,087		1,436,777			(633,694)				0010
.I020926SPX EUR002/08/27|.I020926| &20260209EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	5,316	37,025,000	6964.82		2,003,053		719,328		2,907,333			(1,283,724)				0010
.020926ZSPX EUR002/08/27|.020926Z| &20260209EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	447	3,115,000	6964.82		150,984		54,221		218,136			(96,763)				0010
.020926JEEJ EUR002/08/27|.020926J| &20260209EIOS062	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	4,557	700,000	153.62		15,540		5,581		4,819			(9,959)				0010
.020926RSPX EUR002/08/27|.020926R| &20260209EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	1,215	8,465,000	6964.82		231,856		83,263		321,804			(148,593)				0010
.Q020926SPX EUR002/08/27|.Q020926| &20260209EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	323	2,250,000	6964.82		193,140		69,360		280,904			(123,780)				0010
.020926MEEJ EUR002/08/27|.020926M| &20260209EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	6,769	1,040,000	153.635362		32,240		11,578		7,465			(20,662)				0010
.F020926SPX EUR002/08/27|.F020926| &20260209EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	557	3,880,000	6964.82		200,247		71,912		291,865			(128,335)				0010
.B020926SPX EUR002/08/27|.B020926| &20260209EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	1,569	10,925,000	6964.82		541,225		194,362		784,181			(346,862)				0010
.020926VSPX EUR002/08/27|.020926V| &20260209EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	1,465	10,200,000	6964.82		386,580		138,827		545,388			(247,753)				0010
.L020926SPX EUR002/08/27|.L020926| &20260209EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	247	1,720,000	6964.82		95,873		34,429		140,935			(61,443)				0010
.H020926SPX EUR002/08/27|.H020926| &20260209EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	1,078	7,510,000	6964.82		395,176		141,914		577,627			(253,262)				0010
.R020926SPX EQFIID02/08/2|.R020926| SPX EQFIID 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	798	5,750,000	7208.59		369,150		132,568		546,294			(236,582)				0010
.0260902NDX EUR002/08/27|.0260902| &20260209EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/09/2026	02/08/2027	258	6,520,000	25268.14		331,138		118,917		553,099			(212,221)				0010
.020926YSPX EUR002/08/27|.020926Y| &20260209EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	1,658	11,545,000	6964.82		507,172		182,134		724,651			(325,038)				0010
.020926TSPX EUR002/08/27|.020926T| &20260209EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	861	6,000,000	6964.82		188,880		67,830		263,635			(121,050)				0010
.L260902SPX DIGITAL02/08|.L260902| &20260209EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	2,144	14,935,000	6964.82		735,847		264,255		964,618			(471,593)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.020926PSPX EUR002/08/27|.020926P|&20260209E|OS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	165	1,150,000	6964.82		28,463		10,221		39,333			(18,241)				0010
.260902ENDX DIGITAL02/08|.260902E|&20260209E|DO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/09/2026	02/08/2027	376	9,490,001	25268.14		474,120		170,264		691,327			(303,856)				0010
.020926LEEJ EUR002/08/27|.020926L|&20260209E|OS064	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	2,962	455,000	153.62		13,878		4,984		3,279			(8,894)				0010
.020926KEEJ EUR002/08/27|.020926K|&20260209E|OS063	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	7,421	1,140,000	153.62		34,314		12,323		8,215			(21,991)				0010
.T260902NDX EUR002/08/27|.T260902|&20260209E|OS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/09/2026	02/08/2027	448	11,330,000	25268.14		609,871		219,015		1,028,157			(390,857)				0010
.N260902NDX EUR002/08/27|.N260902|&20260209E|OS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/09/2026	02/08/2027	34	865,000	25268.14		26,998		9,695		42,792			(17,302)				0010
.260902OPDLV5E EUR001/07|.260902O|&20260209E|VO022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/09/2026	01/07/2028	817	307,000	375.56		13,458		8,966		1,623			(4,493)				0010
.260902RPDLV5E EUR002/08|.260902R|&20260209E|OS065	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/09/2026	02/08/2027	924	354,000	383.22		8,496		3,051		40			(5,445)				0010
.260902NPDLV5E EUR012/28|.260902N|&20260209E|VO021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/09/2026	12/28/2027	609	230,000	377.61		9,364		6,193		999			(3,172)				0010
.260902PPDLV5E EUR002/08|.260902P|&20260209E|VO023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/09/2026	02/08/2027	3,090	1,184,000	383.22		28,771		10,332		133			(18,439)				0010
.260902MPDLV5E EUR001/07|.260902M|&20260209E|VO020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/09/2026	01/07/2027	2,679	1,006,000	375.56		34,254		10,173		287			(24,082)				0010
.260902QPDLV5E EUR002/07|.260902Q|&20260209E|VO024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/09/2026	02/07/2028	1,649	632,000	383.22		21,678		14,750		1,937			(6,927)				0010
.021726YSPX EUR002/16/27|.021726Y|&20260217E|OS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	211	1,445,000	6843.22		81,195		30,953		123,372			(50,242)				0010
.W021726EEJ EUR002/16/27|.W021726|&20260217E|VO007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	6,453	1,020,000	158.07555		17,850		6,805		2,245			(11,045)				0010
.L021726EEJ EUR002/16/27|.L021726|&20260217E|OS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	4,125	630,000	152.73		16,065		6,124		5,867			(9,941)				0010
.021726MSPX EUR002/16/27|.021726M|&20260217E|OS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	1,737	11,890,000	6843.22		513,767		195,856		754,279			(317,911)				0010
.021726USPX EUR002/16/27|.021726U|&20260217E|OS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	180	1,235,000	6843.22		64,899		24,741		97,428			(40,159)				0010
.E261702NDX EUR002/16/27|.E261702|&20260217E|OS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	02/17/2026	02/16/2027	76	1,885,000	24701.6		102,167		38,948		174,050			(63,219)				0010
.021726BSPX EUR002/16/27|.021726B|&20260217E|OS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	1,538	10,525,000	6843.22		142,088		54,166		185,465			(87,922)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.H021726EEJ EUR002/16/27|.H021726| &20260217EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	7,104	1,085,000	152.73		18,554		7,073		8,314			(11,481)				0010
.G021726EEJ EUR002/16/27|.G021726| &20260217EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	21,116	3,225,000	152.73		35,153		13,401		16,295			(21,752)				0010
.M021726EEJ EUR002/16/27|.M021726| &20260217EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	7,268	1,110,000	152.73		30,636		11,679		10,450			(18,957)				0010
.021726ISPX EUR002/16/27|.021726I| &20260217EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	457	3,125,000	6843.22		118,375		45,126		172,121			(73,249)				0010
.E021726SPX DIGITAL02/16|.E021726| &20260217EIDO003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	332	2,275,000	6843.22		113,250		43,172		154,105			(70,077)				0010
.021726DSPX EUR002/16/27|.021726D| &20260217EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	421	2,880,000	6843.22		70,099		26,723		99,308			(43,376)				0010
.021726CSPX EUR002/16/27|.021726C| &20260217EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	511	3,495,000	6843.22		66,824		25,475		93,797			(41,350)				0010
.V021726EEJ EUR002/16/27|.V021726| &20260217EIVO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	1,939	300,000	154.684944		7,590		2,893		1,748			(4,697)				0010
.K021726EEJ EUR002/16/27|.K021726| &20260217EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	11,753	1,795,000	152.73		44,516		16,970		16,617			(27,546)				0010
.B261702NDX EUR002/16/27|.B261702| &20260217EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	02/17/2026	02/16/2027	40	990,000	24701.6		49,995		19,059		84,058			(30,936)				0010
.I021726EEJ EUR002/16/27|.I021726| &20260217EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	26,354	4,025,000	152.73		81,708		31,148		34,368			(50,559)				0010
.T021726EEJ EUR002/16/27|.T021726| &20260217EIVO004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	3,306	505,000	152.73		15,554		5,929		4,767			(9,625)				0010
.N021726EEJ EUR002/16/27|.N021726| &20260217EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	7,595	1,160,000	152.73		34,684		13,222		10,950			(21,462)				0010
.021726WSPX EUR002/16/27|.021726W| &20260217EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	931	6,370,000	6843.22		345,254		131,616		521,064			(213,638)				0010
.021726RSPX EUR002/16/27|.021726R| &20260217EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	747	5,115,000	6843.22		257,387		98,120		383,855			(159,267)				0010
.021726ASPX EUR002/16/27|.021726A| &20260217EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	147	1,005,000	6843.22		3,568		1,360		4,864			(2,208)				0010
.021726GSPX EUR002/16/27|.021726G| &20260217EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	1,630	11,155,000	6843.22		323,495		123,321		462,205			(200,174)				0010
.J021726EEJ EUR002/16/27|.J021726| &20260217EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	20,985	3,205,000	152.73		72,754		27,735		28,821			(45,019)				0010
.H261702NDX DIGITAL02/16|.H261702| &20260217EIDO001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/17/2026	02/16/2027	40	1,000,000	24701.6		49,690		18,943		73,749			(30,747)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.U021726EEJ EUR002/14/28|.U021726| &20260217EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/14/2028	1,146	175,000	152.73		7,333		5,067		3,918			(2,265)				0010
.G261702NDX EUR002/16/27|.G261702| &20260217EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	02/17/2026	02/16/2027	260	6,425,000	24701.6		373,614		646,372		646,372	272,759						0010
.D021726SPX EUR002/14/28|.D021726| &20260217EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/14/2028	323	2,345,000	7253.81		238,463		390,929		390,929	152,466						0010
.021726ZSPX EUR002/16/27|.021726Z| &20260217EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	2,113	14,460,000	6843.22		826,534		1,260,074		1,260,074	433,540						0010
.021726KSPX EUR002/16/27|.021726K| &20260217EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	1,923	13,160,000	6843.22		513,898		748,736		748,736	234,838						0010
.C021726SPX EUR002/14/28|.C021726| &20260217EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/14/2028	722	4,940,000	6843.22		675,347		1,044,486		1,044,486	369,138						0010
.0217260SPX EUR002/16/27|.0217260| &20260217EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	7,768	53,155,000	6843.22		2,415,895		3,563,249		3,563,249	1,147,354						0010
.021726LSPX EUR002/16/27|.021726L| &20260217EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	586	4,010,000	6843.22		172,270		252,842		252,842	80,572						0010
.Y021726EEJ EUR002/14/28|.Y021726| &20260217EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/14/2028	88,817	13,565,000	152.73		568,374		303,723		303,723	(264,650)						0010
.D261702NDX EUR002/16/27|.D261702| &20260217EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	02/17/2026	02/16/2027	105	2,590,000	24701.6		137,529		233,699		233,699	96,170						0010
.A021726SPX EUR002/16/27|.A021726| &20260217EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	3,448	23,595,000	6843.22		1,413,812		2,178,341		2,178,341	764,529						0010
.021726TSPX EUR002/16/27|.021726T| &20260217EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	1,355	9,275,000	6843.22		473,953		708,455		708,455	234,502						0010
.X021726EEJ EUR002/16/27|.X021726| &20260217EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	107,019	16,345,000	152.73		503,426		154,295		154,295	(349,131)						0010
.B021726SPX EUR002/16/27|.B021726| &20260217EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	207	1,415,000	6843.22		124,973		47,642		204,389	(77,331)						0010
.S021726EEJ EUR002/16/27|.S021726| &20260217EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	3,012	460,000	152.73		13,938		5,313		4,342	(8,625)						0010
.0217260SPX EUR002/16/27|.0217260| &20260217EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	1,485	10,160,000	6843.22		507,695		193,541		756,411	(314,154)						0010
.I261702NDX DIGITAL02/16|.I261702| &20260217EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/17/2026	02/16/2027	162	3,995,000	24701.6		198,512		75,676		294,628	(122,836)						0010
.021726FSPX EUR002/16/27|.021726F| &20260217EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	579	3,965,000	6843.22		113,875		43,411		162,640	(70,464)						0010
.F261702NDX EUR002/16/27|.F261702| &20260217EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	02/17/2026	02/16/2027	305	7,530,000	24701.6		407,373		155,297		695,275	(252,076)						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.021726XSPX EUR002/16/27|.021726X|&20260217EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.02/17/2026	.02/16/2027	3,798	25,990,000	6843.22		1,408,658		537,002		2,125,974			(871,656)				0010
.021726SSPX EUR002/16/27|.021726S|&20260217EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.02/17/2026	.02/16/2027	1,246	8,525,000	6843.22		435,287		165,938		650,539			(269,349)				0010
.021726ESPX EUR002/16/27|.021726E|&20260217EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.02/17/2026	.02/16/2027	703	4,810,000	6843.22		129,052		49,197		183,647			(79,856)				0010
.F021726SPX DIGITAL02/16|.F021726|&20260217EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.02/17/2026	.02/16/2027	1,329	9,095,000	6843.22		452,749		172,595		616,082			(280,154)				0010
.Z021726EEJ EUR002/14/28|.Z021726|&20260217EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.02/17/2026	.02/14/2028	4,747	725,000	152.73		30,378		20,992		16,233			(9,386)				0010
.R021726EEJ EUR002/16/27|.R021726|&20260217EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.02/17/2026	.02/16/2027	5,860	895,000	152.73		26,761		10,202		8,448			(16,559)				0010
.021726PSPX EUR002/16/27|.021726P|&20260217EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.02/17/2026	.02/16/2027	320	2,190,000	6843.22		107,003		40,791		158,992			(66,212)				0010
.021726VSPX EUR002/16/27|.021726V|&20260217EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.02/17/2026	.02/16/2027	737	5,040,000	6843.22		264,852		100,966		397,603			(163,886)				0010
.0021726EEJ EUR002/16/27|.0021726|&20260217EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.02/17/2026	.02/16/2027	5,336	815,000	152.73		19,153		7,301		7,425			(11,851)				0010
.0021726EEJ EUR002/16/27|.0021726|&20260217EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.02/17/2026	.02/16/2027	5,598	855,000	152.73		18,468		7,040		7,534			(11,428)				0010
.021726NSPX EUR002/16/27|.021726N|&20260217EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.02/17/2026	.02/16/2027	1,263	8,640,000	6843.22		381,629		145,483		561,385			(236,146)				0010
.021726HSPX EUR002/16/27|.021726H|&20260217EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.02/17/2026	.02/16/2027	537	3,675,000	6843.22		115,616		44,074		165,978			(71,541)				0010
.P021726EEJ EUR002/16/27|.P021726|&20260217EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.02/17/2026	.02/16/2027	1,833	280,000	152.73		6,328		2,412		2,516			(3,916)				0010
.A261702EEJ EUR002/16/27|.A261702|&20260217EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.02/17/2026	.02/16/2027	15,351	2,345,000	152.760546		71,992		27,444		21,980			(44,547)				0010
.C261702NDX EUR002/16/27|.C261702|&20260217EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.02/17/2026	.02/16/2027	160	3,960,000	24701.6		199,980		76,235		336,231			(123,745)				0010
.021726JSPX EUR002/16/27|.021726J|&20260217EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.02/17/2026	.02/16/2027	1,694	11,590,000	6843.22		440,304		167,851		640,186			(272,453)				0010
.0261702PDLV5E EUR002/16|.0261702|&20260217EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.02/17/2026	.02/16/2027	526	204,000	387.95		3,182		1,213		9			(1,969)				0010
.N261702PDLV5E EUR002/14|.N261702|&20260217EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.02/17/2026	.02/14/2028	833	323,000	387.95		11,079		7,656		661			(3,423)				0010
.S261702PDLV5E EUR002/16|.S261702|&20260217EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.02/17/2026	.02/16/2027	169,911	65,917,000	387.95		1,601,783		2,944		2,944	(1,598,839)						0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.J261702PDLV5E EUR012/28|.J261702|&20260217EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/17/2026	12/28/2026	1,856	701,000	377.61		26,458		7,463		81			(18,996)				0010
.P261702PDLV5E EUR002/16|.P261702|&20260217EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/17/2026	02/16/2027	9,174	3,559,000	387.95		86,484		32,969		159			(53,515)				0010
.R261702PDLV5E EUR002/16|.R261702|&20260217EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/17/2026	02/16/2027	433	168,000	387.95		4,066		1,550		8			(2,516)				0010
.Q261702PDLV5E EUR002/14|.Q261702|&20260217EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/17/2026	02/14/2028	4,127	1,601,000	387.95		54,914		37,948		3,278			(16,967)				0010
.K261702PDLV5E EUR001/07|.K261702|&20260217EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/17/2026	01/07/2027	3,411	1,281,000	375.56		53,462		16,271		361			(37,191)				0010
.L261702PDLV5E EUR001/07|.L261702|&20260217EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/17/2026	01/07/2028	1,922	722,000	375.56		36,805		24,805		3,775			(12,001)				0010
.W022326EEJ EUR002/22/27|.W022326|&20260223EIOS056	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	3,809	590,000	154.89		15,930		6,337		3,356			(9,593)				0010
.022326BSPX EUR002/22/27|.022326B|&20260223EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	02/23/2026	02/22/2027	456	3,120,000	6837.75		63,146		25,119		88,040			(38,027)				0010
.B262302EEJ EUR002/22/28|.B262302|&20260223EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2028	1,259	195,000	154.89		8,210		5,748		3,399			(2,462)				0010
.Q022326EEJ EUR002/22/27|.Q022326|&20260223EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	4,842	750,000	154.89		13,050		5,191		3,627			(7,859)				0010
.022326RSPX EUR002/22/27|.022326R|&20260223EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	02/23/2026	02/22/2027	257	1,760,000	6837.75		100,570		40,006		151,553			(60,564)				0010
.C262302EEJ EUR002/22/27|.C262302|&20260223EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	1,968	305,000	154.967445		9,333		3,713		1,706			(5,620)				0010
.022326ASPX EUR002/22/27|.022326A|&20260223EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	02/23/2026	02/22/2027	1,604	10,965,000	6837.75		139,256		55,394		191,824			(83,861)				0010
.R022326EEJ EUR002/22/27|.R022326|&20260223EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	7,941	1,230,000	154.89		23,124		9,199		6,236			(13,926)				0010
.V022326EEJ EUR002/22/27|.V022326|&20260223EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	8,070	1,250,000	154.89		31,625		12,580		7,054			(19,045)				0010
.M022326SPX DIGITAL02/22|.M022326|&20260223EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	265	1,815,000	6837.75		91,022		36,208		123,714			(54,815)				0010
.G262302EEJ EUR002/22/27|.G262302|EEJ EURO 02/22/2	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	9,684	1,500,000	154.89		15,000		5,967		8,559			(9,033)				0010
.022326LSPX EUR002/22/27|.022326L|&20260223EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	02/23/2026	02/22/2027	420	2,870,000	6837.75		146,008		58,081		215,851			(87,928)				0010
.X022326EEJ EUR002/22/27|.X022326|&20260223EIOS057	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	7,102	1,100,000	154.89		33,000		13,127		6,276			(19,873)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.D262302EEJ EUR002/22/27|.D262302| &20260223EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	4,868	780,000	160.233705		13,806		5,492		914			(8,314)				0010
.S022326EEJ EUR002/22/27|.S022326| &20260223EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	15,075	2,335,000	154.89		50,903		20,249		12,677			(30,654)				0010
.U022326EEJ EUR002/22/27|.U022326| &20260223EIOS054	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	7,586	1,175,000	154.89		28,318		11,264		6,572			(17,053)				0010
.0262302NDX EUR002/22/27|.0262302| &20260223EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2026	02/22/2027	73	1,810,000	24708.94		93,689		37,269		157,425			(56,421)				0010
.P022326EEJ EUR002/22/27|.P022326| &20260223EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	16,431	2,545,000	154.89		27,995		11,136		8,359			(16,859)				0010
.0223260SPX EUR002/22/27|.0223260| &20260223EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	02/23/2026	02/22/2027	624	4,270,000	6837.75		233,291		92,801		348,747			(140,490)				0010
.022326ESPX EUR002/22/27|.022326E| &20260223EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	02/23/2026	02/22/2027	824	5,635,000	6837.75		163,280		64,951		231,037			(98,329)				0010
.022326CSPX EUR002/22/27|.022326C| &20260223EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	02/23/2026	02/22/2027	977	6,680,000	6837.75		176,633		70,263		248,820			(106,370)				0010
.262302ANDX DIGITAL02/22|.262302A| &20260223EIDO001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	48	1,175,000	24708.94		58,915		23,436		86,964			(35,479)				0010
.T022326EEJ EUR002/22/27|.T022326| &20260223EIOS053	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	8,038	1,245,000	154.89		27,764		11,044		6,812			(16,719)				0010
.I262302EEJ EUR002/22/27|.I262302| EEJ EUR0 02/22/2	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	6,456	1,000,000	154.89		10,000		5,706		5,706	(4,294)						0010
.E262302EEJ EUR002/22/27|.E262302| &20260223EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	5,488	850,000	154.89		26,265		10,448		4,850			(15,817)				0010
.262302BNDX DIGITAL02/22|.262302B| &20260223EIDO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	190	4,705,000	24708.94		235,909		93,842		348,227			(142,067)				0010
.022326JSPX EUR002/22/27|.022326J| &20260223EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	02/23/2026	02/22/2027	194	1,325,000	6837.75		65,217		25,942		96,026			(39,274)				0010
.022326KSPX EUR002/22/27|.022326K| &20260223EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	02/23/2026	02/22/2027	769	5,260,000	6837.75		264,799		105,334		390,948			(159,465)				0010
.F262302EEJ EUR002/22/28|.F262302| &20260223EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2028	3,228	500,000	154.89		21,050		14,738		8,716			(6,312)				0010
.022326DSPX EUR002/22/27|.022326D| &20260223EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	02/23/2026	02/22/2027	1,397	9,550,000	6837.75		274,591		109,230		388,375			(165,362)				0010
.A262302EEJ EUR002/22/27|.A262302| &20260223EIOS060	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	2,679	415,000	154.89		12,575		5,002		2,368			(7,572)				0010
.Y022326EEJ EUR002/22/27|.Y022326| &20260223EIOS058	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	8,296	1,285,000	154.89		29,812		11,859		7,121			(17,953)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.N022326SPX DIGITAL02/22/.N022326/&20260223EIDO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	1,061	7,255,000	6837.75		363,838		144,731		494,514			(219,107)				0010
.022326MSPX EUR002/22/27/.022326M/&20260223EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/23/2026	02/22/2027	478	3,265,000	6837.75		167,965		66,815		248,715			(101,150)				0010
.022326GSPX EUR002/22/27/.022326G/&20260223EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/23/2026	02/22/2027	839	5,735,000	6837.75		219,782		87,427		316,549			(132,355)				0010
.P262302NDX EUR002/22/27/.P262302/&20260223EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2026	02/22/2027	155	3,840,000	24708.94		208,431		82,912		352,978			(125,519)				0010
.022326WSPX EUR002/22/27/.022326W/&20260223EIVO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/23/2026	02/22/2027	146	1,000,000	6837.75		90,449		35,980		146,471			(54,469)				0010
.022326HSPX EUR002/22/27/.022326H/&20260223EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/23/2026	02/22/2027	1,001	6,845,000	6837.75		312,823		124,438		456,944			(188,385)				0010
.022326SSPX EUR002/22/27/.022326S/&20260223EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/23/2026	02/22/2027	516	3,525,000	6837.75		203,227		80,842		306,769			(122,385)				0010
.022326QSPX EUR002/22/27/.022326Q/&20260223EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/23/2026	02/22/2027	2,523	17,255,000	6837.75		943,452		375,296		1,410,522			(568,156)				0010
.K262302NDX EUR002/22/27/.K262302/&20260223EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2026	02/22/2027	17	410,000	24708.94		13,177		5,242		20,912			(7,936)				0010
.022326NSPX EUR002/22/27/.022326N/&20260223EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/23/2026	02/22/2027	298	2,040,000	6837.75		107,331		42,695		159,468			(64,636)				0010
.N262302NDX EUR002/22/27/.N262302/&20260223EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2026	02/22/2027	121	2,990,000	24708.94		152,430		60,635		255,523			(91,795)				0010
.Z022326EEJ EUR002/22/27/.Z022326/&20260223EIOS059	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	6,714	1,040,000	154.89		31,096		12,370		5,934			(18,726)				0010
.022326FSPX EUR002/22/27/.022326F/&20260223EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/23/2026	02/22/2027	193	1,320,000	6837.75		41,750		16,608		59,361			(25,142)				0010
.022426ESPX ASIAN01/28/2/.022426E/&20260224EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/24/2026	01/28/2027	482	3,363,410	6978.03		52,927		18,745		97,329			(34,182)				0010
.262302MPOLV5E EUR001/07/.262302M/&20260223EIVO025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/23/2026	01/07/2027	1,704	640,000	375.56		28,377		8,801		181			(19,577)				0010
.022426DSPX ASIAN01/21/2/.022426D/&20260224EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/24/2026	01/21/2027	633	4,352,267	6875.62		81,967		27,904		135,697			(54,063)				0010
.262302LPOLV5E EUR012/28/.262302L/&20260223EIVO024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/23/2026	12/28/2026	1,314	496,000	377.61		20,012		5,755		57			(14,257)				0010
.022426CSPX ASIAN01/14/2/.022426C/&20260224EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	02/24/2026	01/14/2027	473	3,277,902	6934.23		49,511		16,145		84,705			(33,366)				0010
.2623020PDLV5E EUR002/22/.2623020/&20260223EIOS061	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/23/2026	02/22/2027	503	196,000	389.41		4,586		1,824		7			(2,762)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.022426BSPX ASIAN01/07/2|.022426B|&20260224EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	02/24/2026	01/07/2027	416	2,876,471	6916.76		51,912		16,150		90,444			(35,762)				0010
.262302NPDLV5E EUR011/16|.262302N|&20260223EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/23/2026	11/16/2026	1,049	396,000	377.45		15,508		3		3	(15,505)						0010
.262302PPDLV5E EUR002/22|.262302P|&20260223EIV0027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/23/2026	02/22/2027	6,261	2,438,000	389.41		59,243		23,566		92			(35,677)				0010
.262302QPDLV5E EUR002/22|.262302Q|&20260223EIV0028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/23/2026	02/22/2028	9,430	3,672,000	389.41		126,317		88,439		6,767			(37,878)				0010
.262302RPDLV5E EUR002/22|.262302R|&20260223EIOS062	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/23/2026	02/22/2027	2,016	785,000	389.41		18,369		7,307		30			(11,062)				0010
.022426ASPX ASIAN01/07/2|.022426A|&20260224EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	02/24/2026	01/07/2027	136	940,251	6916.76		35,845		11,152		70,149			(24,693)				0010
.W030226NDX EUR003/01/27|.W030226|&20260302EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	167	4,185,000	24992.6		214,188		89,344		353,055			(124,845)				0010
.030226UEEJ EQFWD03/01/2|.030226U|EEJ EQFWD 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	1,610	250,000	155.28		2,500		1,043		1,360			(1,457)				0010
.A030226SPX EUR003/01/27|.A030226|&20260302EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	202	1,390,000	6881.62		38,392		16,014		53,280			(22,378)				0010
.L030226SPX EUR003/01/27|.L030226|&20260302EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	1,935	13,315,000	6881.62		669,478		279,257		971,933			(390,221)				0010
.030226JEEJ EUR003/01/27|.030226J|&20260302EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	16,637	2,590,000	155.680006058898		60,606		25,280		12,368			(35,326)				0010
.Q030226SPX EUR003/01/27|.Q030226|&20260302EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	1,377	9,475,000	6881.62		544,813		227,256		808,841			(317,556)				0010
.030226LEEJ EUR003/01/27|.030226L|&20260302EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	3,918	610,000	155.679997468286		18,422		7,684		2,992			(10,738)				0010
.B030226SPX EUR003/01/27|.B030226|&20260302EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	1,511	10,395,000	6881.62		301,039		125,572		418,888			(175,468)				0010
.0302260EEJ EUR002/28/28|.030226Q|&20260302EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	02/28/2028	1,092	170,000	155.679936702369		7,089		5,029		2,709			(2,060)				0010
.G030226SPX EUR003/01/27|.G030226|&20260302EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	923	6,350,000	6881.62		243,015		101,368		343,909			(141,647)				0010
.030226KEEJ EUR003/01/27|.030226K|&20260302EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	7,804	1,215,000	155.68001414574		36,207		15,103		5,960			(21,104)				0010
.R030226SPX EQFWD03/01/2|.R030226|SPX EQFWD 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	1,834	13,000,000	7088.07		912,470		380,616		1,500,920			(531,854)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.M030226SPX EUR003/01/27|.M030226| &20260302EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	1,355	9,325,000	6881.62		479,025		199,814		697,612			(279,211)				0010
.P030226SPX EUR003/01/27|.P030226| &20260302EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	153	1,050,000	6881.62		58,317		24,326		86,012			(33,991)				0010
.A260203NDX DIGITAL03/01|.A260203| &20260302EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	183	4,575,000	24992.6		230,369		96,093		335,438			(134,276)				0010
.V030226NDX EUR003/01/27|.V030226| &20260302EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	17	435,000	24992.6		16,530		6,895		21,532			(9,635)				0010
.K030226SPX EUR003/01/27|.K030226| &20260302EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	328	2,260,000	6881.62		111,102		46,343		160,830			(64,758)				0010
.030226REEJ EUR003/01/27|.030226R| &20260302EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	12,056	1,880,000	155.944642969717		56,400		23,526		8,606			(32,874)				0010
.N030226SPX EUR003/01/27|.N030226| &20260302EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	302	2,075,000	6881.62		108,834		45,398		158,968			(63,436)				0010
.U030226SPX DIGITAL03/01|.U030226| &20260302EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	1,343	9,245,000	6881.62		456,899		190,585		611,100			(266,314)				0010
.Y030226NDX EUR003/01/27|.Y030226| &20260302EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	176	4,390,000	24992.6		238,728		99,580		397,027			(139,148)				0010
.J030226SPX EUR003/01/27|.J030226| &20260302EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	942	6,480,000	6881.62		295,877		123,418		424,752			(172,459)				0010
.D030226SPX EUR003/01/27|.D030226| &20260302EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	821	5,650,000	6881.62		178,597		74,497		249,738			(104,099)				0010
.0030226SPX EUR003/01/27|.0030226| &20260302EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	2,629	18,095,000	6881.62		986,720		411,588		1,450,564			(575,133)				0010
.030226FEEJ EUR003/01/27|.030226F| &20260302EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	3,693	575,000	155.679999679435		13,455		5,612		2,748			(7,843)				0010
.Z030226NDX DIGITAL03/01|.Z030226| &20260302EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	46	1,145,000	24992.6		57,655		24,050		83,951			(33,606)				0010
.X030226NDX EUR003/01/27|.X030226| &20260302EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	90	2,255,000	24992.6		117,080		48,837		193,355			(68,243)				0010
.F030226SPX EUR003/01/27|.F030226| &20260302EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	278	1,910,000	6881.62		72,408		30,203		102,406			(42,205)				0010
.0302260EEJ EUR003/01/27|.0302260| &20260302EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	1,675	265,000	158.233148363759		6,307		2,631		640			(3,676)				0010
.030226DEEJ EUR003/01/27|.030226D| &20260302EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	12,751	1,985,000	155.679999690052		37,120		15,484		8,648			(21,636)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.030226ZSPX EUR003/01/27|.030226Z| &20260302E|OS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	589	4,055,000	6881.62		111,756		46,616		155,098			(65,139)				0010
.030226EEEJ EUR003/01/27|.030226E| &20260302E|OS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	26,497	4,125,000	155.680000088162		89,513		37,338		19,264			(52,174)				0010
.030226PEEJ EUR003/01/27|.030226P| &20260302E|VO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	3,817	615,000	161.113233235821		10,763		4,489		599			(6,273)				0010
.030226AEEJ EUR003/01/27|.030226A| &20260302E|OS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	25,983	4,045,000	155.680000002463		44,495		18,560		11,540			(25,935)				0010
.030226GEEJ EUR003/01/27|.030226G| &20260302E|OS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	16,380	2,550,000	155.680000381935		63,495		26,485		12,350			(37,010)				0010
.030226WSPX EUR003/01/27|.030226W| &20260302E|OS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	1,594	10,970,000	6881.62		153,580		64,062		189,747			(89,518)				0010
.H030226SPX EUR003/01/27|.H030226| &20260302E|OS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	958	6,595,000	6881.62		285,300		119,006		407,598			(166,293)				0010
.C030226SPX EUR003/01/27|.C030226| &20260302E|OS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	1,801	12,395,000	6881.62		359,703		150,042		500,498			(209,661)				0010
.030226NEEJ EUR002/28/28|.030226N| &20260302E|VO004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	02/28/2028	257	40,000	155.680004421312		1,668		1,183		637			(485)				0010
.030226YSPX EUR003/01/27|.030226Y| &20260302E|OS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	661	4,550,000	6881.62		117,936		49,194		163,174			(68,742)				0010
.030226IEEJ EUR003/01/27|.030226I| &20260302E|OS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	5,588	870,000	155.68000093909		26,013		10,851		4,268			(15,162)				0010
.E030226SPX EUR003/01/27|.E030226| &20260302E|OS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	283	1,945,000	6881.62		62,532		26,084		87,545			(36,448)				0010
.030226CEEJ EUR003/01/27|.030226C| &20260302E|OS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	25,726	4,005,000	155.67999995833		69,287		28,901		16,688			(40,385)				0010
.030226HEEJ EUR003/01/27|.030226H| &20260302E|OS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	4,464	695,000	155.680000498176		18,765		7,827		3,399			(10,938)				0010
.030226BEEJ EUR003/01/27|.030226B| &20260302E|OS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	1,799	280,000	155.679995765504		4,452		1,857		1,102			(2,595)				0010
.030226SEEJ EQFWD03/01/2|.030226S| EEJ EQFWD 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	2,898	450,000	155.28		4,500		1,877		2,448			(2,623)				0010
.030226MEEJ EUR003/01/27|.030226M| &20260302E|VO003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	2,312	360,000	155.679997689017		11,052		4,610		1,766			(6,442)				0010
.I030226SPX EUR003/01/27|.I030226| &20260302E|OS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	231	1,590,000	6881.62		72,599		30,283		104,221			(42,316)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.T030226SPX DIGITAL03/01|.T030226|&20260302EIDD003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	336	2,310,000	6881.62		114,163		47,620		152,692			(66,543)				0010
.030226XSPX EUR003/01/27|.030226X|&20260302EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	686	4,720,000	6881.62		92,606		38,629		126,815			(53,978)				0010
.J260203SGIXCGMS EUR010/|.J260203|&20260302EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/02/2026	10/14/2027	3,802	1,283,999	337.73		35,585		22,837		6,050			(12,748)				0010
.E260203PDLV5E EUR003/01|.E260203|&20260302EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/02/2026	03/01/2027	1,237	486,000	392.9		8,894		3,710		10			(5,184)				0010
.B260203PDLV5E EUR001/28|.B260203|&20260302EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/02/2026	01/28/2027	1,636	618,000	377.79		28,659		10,335		178			(18,325)				0010
.I260203SGIXCGMS EUR008/|.I260203|&20260302EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/02/2026	08/16/2027	2,293	760,000	331.4		27,176		16,357		5,530			(10,819)				0010
.H260203PDLV5E EUR003/01|.H260203|&20260302EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/02/2026	03/01/2027	1,690	664,000	392.9		15,538		6,481		13			(9,056)				0010
.D260203PDLV5E EUR001/28|.D260203|&20260302EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/02/2026	01/28/2028	1,400	529,000	377.79		29,164		20,310		2,407			(8,854)				0010
.F260203PDLV5E EUR003/01|.F260203|&20260302EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/02/2026	03/01/2027	6,966	2,737,000	392.9		66,235		27,629		54			(38,607)				0010
.G260203PDLV5E EUR002/28|.G260203|&20260302EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/02/2026	02/28/2028	4,803	1,887,000	392.9		64,913		46,047		2,561			(18,866)				0010
.C260203PDLV5E EUR001/28|.C260203|&20260302EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/02/2026	01/28/2027	1,832	692,000	377.79		32,091		11,572		199			(20,519)				0010
.260903KEEJ EUR003/08/27|.260903K|&20260309EIOS067	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	11,155	1,710,000	153.300000355011		42,408		18,510		15,448			(23,898)				0010
.030926BSPX EUR003/08/27|.030926B|&20260309EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	385	2,615,000	6795.99		48,759		21,282		68,055			(27,478)				0010
.X030926SPX DIGITAL03/08|.X030926|&20260309EIDD005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/09/2026	03/08/2027	246	1,670,000	6795.99		81,630		35,628		111,329			(46,001)				0010
.030926USPX EUR003/08/27|.030926U|&20260309EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	382	2,595,000	6795.99		135,205		59,012		199,387			(76,193)				0010
.A030926SPX EUR003/08/27|.A030926|&20260309EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	325	2,210,000	6795.99		126,505		55,215		188,809			(71,290)				0010
.030926HSPX EUR003/08/27|.030926H|&20260309EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	1,639	11,140,000	6795.99		325,700		142,156		461,703			(183,544)				0010
.260903NEEJ EUR003/08/27|.260903N|&20260309EIOS070	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	7,436	1,140,000	153.300000355011		33,858		14,778		10,557			(19,080)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.B030926SPX EUR003/08/27|.B030926| &20260309E|OS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/09/2026	03/08/2027	344	2,340,000	6795.99		136,794		59,706		204,817			(77,088)				0010
.260903HEEJ EUR003/08/27|.260903H| &20260309E|OS064	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	14,188	2,175,000	153.300000298142		40,455		17,657		17,000			(22,798)				0010
.260903DEEJ DIGITAL03/08|.260903D| &20260309E|DO008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	130	20,000	153.300051892068		900		393		602			(507)				0010
.260903SEEJ EUR003/08/27|.260903S| &20260309E|VO015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	4,073	625,000	153.437969190294		18,875		8,238		5,613			(10,637)				0010
.030926FSPX EUR003/08/27|.030926F| &20260309E|OS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/09/2026	03/08/2027	408	2,770,000	6795.99		76,145		33,234		107,648			(42,910)				0010
.030926RSPX EUR003/08/27|.030926R| &20260309E|OS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/09/2026	03/08/2027	382	2,595,000	6795.99		131,271		57,295		192,998			(73,976)				0010
.260903GEEJ EUR003/08/27|.260903G| &20260309E|OS063	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	10,470	1,605,000	153.300000277946		27,767		12,119		11,888			(15,647)				0010
.260903MEEJ EUR003/08/27|.260903M| &20260309E|OS069	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	1,663	255,000	153.299998899847		7,013		3,061		2,352			(3,952)				0010
.260903REEJ EUR003/07/28|.260903R| &20260309E|VO014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/07/2028	489	75,000	153.29999705664		3,113		2,239		1,611			(873)				0010
.030926WSPX EUR003/08/27|.030926W| &20260309E|OS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/09/2026	03/08/2027	730	4,960,000	6795.99		274,119		119,643		407,077			(154,476)				0010
.030926ASPX EUR003/08/27|.030926A| &20260309E|OS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/09/2026	03/08/2027	1,420	9,650,000	6795.99		122,198		53,335		169,121			(68,863)				0010
.030926LSPX EUR003/08/27|.030926L| &20260309E|OS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/09/2026	03/08/2027	206	1,400,000	6795.99		53,707		23,441		77,300			(30,266)				0010
.E260903NDX EUR003/08/27|.E260903| &20260309E|OS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/09/2026	03/08/2027	86	2,144,999	24967.25		110,618		48,281		180,242			(62,337)				0010
.260903LEEJ EUR003/08/27|.260903L| &20260309E|OS068	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	11,318	1,735,000	153.299999404471		46,498		20,295		15,949			(26,203)				0010
.030926CSPX EUR003/08/27|.030926C| &20260309E|OS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/09/2026	03/08/2027	219	1,485,000	6795.99		32,689		14,268		45,843			(18,422)				0010
.030926NSPX EUR003/08/27|.030926N| &20260309E|OS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/09/2026	03/08/2027	1,126	7,650,000	6795.99		332,324		145,047		482,426			(187,276)				0010
.260903FEEJ EUR003/08/27|.260903F| &20260309E|OS062	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	20,744	3,180,000	153.300000160531		34,980		15,268		15,316			(19,712)				0010
.260903IEEJ EUR003/08/27|.260903I| &20260309E|OS065	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	32,877	5,040,000	153.300000134137		109,872		47,955		43,284			(61,917)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.260903TEEJ EUR003/08/27|.260903T| &20260309EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	3,392	530,000	156.258688204185		11,978		5,228		2,413			(6,750)				0010
.030926JSPX EUR003/08/27|.030926J| &20260309EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	529	3,595,000	6795.99		127,802		55,781		183,037			(72,021)				0010
.260903JEEJ EUR003/08/27|.260903J| &20260309EIOS066	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	3,751	575,000	153.299999781381		13,685		5,973		5,128			(7,712)				0010
.030926DSPX EUR003/08/27|.030926D| &20260309EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	491	3,335,000	6795.99		86,543		37,773		122,067			(48,770)				0010
.0260903NDX DIGITAL03/08|.0260903| &20260309EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	47	1,185,000	24967.25		59,546		25,990		86,875			(33,556)				0010
.0309260SPX EUR003/08/27|.030926O| &20260309EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	277	1,885,000	6795.99		86,644		37,817		126,310			(48,827)				0010
.260903UEEJ EUR003/08/27|.260903U| &20260309EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	6,492	1,030,000	158.665499299376		17,922		7,822		2,419			(10,100)				0010
.030926ESPX EUR003/08/27|.030926E| &20260309EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	214	1,455,000	6795.99		39,666		17,313		56,058			(22,353)				0010
.030926PSPX EUR003/08/27|.030926P| &20260309EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	1,132	7,695,000	6795.99		353,701		154,378		515,627			(199,323)				0010
.2609030EEJ EUR003/08/27|.2609030| &20260309EIOS071	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	7,371	1,130,000	153.299992619894		26,329		11,492		9,997			(14,837)				0010
.030926SSPX EUR003/08/27|.030926S| &20260309EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	1,246	8,465,000	6795.99		429,777		187,582		632,107			(242,195)				0010
.030926XSPX EUR003/08/27|.030926X| &20260309EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	2,980	20,255,000	6795.99		1,119,413		488,584		1,662,368			(630,829)				0010
.260903EEEJ DIGITAL03/08|.260903E| &20260309EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	554	85,000	153.300100276301		3,825		1,669		2,560			(2,156)				0010
.030926GSPX EUR003/08/27|.030926G| &20260309EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	2,375	16,140,000	6795.99		467,366		203,988		662,216			(263,378)				0010
.C030926SPX EUR003/08/27|.C030926| &20260309EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	1,405	9,550,000	6795.99		558,283		243,671		835,897			(314,613)				0010
.G260903NDX EUR003/08/27|.G260903| &20260309EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/09/2026	03/08/2027	205	5,119,999	24967.25		280,781		122,551		461,207			(158,230)				0010
.0309260QSPX EUR003/08/27|.030926Q| &20260309EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	236	1,605,000	6795.99		79,618		34,750		116,836			(44,867)				0010
.030926KSPX EUR003/08/27|.030926K| &20260309EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	824	5,600,000	6795.99		214,530		93,635		308,747			(120,896)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.R260903NDX DIGITAL03/08|.R260903|&20260309EIO0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	190	4,735,000	24967.25		237,934		103,850		347,132			(134,084)				0010
.A260903NDX EUR003/08/27|.A260903|&20260309EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/09/2026	03/08/2027	36	890,000	24967.25		27,866		12,162		43,190			(15,703)				0010
.G030926SPX EUR003/08/27|.G030926|&20260309EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	165	1,120,000	6795.99		106,765		46,599		174,250			(60,166)				0010
.260903WEEJ EUR003/08/27|.260903W|&20260309EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	10,036	1,540,000	153.4533072476		46,354		20,232		13,784			(26,122)				0010
.030926VSPX EUR003/08/27|.030926V|&20260309EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	241	1,640,000	6795.99		87,007		37,975		128,558			(49,032)				0010
.260903QEEJ EUR003/08/27|.260903Q|&20260309EIOS073	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	2,479	380,000	153.29998386316		11,438		4,992		3,519			(6,446)				0010
.D260903NDX EUR003/08/27|.D260903|&20260309EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/09/2026	03/08/2027	103	2,575,000	24967.25		132,561		57,858		215,956			(74,703)				0010
.030926ZSPX EUR003/08/27|.030926Z|&20260309EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	186	1,265,000	6795.99		71,280		31,111		106,140			(40,169)				0010
.Y030926SPX DIGITAL03/08|.Y030926|&20260309EIDO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/09/2026	03/08/2027	984	6,685,000	6795.99		326,763		142,620		445,649			(184,143)				0010
.030926ISPX EUR003/08/27|.030926I|&20260309EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	477	3,240,000	6795.99		102,841		44,886		146,359			(57,955)				0010
.260903VEEJ EUR003/07/28|.260903V|&20260309EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/07/2028	2,022	310,000	153.299979873196		12,865		9,255		6,658			(3,610)				0010
.030926TSPX EUR003/08/27|.030926T|&20260309EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/09/2026	03/08/2027	1,316	8,945,000	6795.99		464,424		202,705		684,631			(261,720)				0010
.260903PEEJ EUR003/08/27|.260903P|&20260309EIOS072	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	5,023	770,000	153.300032053643		22,869		9,982		7,130			(12,888)				0010
.090326BPDLV5E EUR002/08|.090326B|&20260309EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	03/09/2026	02/08/2027	913	350,000	383.22		9,854		3,835		39			(6,018)				0010
.090326EPDLV5E EUR003/08|.090326E|&20260309EIOS074	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	03/09/2026	03/08/2027	1,607	622,000	387.09		13,124		5,728		61			(7,396)				0010
.090326HPDLV5E EUR003/08|.090326H|&20260309EIOS075	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	03/09/2026	03/08/2027	1,648	638,000	387.09		15,184		6,627		62			(8,557)				0010
.090326FPDLV5E EUR003/08|.090326F|&20260309EIV0027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	03/09/2026	03/08/2027	7,301	2,826,000	387.09		68,389		29,849		275			(38,540)				0010
.090326DPDLV5E EUR002/07|.090326D|&20260309EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	03/09/2026	02/07/2028	1,897	727,000	383.22		27,983		19,805		2,202			(8,178)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.090326CPDLV5E EUR002/08|.090326C|&20 260309EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/09/2026	02/08/2027	3,906	1,497,000	383.22		42,145		16,404		166			(25,741)				0010
.090326GPDLV5E EUR003/07|.090326G|&20 260309EIV0028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/09/2026	03/07/2028	4,717	1,826,000	387.09		62,632		45,057		4,372			(17,575)				0010
.M261603NDX EUR003/15/27|.M261603| &20260316EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2026	03/15/2027	133	3,270,001	24655.34		172,296		78,533		285,656			(93,763)				0010
.K031626SPX EUR003/15/27|.K031626| &20260316EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	1,484	9,945,000	6699.38		430,320		196,140		639,638			(234,180)				0010
.031626CEEJ EUR003/15/27|.031626C| &20260316EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	2,203	335,000	152.040002405409		2,412		1,099		1,150			(1,313)				0010
.0316260EEJ EUR003/15/27|.031626O| &20260316EIVO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	4,247	655,000	154.244581276003		15,982		7,285		5,156			(8,697)				0010
.031626ZSPX EUR003/15/27|.031626Z| &20260316EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	467	3,130,000	6699.38		61,035		27,820		87,350			(33,215)				0010
.031626GEEJ EUR003/15/27|.031626G| &20260316EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	27,098	4,120,000	152.039999834527		88,580		40,375		46,815			(48,205)				0010
.R261603NDX DIGITAL03/15|.R261603| &20260316EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	73	1,805,000	24655.34		91,286		41,608		133,044			(49,678)				0010
.B261603SPX EUR003/15/27|.B261603| &20260316EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	470	3,150,000	6699.38		188,370		85,859		291,196			(102,511)				0010
.031626KEEJ EUR003/15/27|.031626K| &20260316EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	3,913	595,000	152.040001187701		17,612		8,028		7,496			(9,584)				0010
.031626FEEJ EUR003/15/27|.031626F| &20260316EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	10,260	1,560,000	152.03999961873		28,860		13,154		15,928			(15,706)				0010
.I261603SPX DIGITAL03/15|.I261603| &20260316EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	272	1,820,000	6699.38		82,915		37,793		114,900			(45,122)				0010
.G031626SPX EUR003/15/27|.G031626| &20260316EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	455	3,050,000	6699.38		113,155		51,576		166,161			(61,579)				0010
.X031626SPX EUR003/15/27|.X031626| &20260316EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	765	5,125,000	6699.38		282,183		128,619		430,553			(153,563)				0010
.031626NEEJ EUR003/14/28|.031626N| &20260316EIVO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/14/2028	395	60,000	152.03999665512		2,472		1,802		1,499			(670)				0010
.031626YSPX EUR003/15/27|.031626Y| &20260316EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	1,561	10,460,000	6699.38		129,181		58,881		182,810			(70,300)				0010
.031626HEEJ EUR003/15/27|.031626H| &20260316EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	9,077	1,380,000	152.040000005288		30,912		14,090		16,027			(16,822)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.D031626SPX EUR003/15/27|.D031626| &20260316E|OS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	1,492	9,995,000	6699.38		288,056		131,296		417,321			(156,760)				0010
.031626UEEJ EQFWD03/14/2|.031626U| EEJ EQFWD 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/14/2028	4,620	700,000	151.51		7,000		5,103		18,477			(1,897)				0010
.L031626SPX EUR003/15/27|.L031626| &20260316E|OS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	172	1,150,000	6699.38		52,601		23,976		78,611			(28,625)				0010
.031626JEEJ EUR003/15/27|.031626J| &20260316E|OS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	8,813	1,340,000	152.040000680322		36,046		16,430		16,709			(19,616)				0010
.031626PEEJ EUR003/15/27|.031626P| &20260316E|IV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	5,437	855,000	157.25497192401		14,963		6,820		3,219			(8,143)				0010
.A031626SPX EUR003/15/27|.A031626| &20260316E|OS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	793	5,310,000	6699.38		140,503		64,041		202,785			(76,461)				0010
.031626EEEJ EUR003/15/27|.031626E| &20260316E|OS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	12,365	1,880,000	152.039999524147		32,336		14,739		18,107			(17,597)				0010
.0031626SPX EUR003/15/27|.0031626| &20260316E|OS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	423	2,835,000	6699.38		142,742		65,062		215,544			(77,680)				0010
.031626AEEJ DIGITAL03/15|.031626A| &20260316E|DO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	691	105,000	152.040007662816		4,767		2,173		3,761			(2,594)				0010
.E261603SPX EUR003/15/27|.E261603| &20260316E|VO001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	149	1,000,000	6699.38		94,920		43,265		172,041			(51,655)				0010
.031626DEEJ EUR003/15/27|.031626D| &20260316E|OS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	16,213	2,465,000	152.040000249925		27,115		12,359		15,072			(14,756)				0010
.031626IEEJ EUR003/15/27|.031626I| &20260316E|OS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	10,852	1,650,000	152.039999457079		40,755		18,576		20,081			(22,179)				0010
.U031626SPX EUR003/15/27|.U031626| &20260316E|OS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	388	2,600,000	6699.38		134,888		61,482		204,317			(73,406)				0010
.Z031626SPX EUR003/15/27|.Z031626| &20260316E|OS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	2,246	15,045,000	6699.38		876,371		1,348,575		1,348,575	472,204						0010
.Q261603NDX EUR003/15/27|.Q261603| &20260316E|OS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/16/2026	03/15/2027	111	2,724,999	24655.34		159,740		269,440		269,440	109,701						0010
.0031626SPX EUR003/15/27|.0031626| &20260316E|OS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	645	4,320,000	6699.38		209,218		314,630		314,630	105,413						0010
.N031626SPX EUR003/15/27|.N031626| &20260316E|OS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	5,537	37,095,000	6699.38		1,698,209		2,538,696		2,538,696	840,487						0010
.J031626SPX EUR003/15/27|.J031626| &20260316E|OS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	212	1,420,000	6699.38		61,230		90,985		90,985	29,755						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.G261603SPX EUR003/14/28|.G261603| &20260316EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/14/2028	907	6,075,000	6699.38		870,851		1,442,961		1,442,961	572,110						0010
.031626REEJ EUR003/14/28|.031626R| &20260316EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/14/2028	95,962	14,590,000	152.03999992951		601,108		364,470		364,470	(236,638)						0010
.0316260EEJ EUR003/15/27|.031626Q| &20260316EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	108,820	16,545,000	152.03999993846 7		504,623		208,474		208,474	(296,148)						0010
.S031626SPX EUR003/15/27|.S031626| &20260316EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	987	6,610,000	6699.38		341,671		517,397		517,397	175,726						0010
.N261603NDX EUR003/15/27|.N261603| &20260316EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2026	03/15/2027	80	1,960,001	24655.34		104,625		173,813		173,813	69,188						0010
.W031626SPX EUR003/15/27|.W031626| &20260316EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	235	1,575,000	6699.38		83,349		126,554		126,554	43,205						0010
.F031626SPX EUR003/15/27|.F031626| &20260316EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	575	3,850,000	6699.38		126,511		184,415		184,415	57,904						0010
.H261603SPX EUR003/14/28|.H261603| &20260316EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/14/2028	297	2,110,000	7101.34		228,830		405,010		405,010	176,181						0010
.D261603SPX EUR003/15/27|.D261603| &20260316EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	5,773	38,675,000	6699.38		2,369,231		3,680,312		3,680,312	1,311,082						0010
.I031626SPX EUR003/15/27|.I031626| &20260316EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	1,517	10,160,000	6699.38		401,320		592,064		592,064	190,744						0010
.J261603SPX DIGITAL03/15|.J261603| &20260316EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	1,086	7,275,000	6699.38		331,434		151,068		459,285		(180,366)					0010
.B031626SPX EUR003/15/27|.B031626| &20260316EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	210	1,410,000	6699.38		38,267		17,442		55,285		(20,825)					0010
.P261603NDX EUR003/15/27|.P261603| &20260316EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2026	03/15/2027	31	765,001	24655.34		44,653		20,353		75,273		(24,300)					0010
.M031626SPX EUR003/15/27|.M031626| &20260316EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	701	4,695,000	6699.38		214,749		97,883		320,937		(116,866)					0010
.0261603NDX EUR003/15/27|.0261603| &20260316EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2026	03/15/2027	306	7,535,000	24655.34		410,281		187,006		683,752		(223,274)					0010
.C031626SPX EUR003/15/27|.C031626| &20260316EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	2,234	14,965,000	6699.38		429,645		195,833		622,301		(233,812)					0010
.Y031626SPX EUR003/15/27|.Y031626| &20260316EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	3,123	20,925,000	6699.38		1,152,131		525,142		1,757,916		(626,988)					0010
.R031626SPX EUR003/15/27|.R031626| &20260316EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	1,438	9,635,000	6699.38		486,953		221,954		735,537		(264,999)					0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.031626BEEJ DIGITAL03/15|.031626B|&20260316EIO0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	2,795	425,000	152.040001187701		19,295		8,795		15,222			(10,500)				0010
.C261603SPX EUR003/15/27|.C261603|&20260316EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	1,468	9,835,000	6699.38		592,854		270,223		917,835			(322,630)				0010
.031626MEEJ EUR003/15/27|.031626M|&20260316EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	5,591	850,000	152.040001187701		25,160		11,468		10,708			(13,692)				0010
.T031626SPX EUR003/15/27|.T031626|&20260316EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	1,342	8,990,000	6699.38		464,693		211,808		703,691			(252,885)				0010
.031626SEEJ EUR003/15/27|.031626S|&20260316EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	5,328	810,000	152.040010924356		24,705		11,261		10,206			(13,444)				0010
.V031626SPX EUR003/15/27|.V031626|&20260316EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	243	1,630,000	6699.38		86,113		39,250		130,723			(46,863)				0010
.E031626SPX EUR003/15/27|.E031626|&20260316EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	438	2,935,000	6699.38		89,518		40,802		129,981			(48,715)				0010
.031626TEEJ EUR003/14/28|.031626T|&20260316EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/14/2028	1,644	250,000	152.040012065895		10,300		7,509		6,245			(2,791)				0010
.S261603NDX DIGITAL03/15|.S261603|&20260316EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	292	7,210,000	24655.34		364,635		166,201		531,440			(198,434)				0010
.F261603SPX EUR003/15/27|.F261603|&20260316EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	299	2,000,000	6699.38		189,840		86,529		344,081			(103,311)				0010
.L261603NDX EUR003/15/27|.L261603|&20260316EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2026	03/15/2027	170	4,200,000	24655.34		215,040		98,015		355,054			(117,025)				0010
.K261603NDX EUR003/15/27|.K261603|&20260316EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2026	03/15/2027	24	580,000	24655.34		17,748		8,090		27,717			(9,658)				0010
.A261603SPX EUR003/15/27|.A261603|&20260316EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	452	3,030,000	6699.38		176,498		80,448		271,597			(96,050)				0010
.P031626SPX EUR003/15/27|.P031626|&20260316EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	257	1,720,000	6699.38		84,916		38,705		127,960			(46,211)				0010
.H031626SPX EUR003/15/27|.H031626|&20260316EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	1,094	7,330,000	6699.38		279,640		127,460		411,451			(152,180)				0010
.031626LEEJ EUR003/15/27|.031626L|&20260316EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/15/2027	11,280	1,715,000	152.04000451776		39,788		18,135		20,329			(21,653)				0010
.V261603PDLV5E EUR001/28|.V261603|&20260316EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2026	01/28/2028	966	365,000	377.79		15,175		10,785		1,712			(4,390)				0010
.U261603PDLV5E EUR002/16|.U261603|&20260316EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2026	02/16/2027	3,091	1,199,000	387.95		22,054		9,085		54			(12,969)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.T261603PDLV5E EUR002/08|.T261603|&20260316EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2026	02/08/2027	1,302	499,000	383.22		11,855		4,713		56			(7,142)				0010
.W261603PDLV5E EUR002/07|.W261603|&20260316EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2026	02/07/2028	1,046	401,000	383.22		13,818		9,879		1,233			(3,939)				0010
.261603GFTL EUR003/15/27|.261603G|&20260316EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	03/16/2026	03/15/2027	159	80,000	502.3		3,752		1,710		7,321			(2,042)				0010
.X261603PDLV5E EUR002/14|.X261603|&20260316EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2026	02/14/2028	706	274,000	387.95		7,915		5,681		569			(2,234)				0010
.261603FPDLV5E EUR003/15|.261603F|&20260316EIV0027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2026	03/15/2027	143,739	55,180,000	383.89		1,329,838		12,383		12,383	(1,317,455)						0010
.261603IFTL DIGITAL03/15|.261603I|&20260316EID0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	03/16/2026	03/15/2027	90	45,000	502.3		2,043		931		3,303			(1,112)				0010
.261603APDLV5E EUR002/07|.261603A|&20260316EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2026	02/07/2028	1,827	700,000	383.22		24,122		17,245		2,152			(6,877)				0010
.Y261603PDLV5E EUR002/08|.Y261603|&20260316EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2026	02/08/2027	3,760	1,441,000	383.22		34,235		13,610		162			(20,625)				0010
.261603BPDLV5E EUR002/14|.261603B|&20260316EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2026	02/14/2028	2,835	1,100,000	387.95		31,775		22,807		2,286			(8,968)				0010
.261603HFTL EUR003/15/27|.261603H|&20260316EIOS053	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	03/16/2026	03/15/2027	647	325,000	502.3		15,243		6,948		29,741			(8,295)				0010
.261603EPDLV5E EUR003/15|.261603E|&20260316EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2026	03/15/2027	1,667	640,000	383.89		15,296		6,972		144			(8,324)				0010
.261603CPDLV5E EUR003/15|.261603C|&20260316EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2026	03/15/2027	8,226	3,158,000	383.89		76,108		34,690		709			(41,418)				0010
.261603DPDLV5E EUR003/14|.261603D|&20260316EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2026	03/14/2028	1,060	407,000	383.89		13,919		10,148		1,316			(3,772)				0010
.Z261603PDLV5E EUR002/16|.Z261603|&20260316EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2026	02/16/2027	6,715	2,605,000	387.95		47,916		19,739		118			(28,178)				0010
.031826BEEJ EQFWD03/14/2|.031826B|EEJ EQFWD 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/18/2026	03/14/2028	3,324	500,000	150.44		5,000		14,817		14,817	9,817						0010
.031826AEEJ EUR003/14/28|.031826A|&20260318EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/18/2026	03/14/2028	11,477	1,745,000	152.04000040846		68,753		43,592		43,592	(25,161)						0010
.032326CEEJ EUR003/22/27|.032326C|&20260323EIOS067	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/22/2027	9,884	1,475,000	149.23		27,730		13,176		24,405			(14,554)				0010
.R262303NDX EUR003/22/27|.R262303|&20260323EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/23/2026	03/22/2027	12	299,999	24188.59		8,970		4,262		14,017			(4,708)				0010
.032326NEEJ DIGITAL03/22|.032326N|&20260323EID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/22/2027	737	110,000	149.23		4,994		2,373		5,236			(2,621)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.E032326SPX EUR003/22/27|.E032326| &20260323E10S040	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/22/2027	283	1,865,000	6581.0		85,585		40,665		130,041			(44,920)				0010
.032326AEEJ EUR003/22/27|.032326A| &20260323E10S065	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/22/2027	21,510	3,210,000	149.23		34,668		16,472		28,808			(18,196)				0010
.032326VSPX EUR003/22/27|.032326V| &20260323E10S031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/22/2027	2,140	14,085,000	6581.0		420,719		199,900		622,024			(220,819)				0010
.032326QSPX EUR003/22/27|.032326Q| &20260323E10S026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/22/2027	286	1,885,000	6581.0		34,345		16,318		49,829			(18,026)				0010
.032326FEEJ EUR003/22/27|.032326F| &20260323E10S070	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/22/2027	4,724	705,000	149.23		20,939		9,949		15,456			(10,990)				0010
.A032326SPX EUR003/22/27|.A032326| &20260323E10S036	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/22/2027	335	2,205,000	6581.0		83,988		39,906		125,742			(44,082)				0010
.0262303SPX DIGITAL03/22|.0262303| &20260323E1D0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/22/2027	281	1,850,000	6581.0		88,913		42,246		125,997			(46,667)				0010
.032326KEEJ EUR003/22/27|.032326K| &20260323E1V0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/22/2027	5,257	805,000	153.139826		16,261		7,726		8,525			(8,535)				0010
.V262303NDX EUR003/22/27|.V262303| &20260323E10S005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/23/2026	03/22/2027	33	794,999	24188.59		40,863		19,416		67,646			(21,447)				0010
.032326JEEJ EUR003/21/28|.032326J| &20260323E1V0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/21/2028	268	40,000	149.23		1,648		1,217		1,356			(431)				0010
.032326RSPX EUR003/22/27|.032326R| &20260323E10S027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/22/2027	643	4,230,000	6581.0		92,975		44,176		135,770			(48,799)				0010
.032326EEEJ EUR003/22/27|.032326E| &20260323E10S069	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/22/2027	4,858	725,000	149.23		19,575		9,301		15,568			(10,274)				0010
.032326YSPX EUR003/22/27|.032326Y| &20260323E10S034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/22/2027	165	1,085,000	6581.0		37,367		17,755		55,618			(19,613)				0010
.032326DEEJ EUR003/22/27|.032326D| &20260323E10S068	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/22/2027	8,745	1,305,000	149.23		28,710		13,641		24,724			(15,069)				0010
.262303BNDX EUR003/22/27|.262303B| &20260323E10S011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/23/2026	03/22/2027	11	270,000	24188.59		15,957		7,582		27,020			(8,375)				0010
.032326SSPX EUR003/22/27|.032326S| &20260323E10S028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/22/2027	957	6,300,000	6581.0		165,753		78,756		243,775			(86,997)				0010
.L032326SPX EUR003/22/27|.L032326| &20260323E10S047	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/22/2027	455	2,995,000	6581.0		155,860		74,055		240,209			(81,805)				0010
.0032326SPX EUR003/22/27|.0032326| &20260323E10S050	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/22/2027	732	4,815,000	6581.0		267,281		126,995		415,613			(140,285)				0010
.R032326SPX EUR003/22/27|.R032326| &20260323E10S053	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/23/2026	03/22/2027	337	2,215,000	6581.0		133,720		63,535		210,790			(70,184)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C032326SPX EUR003/22/27|.C032326| &20260323EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/22/2027	1,147	7,550,000	6581.0		327,142		155,437		494,492			(171,704)				0010
.032326PSPX EUR003/22/27|.032326P| &20260323EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/22/2027	1,735	11,415,000	6581.0		135,039		64,162		194,013			(70,877)				0010
.Y262303NDX EUR003/22/27|.Y262303| &20260323EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/23/2026	03/22/2027	59	1,425,001	24188.59		78,233		37,171		130,721			(41,061)				0010
.H032326SPX EUR003/22/27|.H032326| &20260323EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/22/2027	511	3,365,000	6581.0		170,067		80,805		261,139			(89,262)				0010
.032326BEEJ EUR003/22/27|.032326B| &20260323EIOS066	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/22/2027	4,858	725,000	149.23		12,470		5,925		11,053			(6,545)				0010
.262303NDX DIGITAL03/22|.262303N| &20260323EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/22/2027	57	1,375,000	24188.59		69,312		32,933		103,068			(36,379)				0010
.M032326SPX EUR003/22/27|.M032326| &20260323EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/22/2027	232	1,525,000	6581.0		80,917		38,447		125,020			(42,470)				0010
.G032326SPX EUR003/22/27|.G032326| &20260323EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/22/2027	316	2,080,000	6581.0		102,960		48,920		157,684			(54,040)				0010
.S032326SPX EUR003/22/27|.S032326| &20260323EIOS054	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/22/2027	1,140	7,505,000	6581.0		455,629		216,486		718,824			(239,142)				0010
.X032326SPX EUR003/22/27|.X032326| &20260323EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/22/2027	288	1,895,000	6581.0		186,980		88,841		364,971			(98,138)				0010
.Z262303NDX EUR003/22/27|.Z262303| &20260323EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/23/2026	03/22/2027	235	5,695,000	24188.59		312,656		148,555		522,424			(164,101)				0010
.B032326SPX EUR003/22/27|.B032326| &20260323EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/22/2027	1,369	9,010,000	6581.0		343,191		163,063		513,803			(180,128)				0010
.0323260EEJ DIGITAL03/22|.0323260| &20260323EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/22/2027	2,948	440,000	149.23		19,976		9,491		20,946			(10,485)				0010
.262303CNDX EUR003/22/27|.262303C| &20260323EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/23/2026	03/22/2027	45	1,080,001	24188.59		63,828		30,327		108,078			(33,501)				0010
.K032326SPX EUR003/22/27|.K032326| &20260323EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/22/2027	1,624	10,690,000	6581.0		554,918		263,663		854,767			(291,255)				0010
.W262303NDX EUR003/22/27|.W262303| &20260323EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/23/2026	03/22/2027	96	2,330,000	24188.59		120,228		57,125		199,044			(63,103)				0010
.032326XSPX EUR003/22/27|.032326X| &20260323EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/22/2027	210	1,385,000	6581.0		43,600		20,716		64,610			(22,884)				0010
.Q032326SPX EUR003/22/27|.Q032326| &20260323EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/22/2027	232	1,525,000	6581.0		89,380		42,468		140,175			(46,912)				0010
.P262303SPX DIGITAL03/22|.P262303| &20260323EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/22/2027	1,123	7,390,000	6581.0		355,173		168,756		503,308			(186,417)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.F032326SPX EUR003/22/27|.F032326|&20260323EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/22/2027	1,157	7,615,000	6581.0		349,452		166,038		530,971			(183,414)				0010
.032326WSPX EUR003/22/27|.032326W|&20260323EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/22/2027	2,614	17,205,000	6581.0		516,838		245,570		764,235			(271,269)				0010
.032326GEEJ EUR003/22/27|.032326G|&20260323EIOS071	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/22/2027	18,662	2,785,000	149.23		67,397		32,023		56,619			(35,374)				0010
.032326LEEJ EUR003/21/28|.032326L|&20260323EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/21/2028	1,106	165,000	149.23		6,798		5,021		5,595			(1,777)				0010
.U262303NDX EUR003/22/27|.U262303|&20260323EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/23/2026	03/22/2027	24	579,999	24188.59		29,000		13,779		47,782			(15,221)				0010
.032326TSPX EUR003/22/27|.032326T|&20260323EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/22/2027	210	1,380,000	6581.0		36,943		17,553		54,365			(19,390)				0010
.X262303NDX EUR003/22/27|.X262303|&20260323EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/23/2026	03/22/2027	11	275,000	24188.59		14,493		6,886		24,072			(7,607)				0010
.032326IEEJ EUR003/22/27|.032326I|&20260323EIOS073	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/22/2027	2,479	370,000	149.23		11,100		5,274		8,115			(5,826)				0010
.2623030NDX DIGITAL03/22|.2623030|&20260323EIDO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/22/2027	227	5,500,000	24188.59		277,249		131,732		412,271			(145,518)				0010
.S262303NDX EUR003/22/27|.S262303|&20260323EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/23/2026	03/22/2027	50	1,210,000	24188.59		36,179		17,190		56,537			(18,989)				0010
.I032326SPX EUR003/22/27|.I032326|&20260323EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/22/2027	1,746	11,490,000	6581.0		582,888		276,952		895,413			(305,936)				0010
.032326MEEJ EUR003/22/27|.032326M|&20260323EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/22/2027	6,157	920,000	149.423999		27,600		13,114		19,541			(14,486)				0010
.032326USPX EUR003/22/27|.032326U|&20260323EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/22/2027	1,238	8,150,000	6581.0		233,335		110,866		344,493			(122,468)				0010
.N032326SPX EUR003/22/27|.N032326|&20260323EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/23/2026	03/22/2027	2,764	18,190,000	6581.0		1,006,453		478,204		1,564,285			(528,249)				0010
.032326HEEJ EUR003/22/27|.032326H|&20260323EIOS072	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/23/2026	03/22/2027	2,580	385,000	149.23		11,358		5,396		8,435			(5,961)				0010
.230326CPDLV5E EUR003/22|.230326C|&20260323EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/23/2026	03/22/2027	7,929	2,993,000	377.46		72,131		34,272		2,503			(37,859)				0010
.230326GFTL EUR003/22/27|.230326G|&20260323EIOS302	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	03/23/2026	03/22/2027	472	235,000	497.41		10,998		5,226		22,301			(5,772)				0010
.230326EPDLV5E EUR003/22|.230326E|&20260323EIOS077	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/23/2026	03/22/2027	1,290	487,000	377.46		11,542		5,484		407			(6,058)				0010
.262303YPDLV5E EUR003/08|.262303Y|&20260323EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/23/2026	03/08/2027	5,200	2,013,000	387.09		26,871		12,200		202			(14,671)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.032426ASPX																						
ASIAN02/16/2|.032426A|&20260324EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/24/2026	02/16/2027	151	1,038,404	6856.15		26,082		11,007		79,203			(15,075)				0010
.230326IFTL																						
DIGITAL03/22|.230326I|&20260323EIDO302	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	03/23/2026	03/22/2027	161	80,000	497.41		3,704		1,760		6,097			(1,944)				0010
.230326DPDLV5E																						
EUR003/21|.230326D|&20260323EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/23/2026	03/21/2028	2,872	1,084,000	377.46		36,964		27,304		6,017			(9,661)				0010
.032426BSPX																						
ASIAN02/08/2|.032426B|&20260324EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/24/2026	02/08/2027	753	5,253,300	6980.16		48,905		19,930		140,442			(28,975)				0010
.230326HFTL																						
DIGITAL03/22|.230326H|&20260323EIDO301	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	03/23/2026	03/22/2027	40	20,000	497.41		926		440		1,524			(486)				0010
.032426ESPX																						
ASIAN03/01/2|.032426E|&20260324EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/24/2026	03/01/2027	786	5,408,953	6881.62		63,563		28,230		148,222			(35,334)				0010
.262303WPDLV5E																						
EUR002/22|.262303W|&20260323EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/23/2026	02/22/2027	3,611	1,406,000	389.41		15,441		6,657		55			(8,784)				0010
.032426CSPX																						
ASIAN02/16/2|.032426C|&20260324EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/24/2026	02/16/2027	396	2,713,249	6856.15		36,455		15,385		80,918			(21,071)				0010
.262303ZPDLV5E																						
EUR003/22|.262303Z|&20260323EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/23/2026	03/22/2027	2,488	939,000	377.46		22,630		10,752		785			(11,878)				0010
.032426DSPX																						
ASIAN02/22/2|.032426D|&20260324EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/24/2026	02/22/2027	295	2,026,948	6861.35		32,441		14,028		73,356			(18,412)				0010
.230326BPDLV5E																						
EUR003/22|.230326B|&20260323EIOS076	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/23/2026	03/22/2027	374	141,000	377.46		3,285		1,561		118			(1,724)				0010
.032426ISPX																						
EUR002/22/27|.032426I|&20260324EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/24/2026	02/22/2027	355	2,442,975	6881.62		26,927		11,644		42,443			(15,283)				0010
.230326FFTL																						
EUR003/22/27|.230326F|&20260323EIOS301	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	03/23/2026	03/22/2027	121	60,000	497.41		2,808		1,334		5,694			(1,474)				0010
.230326APDLV5E																						
EUR003/21|.230326A|&20260323EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/23/2026	03/21/2028	718	271,000	377.46		9,241		6,826		1,504			(2,415)				0010
.262303XPDLV5E																						
EUR002/22|.262303X|&20260323EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/23/2026	02/22/2028	2,463	959,000	389.41		19,865		14,466		1,830			(5,400)				0010
.0324260SPX																						
EUR002/16/27|.0324260|&20260324EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/24/2026	02/16/2027	115	786,970	6843.22		26,762		45,146		45,146	18,384						0010
.032426PSPX																						
EUR002/16/27|.032426P|&20260324EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/24/2026	02/16/2027	597	4,085,402	6843.22		160,130		276,350		276,350	116,220						0010
.032426MSPX																						
EUR001/14/27|.032426M|&20260324EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/24/2026	01/14/2027	565	3,913,529	6926.6		137,433		261,356		261,356	123,923						0010
.0324260QSPX																						
EUR002/16/27|.0324260|&20260324EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/24/2026	02/16/2027	528	3,613,220	6843.22		178,114		327,658		327,658	149,544						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.032426JSPX																						
EUR012/14/26|.032426J|	EQUITY INDEXED ANNUITY			Mizuho Markets																		
&20260324E1OS005		EXH 5	Equity	Ameri 549300Y6K4T30BM4LN29	03/24/2026	12/14/2026	601	4,096,723	6816.51		152,094		285,118		285,118	133,024						0010
.032426KSPX																						
EUR012/14/26|.032426K|	EQUITY INDEXED ANNUITY			Mizuho Markets																		
&20260324E1OS006		EXH 5	Equity	Ameri 549300Y6K4T30BM4LN29	03/24/2026	12/14/2026	913	6,223,474	6816.51		291,247		595,306		595,306	304,059						0010
.032426NSPX																						
EUR001/14/27|.032426N|	EQUITY INDEXED ANNUITY			Mizuho Markets																		
&20260324E1OS009		EXH 5	Equity	Ameri 549300Y6K4T30BM4LN29	03/24/2026	01/14/2027	529	3,664,171	6926.6		157,977		324,630		324,630	166,653						0010
.033026BEEJ																						
DIGITAL03/29|.033026B|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260330E1D0006		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	3,504	520,000	148.4100009		23,608		11,674		26,290			(11,934)				0010
.C033026SPX																						
EUR003/29/27|.C033026|	EQUITY INDEXED ANNUITY																					
&20260330E1OS016		EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	1,549	9,825,000	6343.72		302,610		149,633		469,826			(152,977)				0010
.0033026SPX																						
EUR003/29/27|.0033026|	EQUITY INDEXED ANNUITY																					
&20260330E1OS028		EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	2,257	14,315,000	6343.72		851,743		421,165		1,415,777			(430,577)				0010
.033026LEEJ																						
EUR003/29/27|.033026L|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260330E1OS038		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	5,525	820,000	148.410004		24,518		12,124		20,882			(12,394)				0010
.I033026SPX																						
EUR003/29/27|.I033026|	EQUITY INDEXED ANNUITY																					
&20260330E1OS022		EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	1,031	6,540,000	6343.72		323,730		160,076		525,397			(163,654)				0010
.F033026SPX																						
EUR003/29/27|.F033026|	EQUITY INDEXED ANNUITY																					
&20260330E1OS019		EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	1,120	7,105,000	6343.72		317,594		157,042		509,924			(160,551)				0010
.033026PEEJ																						
EUR003/29/27|.033026P|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260330E1V0004		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	4,178	620,000	148.4100023		18,910		9,351		15,794			(9,559)				0010
.033026JEEJ																						
EUR003/29/27|.033026J|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260330E1OS036		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	13,510	2,005,000	148.4100143		49,123		24,290		47,032			(24,833)				0010
.W033026NDX																						
EUR003/29/27|.W033026|	EQUITY INDEXED ANNUITY																					
&20260330E1OS006		EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	38	874,999	22953.38		50,838		25,138		90,467			(25,700)				0010
.V033026NDX																						
EUR003/29/27|.V033026|	EQUITY INDEXED ANNUITY																					
&20260330E1OS005		EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	120	2,750,001	22953.38		147,950		73,158		260,391			(74,792)				0010
.R033026NDX																						
EUR003/29/27|.R033026|	EQUITY INDEXED ANNUITY																					
&20260330E1OS001		EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	42	970,001	22953.38		28,324		14,006		46,719			(14,318)				0010
.Y033026NDX																						
DIGITAL03/29|.Y033026|	EQUITY INDEXED ANNUITY			Mizuho Markets																		
&20260330E1D0002		EXH 5	Equity	Ameri 549300Y6K4T30BM4LN29	03/30/2026	03/29/2027	328	7,520,000	22953.38		364,720		180,345		559,140			(184,375)				0010
.033026QEEJ																						
EUR003/28/28|.033026Q|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260330E1V0005		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/28/2028	1,415	210,000	148.4099989		8,652		6,474		7,769			(2,178)				0010
.K033026SPX																						
EUR003/29/27|.K033026|	EQUITY INDEXED ANNUITY																					
&20260330E1OS024		EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	1,396	8,855,000	6343.72		456,033		225,497		742,332			(230,536)				0010
.Q033026SPX																						
DIGITAL03/29|.Q033026|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260330E1D0004		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	1,647	10,450,000	6343.72		486,657		240,640		714,824			(246,017)				0010
.033026YSPX																						
EUR003/29/27|.033026Y|	EQUITY INDEXED ANNUITY																					
&20260330E1OS012		EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	1,036	6,575,000	6343.72		180,155		89,082		277,963			(91,073)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.U033026NDX EUR003/29/27|.U033026| &20260330E1OS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	68	1,550,000	22953.38		78,895		39,012		137,543			(39,883)				0010
.S033026NDX EUR003/29/27|.S033026| &20260330E1OS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	72	1,645,000	22953.38		81,099		40,101		140,774			(40,997)				0010
.H033026SPX EUR003/29/27|.H033026| &20260330E1OS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	958	6,075,000	6343.72		292,815		144,790		474,010			(148,025)				0010
.B033026SPX EUR003/29/27|.B033026| &20260330E1OS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	2,558	16,230,000	6343.72		472,293		233,537		732,619			(238,756)				0010
.033026KEEJ EUR003/29/27|.033026K| &20260330E1OS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	6,704	995,000	148.4099994		29,353		14,514		25,309			(14,838)				0010
.M033026SPX EUR003/29/27|.M033026| &20260330E1OS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	2,187	13,875,000	6343.72		752,025		371,858		1,232,585			(380,167)				0010
.033026USPX EUR003/29/27|.033026U| &20260330E1OS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	1,695	10,755,000	6343.72		131,211		64,881		194,900			(66,330)				0010
.L033026SPX EUR003/29/27|.L033026| &20260330E1OS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	751	4,765,000	6343.72		255,404		126,291		417,658			(129,113)				0010
.A033026SPX EUR003/29/27|.A033026| &20260330E1OS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	1,513	9,595,000	6343.72		279,215		138,065		433,116			(141,150)				0010
.P033026SPX DIGITAL03/29|.P033026| &20260330E1D0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	411	2,610,000	6343.72		121,548		60,102		178,535			(61,445)				0010
.033026AEEJ DIGITAL03/29|.033026A| &20260330E1D0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	876	130,000	148.4099924		5,902		2,918		6,572			(2,984)				0010
.033026MEEJ EUR003/28/28|.033026M| &20260330E1V0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/28/2028	472	70,000	148.4100094		2,884		2,158		2,590			(726)				0010
.033026HEEJ EUR003/29/27|.033026H| &20260330E1OS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	4,110	610,000	148.4099985		16,409		8,114		15,106			(8,295)				0010
.033026NEEJ EUR003/29/27|.033026N| &20260330E1V0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	4,415	665,000	150.6361489		16,093		7,958		11,714			(8,135)				0010
.033026REEJ EQFWD03/29/2|.033026R| EEJ EQFWD 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	6,760	1,000,000	147.93		10,000		4,945		27,408			(5,055)				0010
.033026CEEJ EUR003/29/27|.033026C| &20260330E1OS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	19,473	2,890,000	148.4100002		30,923		15,291		28,369			(15,632)				0010
.033026GEEJ EUR003/29/27|.033026G| &20260330E1OS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	8,861	1,315,000	148.4100002		32,481		16,061		31,030			(16,420)				0010
.033026WSPX EUR003/29/27|.033026W| &20260330E1OS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	530	3,365,000	6343.72		78,741		38,935		120,200			(39,806)				0010
.033026TSPX EUR003/29/27|.033026T| &20260330E1OS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	159	1,010,000	6343.72		3,636		1,798		4,962			(1,838)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.G033026SPX EUR003/29/27|.G033026|&20260330E|OS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	262	1,665,000	6343.72		79,920		39,518		129,198			(40,402)				0010
.033026VSPX EUR003/29/27|.033026V|&20260330E|OS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	579	3,670,000	6343.72		74,501		36,839		112,903			(37,662)				0010
.033026ZSPX EUR003/29/27|.033026Z|&20260330E|OS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	435	2,760,000	6343.72		76,728		37,940		118,411			(38,788)				0010
.E033026SPX EUR003/29/27|.E033026|&20260330E|OS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	1,083	6,870,000	6343.72		293,349		145,054		467,785			(148,295)				0010
.033026FEEJ EUR003/29/27|.033026F|&20260330E|OS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	18,024	2,675,000	148.4099999		62,060		30,687		60,415			(31,373)				0010
.0330260EEJ EUR003/29/27|.0330260|&20260330E|IV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	6,445	990,000	153.6191913		17,127		8,469		9,813			(8,658)				0010
.033026DEEJ EUR003/29/27|.033026D|&20260330E|OS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	17,452	2,590,000	148.41		47,656		23,565		47,189			(24,091)				0010
.X033026NDX DIGITAL03/29|.X033026|&20260330E|ID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	03/30/2026	03/29/2027	82	1,880,000	22953.38		91,180		45,086		139,785			(46,094)				0010
.033026IEEJ EUR003/29/27|.033026I|&20260330E|OS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	8,861	1,315,000	148.4100002		38,924		19,247		33,467			(19,677)				0010
.T033026NDX EUR003/29/27|.T033026|&20260330E|OS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	85	1,950,000	22953.38		97,305		48,115		169,273			(49,190)				0010
.N033026SPX EUR003/29/27|.N033026|&20260330E|OS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	624	3,960,000	6343.72		234,432		115,921		389,009			(118,511)				0010
.033026XSPX EUR003/29/27|.033026X|&20260330E|OS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	452	2,870,000	6343.72		74,907		37,040		115,413			(37,867)				0010
.J033026SPX EUR003/29/27|.J033026|&20260330E|OS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	431	2,735,000	6343.72		136,477		67,484		221,358			(68,992)				0010
.D033026SPX EUR003/29/27|.D033026|&20260330E|OS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	03/30/2026	03/29/2027	564	3,580,000	6343.72		113,486		56,116		176,619			(57,370)				0010
.033026EEEJ EUR003/29/27|.033026E|&20260330E|OS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	3,403	505,000	148.4099985		11,009		5,444		10,823			(5,565)				0010
.F263003PDLV5E EUR003/29|.F263003|&20260330E|OS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/30/2026	03/29/2027	1,748	660,000	377.57		15,708		7,767		593			(7,941)				0010
.Z033026PDLV5E EUR003/01|.Z033026|&20260330E|IV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/30/2026	03/01/2027	2,362	928,000	392.9		8,004		3,619		19			(4,386)				0010
.J263003FTL DIGITAL03/29|.J263003|&20260330E|ID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	03/30/2026	03/29/2027	143	70,000	489.48		3,227		1,596		5,441			(1,631)				0010
.E263003PDLV5E EUR003/28|.E263003|&20260330E|IV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/30/2026	03/28/2028	2,866	1,082,000	377.57		37,004		27,690		6,049			(9,315)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.D263003PDLV5E EUR003/29|.D263003|&20260330EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/30/2026	03/29/2027	6,457	2,438,000	377.57		58,756		29,053		2,192			(29,703)				0010
.H263003FTL EUR003/29/27|.H263003|&20260330EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	03/30/2026	03/29/2027	194	95,000	489.48		4,342		2,147		9,265			(2,195)				0010
.C263003PDLV5E EUR003/29|.C263003|&20260330EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/30/2026	03/29/2027	440	166,000	377.57		3,586		1,773		149			(1,813)				0010
.G263003FTL EUR003/29/27|.G263003|&20260330EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	03/30/2026	03/29/2027	51	25,000	489.48		1,143		565		2,438			(578)				0010
.B263003PDLV5E EUR003/28|.B263003|&20260330EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/30/2026	03/28/2028	630	238,000	377.57		8,140		6,091		1,330			(2,049)				0010
.I263003FTL DIGITAL03/29|.I263003|&20260330EID0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	03/30/2026	03/29/2027	41	20,000	489.48		922		456		1,555			(466)				0010
.A263003PDLV5E EUR003/29|.A263003|&20260330EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/30/2026	03/29/2027	1,258	475,000	377.57		11,448		5,661		427			(5,787)				0010
.040226BNDX EUR011/23/26|.040226B|&20260402EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	11/23/2026	72	1,745,249	24239.57		82,316		18,886		157,481			(63,430)				0010
.040226HNDX EUR012/28/26|.040226H|&20260402EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	12/28/2026	56	1,429,431	25525.56		53,641		17,746		122,509			(35,895)				0010
.040226INDX EUR001/21/27|.040226I|&20260402EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	01/21/2027	47	1,190,349	25326.58		47,726		18,432		100,823			(29,294)				0010
.040226MNDX EUR002/22/27|.040226M|&20260402EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	02/22/2027	53	1,309,574	24708.94		56,044		25,063		101,602			(30,981)				0010
.040226ANDX EUR011/09/26|.040226A|&20260402EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	11/09/2026	99	2,480,921	25059.81		101,127		18,175		237,031			(82,952)				0010
.040226LNDX EUR002/16/27|.040226L|&20260402EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	02/16/2027	57	1,407,991	24701.6		64,549		28,189		119,190			(36,360)				0010
.040226DNDX EUR011/30/26|.040226D|&20260402EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	11/30/2026	480	12,208,747	25434.89		468,389		118,081		1,139,445			(350,308)				0010
.040226ONDX DIGITAL12/14|.040226O|&20260402EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/02/2026	12/14/2026	43	1,090,000	25067.27		45,434		13,342		78,906			(32,093)				0010
.040226GNDX EUR012/21/26|.040226G|&20260402EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	12/21/2026	96	2,444,323	25461.7		93,188		29,144		214,401			(64,044)				0010
.040226ENDX EUR012/07/26|.040226E|&20260402EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	12/07/2026	62	1,588,933	25627.95		57,184		15,638		140,946			(41,546)				0010
.040226JNDX EUR001/28/27|.040226J|&20260402EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	01/28/2027	65	1,691,481	26022.79		54,603		21,878		124,985			(32,725)				0010
.040226PNDX DIGITAL02/22|.040226P|&20260402EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/02/2026	02/22/2027	41	1,005,000	24708.94		44,404		19,858		70,554			(24,546)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.040226CNDX EUR011/30/26|.040226C| &20260402EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	11/30/2026	58	1,475,224	25434.89		36,664		9,243		79,208			(27,421)				0010
.040226FNDX EUR012/14/26|.040226F| &20260402EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	12/14/2026	64	1,604,305	25067.27		59,280		17,408		123,044			(41,872)				0010
.040226NNDX DIGITAL11/30|.040226N| &20260402EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/02/2026	11/30/2026	204	5,180,000	25434.89		216,089		54,476		397,325			(161,613)				0010
.040226KNDX EUR002/08/27|.040226K| &20260402EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2026	02/08/2027	58	1,465,552	25268.14		60,163		25,393		122,770			(34,769)				0010
.W260704EEJ DIGITAL04/07|.W260704| &20260407EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	5,358	810,000	151.19		37,017		19,171		31,933			(17,846)				0010
.260704VNDX EUR004/07/27|.260704V| &20260407EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/07/2026	04/07/2027	43	1,050,000	24202.37		53,742		27,833		88,785			(25,909)				0010
.0704260NDX DIGITAL04/07|.0704260| &20260407EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	194	4,690,000	24202.37		223,572		115,790		332,985			(107,783)				0010
.260704NEEJ EUR004/07/28|.260704N| &20260407EIV0029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2028	8,069	1,220,000	151.19		50,630		38,476		34,227			(12,154)				0010
.J040726SPX EUR004/07/27|.J040726| &20260407EIOS062	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	1,879	12,435,000	6616.85		754,556		390,789		1,170,387			(363,767)				0010
.040726YSPX EUR004/07/27|.040726Y| &20260407EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	1,619	10,715,000	6616.85		542,286		280,853		821,718			(261,433)				0010
.260704FEEJ EUR004/07/27|.260704F| &20260407EIOS086	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	19,380	2,930,000	151.19		78,817		40,820		46,333			(37,997)				0010
.040726LSPX EUR004/07/27|.040726L| &20260407EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	1,042	6,895,000	6616.85		215,538		111,628		316,262			(103,909)				0010
.260704XNDX EUR004/07/27|.260704X| &20260407EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/07/2026	04/07/2027	15	370,000	24202.37		19,344		10,019		32,057			(9,326)				0010
.B040726SPX EUR004/07/27|.B040726| &20260407EIOS054	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	443	2,930,000	6616.85		151,774		78,605		230,531			(73,169)				0010
.H040726SPX EUR004/07/27|.H040726| &20260407EIOS060	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	307	2,030,000	6616.85		118,349		61,294		182,456			(57,055)				0010
.260704EEEJ EUR004/07/27|.260704E| &20260407EIOS085	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	2,117	320,000	151.19		7,904		4,094		4,879			(3,810)				0010
.2607040NDX EUR004/07/27|.260704Q| &20260407EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/07/2026	04/07/2027	61	1,480,000	24202.37		43,888		22,730		68,483			(21,158)				0010
.040726MSPX EUR004/07/27|.040726M| &20260407EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	4,740	31,365,000	6616.85		1,023,754		530,208		1,504,696			(493,545)				0010
.040726GSPX EUR004/07/27|.040726G| &20260407EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	1,063	7,035,000	6616.85		198,387		102,746		289,959			(95,641)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.070426BNDX EUR004/07/27|.070426B| &20260407EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/07/2026	04/07/2027	37	895,000	24202.37		52,383		27,129		88,417			(25,253)				0010
.040726XSPX EUR004/07/27|.040726X| &20260407EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	1,837	12,155,000	6616.85		600,092		310,792		906,857			(289,301)				0010
.2607040EEJ EUR004/07/27|.260704Q| &20260407EIV0030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	21,260	3,215,000	151.220238		98,379		50,951		51,609			(47,428)				0010
.S260704SPX DIGITAL04/07|.S260704| &20260407EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	1,918	12,690,000	6616.85		590,846		306,003		826,945			(284,843)				0010
.260704ZNDX EUR004/07/27|.260704Z| &20260407EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/07/2026	04/07/2027	215	5,200,000	24202.37		283,135		146,637		472,123			(136,497)				0010
.D040726SPX EUR004/07/27|.D040726| &20260407EIOS056	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	699	4,625,000	6616.85		244,986		126,880		373,058			(118,106)				0010
.260704TNDX EUR004/07/27|.260704T| &20260407EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/07/2026	04/07/2027	142	3,435,000	24202.37		172,008		89,084		283,279			(82,924)				0010
.040726PSPX EUR004/07/27|.040726P| &20260407EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	473	3,130,000	6616.85		123,103		63,756		182,780			(59,347)				0010
.040726USPX EUR004/07/27|.040726U| &20260407EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	707	4,675,000	6616.85		215,471		111,594		323,537			(103,877)				0010
.040726JSPX EUR004/07/27|.040726J| &20260407EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	722	4,775,000	6616.85		142,677		73,893		208,943			(68,784)				0010
.F040726SPX EUR004/07/27|.F040726| &20260407EIOS058	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	2,495	16,510,000	6616.85		912,178		472,423		1,396,479			(439,755)				0010
.260704GEEJ EUR004/07/27|.260704G| &20260407EIOS087	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	6,217	940,000	151.19		28,294		14,654		15,168			(13,640)				0010
.P040726SPX EUR004/07/27|.P040726| &20260407EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	583	3,860,000	6616.85		379,168		196,373		731,755			(182,794)				0010
.260704SNDX EUR004/07/27|.260704S| &20260407EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/07/2026	04/07/2027	12	290,000	24202.37		13,962		7,231		22,871			(6,731)				0010
.Z260704EEJ EUR004/07/27|.Z260704| &20260407EIOS080	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	51,591	7,800,000	151.19		144,300		74,734		96,324			(69,566)				0010
.260704KEEJ EUR004/07/28|.260704K| &20260407EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2028	1,918	290,000	151.19		12,035		9,146		8,136			(2,889)				0010
.040726DSPX EUR004/07/27|.040726D| &20260407EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	280	1,855,000	6616.85		41,738		21,616		61,356			(20,121)				0010
.260704LEEJ EUR004/07/27|.260704L| &20260407EIV0027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	2,087	320,000	153.30666		7,904		4,094		3,469			(3,810)				0010
.040726ZSPX EUR004/07/27|.040726Z| &20260407EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	562	3,720,000	6616.85		189,162		97,968		286,762			(91,194)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.X260704EEJ EUR004/07/27|.X260704| &20260407EIOS078	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	17,991	2,720,000	151.19		29,376		15,214		18,915			(14,162)				0010
.U260704EEJ EUR003/22/27|.U260704| &20260407EIOS077	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	03/22/2027	33,338	4,975,000	149.23		143,778		71,267		102,081			(72,510)				0010
.040726BSPX EUR004/07/27|.040726B| &20260407EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	2,013	13,320,000	6616.85		165,701		85,817		236,544			(79,883)				0010
.260704DEEJ EUR004/07/27|.260704D| &20260407EIOS084	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	4,861	735,000	151.19		21,903		11,344		11,856			(10,559)				0010
.040726WSPX EUR004/07/27|.040726W| &20260407EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	450	2,975,000	6616.85		146,876		76,068		221,958			(70,808)				0010
.040726FSPX EUR004/07/27|.040726F| &20260407EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	783	5,180,000	6616.85		140,223		72,622		204,704			(67,600)				0010
.070426NNDX DIGITAL04/07|.070426N| &20260407EIDD001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	49	1,175,000	24202.37		56,012		29,009		83,424			(27,003)				0010
.260704JEEJ EUR004/07/27|.260704J| &20260407EIVO025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	5,457	825,000	151.19		25,245		13,075		13,315			(12,170)				0010
.040726ASPX EUR004/07/27|.040726A| &20260407EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	243	1,610,000	6616.85		5,555		2,877		7,758			(2,678)				0010
.260704PNDX EUR004/07/27|.260704P| &20260407EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/07/2026	04/07/2027	15	370,000	24202.37		10,972		5,682		17,121			(5,290)				0010
.Y260704EEJ EUR004/07/27|.Y260704| &20260407EIOS079	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	2,613	395,000	151.19		6,597		3,416		4,439			(3,180)				0010
.040726QSPX EUR004/07/27|.040726Q| &20260407EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	274	1,810,000	6616.85		73,920		38,284		110,028			(35,637)				0010
.260704UNDX EUR004/07/27|.260704U| &20260407EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/07/2026	04/07/2027	53	1,285,000	24202.37		64,689		33,503		106,616			(31,186)				0010
.G040726SPX EUR004/07/27|.G040726| &20260407EIOS059	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	700	4,630,000	6616.85		257,058		133,132		393,770			(123,926)				0010
.040726ESPX EUR004/07/27|.040726E| &20260407EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	524	3,465,000	6616.85		84,096		43,554		122,428			(40,542)				0010
.040726VSPX EUR004/07/27|.040726V| &20260407EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	169	1,120,000	6616.85		51,677		26,764		77,601			(24,913)				0010
.260704AEEJ EUR004/07/27|.260704A| &20260407EIOS081	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	10,550	1,595,000	151.19		35,409		18,339		22,778			(17,070)				0010
.040726KSPX EUR004/07/27|.040726K| &20260407EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	291	1,925,000	6616.85		60,176		31,165		88,296			(29,010)				0010
.I040726SPX EUR004/07/27|.I040726| &20260407EIOS061	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	518	3,425,000	6616.85		206,973		107,193		320,815			(99,780)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C040726SPX EUR004/07/27|.C040726| &20260407EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	172	1,135,000	6616.85		60,121		31,137		91,551			(28,984)				0010
.260704CEEJ EUR004/07/27|.260704C| &20260407EIOS083	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	44,447	6,720,000	151.19		175,392		90,837		105,132			(84,555)				0010
.R260704SPX DIGITAL04/07|.R260704| &20260407EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	480	3,175,000	6616.85		147,828		76,561		206,899			(71,267)				0010
.040726HSPX EUR004/07/27|.040726H| &20260407EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	307	2,030,000	6616.85		57,814		29,942		84,531			(27,872)				0010
.070426ANDX EUR004/07/27|.070426A| &20260407EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/07/2026	04/07/2027	63	1,525,000	24202.37		83,948		43,477		140,226			(40,471)				0010
.260704HEEJ EQFWD04/07/2|.260704H| EEJ EQFWD 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	16,588	2,500,000	150.71		25,000		12,948		43,884			(12,052)				0010
.0040726SPX EUR004/07/27|.0040726| &20260407EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	160	1,060,000	6616.85		104,124		53,926		200,948			(50,197)				0010
.040726SSPX EUR004/07/27|.040726S| &20260407EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	1,385	9,165,000	6616.85		396,020		205,101		591,724			(190,919)				0010
.260704MEEJ EUR004/07/27|.260704M| &20260407EIV0028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	7,287	1,140,000	156.451412		19,950		10,332		6,281			(9,618)				0010
.260704BEEJ EUR004/07/27|.260704B| &20260407EIOS082	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	23,150	3,500,000	151.19		87,150		45,136		53,556			(42,014)				0010
.040726CSPX EUR004/07/27|.040726C| &20260407EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	1,159	7,670,000	6616.85		153,400		79,447		233,676			(73,953)				0010
.040726ISPX EUR004/07/27|.040726I| &20260407EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	219	1,450,000	6616.85		43,326		22,439		63,449			(20,887)				0010
.040726NSPX EUR004/07/27|.040726N| &20260407EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	2,157	14,270,000	6616.85		466,486		241,596		685,781			(224,890)				0010
.V260704EEJ DIGITAL04/07|.V260704| &20260407EID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	1,323	200,000	151.19		9,140		4,734		7,885			(4,406)				0010
.070426WFTL EUR004/07/27|.070426W| &20260407EIOS088	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/07/2026	04/07/2027	227	115,000	506.32		5,336		2,764		9,871			(2,572)				0010
.70426BBPDLV5E EUR003/08|.70426BB|&20 260407EIV0032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2026	03/08/2027	3,674	1,422,000	387.09		19,816		9,402		141			(10,414)				0010
.70426HHPDLV5E EUR004/07|.70426HH|&20 260407EIOS090	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2026	04/07/2027	552	209,000	378.73		4,849		2,511		173			(2,338)				0010
.70426AAPDLV5E EUR003/01|.70426AA|&20 260407EIV0031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2026	03/01/2027	1,754	689,000	392.9		6,328		2,931		14			(3,397)				0010
.070426YFTL DIGITAL04/07|.070426Y| &20260407EID0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/07/2026	04/07/2027	109	55,000	506.32		2,541		1,316		3,946			(1,225)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.70426GGPDLV5E EUR004/07|.70426GG|&20 260407EIV0037	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2026	04/07/2028	932	353,000	378.73		12,073		9,175		1,845			(2,898)				0010
.70426FFPDLV5E EUR004/07|.70426FF|&20 260407EIV0036	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2026	04/07/2027	1,391	527,000	378.73		12,648		6,550		437			(6,098)				0010
.70426EEPDLV5E EUR003/07|.70426EE|&20 260407EIV0035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2026	03/07/2028	3,717	1,439,000	387.09		34,409		25,782		3,520			(8,627)				0010
.70426JJPDLV5E EUR004/07|.70426JJ|&20 260407EIV0039	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2026	04/07/2028	4,188	1,586,000	378.73		54,241		41,220		8,288			(13,021)				0010
.70426KKPDLV5E EUR004/07|.70426KK|&20 260407EIOS091	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2026	04/07/2027	1,898	719,000	378.73		16,897		8,751		596			(8,146)				0010
.70426DDPDLV5E EUR003/15|.70426DD|&20 260407EIV0034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2026	03/15/2027	5,478	2,103,000	383.89		36,189		17,562		478			(18,627)				0010
.070426ZFTL DIGITAL04/07|.070426Z| &20260407EIDO011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/07/2026	04/07/2027	435	220,000	506.32		10,164		5,264		15,785			(4,900)				0010
.70426IIPDLV5E EUR004/07|.70426II|&20 260407EIV0038	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2026	04/07/2027	3,285	1,244,000	378.73		29,856		15,463		1,031			(14,393)				0010
.70426CCPDLV5E EUR003/08|.70426CC|&20 260407EIV0033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2026	03/08/2027	1,777	688,000	387.09		9,588		4,549		68			(5,039)				0010
.070426XFTL EUR004/07/27|.070426X| &20260407EIOS089	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/07/2026	04/07/2027	909	460,000	506.32		21,344		11,054		39,482			(10,290)				0010
.041426BSPX EUR004/14/27|.041426B| &20260414EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	1,512	10,535,000	6967.38		136,007		73,062		174,520			(62,945)				0010
.041426XSPX EUR004/14/27|.041426X| &20260414EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	382	2,660,000	6967.38		139,145		74,747		190,070			(64,398)				0010
.041426MSPX EUR004/14/27|.041426M| &20260414EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	1,667	11,615,000	6967.38		392,239		210,707		517,175			(181,532)				0010
.041426HSPX EUR004/14/27|.041426H| &20260414EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	153	1,065,000	6967.38		32,727		17,581		42,984			(15,147)				0010
.M041426EEJ EUR004/14/27|.M041426| &20260414EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	11,385	1,725,000	151.51		18,803		10,101		11,717			(8,702)				0010
.J041426SPX DIGITAL04/14|.J041426| &20260414EIDO003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	375	2,610,000	6967.38		127,681		68,589		159,954			(59,092)				0010
.R041426EEJ EUR004/14/27|.R041426| &20260414EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	21,715	3,290,000	151.51		85,869		46,128		49,490			(39,741)				0010
.041426SSPX EUR004/14/27|.041426S| &20260414EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	331	2,305,000	6967.38		114,351		61,428		155,169			(52,923)				0010
.0041426EEJ EUR004/14/27|.0041426| &20260414EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	10,296	1,560,000	151.51		34,476		18,520		21,289			(15,956)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.D041426SPX EUR004/14/27|.D041426| &20260414EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	522	3,640,000	6967.38		218,946		117,616		304,519			(101,330)				0010
.W041426EEJ EUR004/14/27|.W041426| &20260414EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	1,974	305,000	154.525049		6,863		3,686		2,661			(3,176)				0010
.N261404NDX DIGITAL04/14|.N261404| &20260414EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2026	04/14/2027	47	1,220,001	25842.0		61,732		33,162		84,774			(28,570)				0010
.Q041426EEJ EUR004/14/27|.Q041426| &20260414EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	7,722	1,170,000	151.51		29,016		15,587		17,193			(13,429)				0010
.A041426SPX EUR004/14/27|.A041426| &20260414EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	484	3,370,000	6967.38		186,934		100,419		257,377			(86,515)				0010
.041426ESPX EUR004/14/27|.041426E| &20260414EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	662	4,610,000	6967.38		123,087		66,121		160,899			(56,966)				0010
.041426PSPX EUR004/14/27|.041426P| &20260414EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	1,844	12,845,000	6967.38		563,253		302,574		754,353			(260,679)				0010
.P041426EEJ EUR004/14/27|.P041426| &20260414EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	3,663	555,000	151.51		12,987		6,976		7,876			(6,011)				0010
.041426JSPX EUR004/14/27|.041426J| &20260414EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	306	2,130,000	6967.38		68,416		36,752		90,016			(31,663)				0010
.V041426EEJ EUR004/14/27|.V041426| &20260414EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	2,306	350,000	151.752416		10,500		5,641		5,210			(4,860)				0010
.N041426EEJ EUR004/14/27|.N041426| &20260414EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	24,883	3,770,000	151.51		69,745		37,466		44,720			(32,279)				0010
.041426ASPX EUR004/14/27|.041426A| &20260414EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	161	1,120,000	6967.38		3,875		2,082		4,873			(1,793)				0010
.I261404NDX EUR004/14/27|.I261404| &20260414EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/14/2026	04/14/2027	83	2,140,000	25842.0		113,264		60,844		173,390			(52,420)				0010
.041426CSPX EUR004/14/27|.041426C| &20260414EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	816	5,685,000	6967.38		123,080		66,117		159,766			(56,963)				0010
.C261404EEJ DIGITAL04/14|.C261404| &20260414EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	1,023	155,000	151.51		7,037		3,780		5,888			(3,257)				0010
.041426DSPX EUR004/14/27|.041426D| &20260414EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	347	2,420,000	6967.38		60,258		32,370		78,563			(27,888)				0010
.X041426EEJ EUR004/14/27|.X041426| &20260414EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	7,429	1,165,000	156.81285		20,388		10,952		6,170			(9,436)				0010
.S041426EEJ EUR004/14/27|.S041426| &20260414EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	2,871	435,000	151.51		12,963		6,964		6,757			(5,999)				0010
.041426GSPX EUR004/14/27|.041426G| &20260414EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	336	2,340,000	6967.38		68,632		36,869		89,972			(31,764)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.B041426SPX EUR004/14/27|.B041426| &20260414EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	2,896	20,175,000	6967.38		1,177,615		1,631,445		1,631,445	453,831						0010
.H041426SPX EUR004/17/28|.H041426| &20260414EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/17/2028	1,005	7,005,000	6967.38		994,920		1,431,289		1,431,289	436,369						0010
.041426WSPX EUR004/14/27|.041426W| &20260414EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	1,643	11,450,000	6967.38		597,347		815,813		815,813	218,466						0010
.L041426EEJ EUR001/14/28|.L041426| &20260414EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	01/14/2028	22,126	3,335,000	150.73		136,068		91,164		91,164	(44,904)						0010
.I041426SPX EUR004/17/28|.I041426| &20260414EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/17/2028	303	2,235,000	7385.42		238,162		360,332		360,332	122,171						0010
.F041426SPX EUR004/14/27|.F041426| &20260414EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	3,971	27,670,000	6967.38		1,743,210		2,362,743		2,362,743	619,533						0010
.Z041426EEJ EUR004/17/28|.Z041426| &20260414EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/17/2028	137,681	20,860,000	151.51		867,776		569,253		569,253	(298,523)						0010
.Y041426EEJ EUR004/14/27|.Y041426| &20260414EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	128,704	19,500,000	151.51		598,650		303,100		303,100	(295,550)						0010
.041426QSPX EUR004/14/27|.041426Q| &20260414EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	6,438	44,855,000	6967.38		2,084,860		2,807,940		2,807,940	723,080						0010
.J261404NDX EUR004/14/27|.J261404| &20260414EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/14/2026	04/14/2027	77	1,995,000	25842.0		106,940		164,002		164,002	57,062						0010
.M261404NDX EUR004/14/27|.M261404| &20260414EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/14/2026	04/14/2027	129	3,345,000	25842.0		196,388		305,492		305,492	109,104						0010
.041426NSPX EUR004/14/27|.041426N| &20260414EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	2,323	16,185,000	6967.38		644,001		856,353		856,353	212,352						0010
.B261404EEJ EUR004/14/27|.B261404| &20260414EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	8,733	1,325,000	151.722114		39,883		21,424		19,833		(18,458)					0010
.L261404NDX EUR004/14/27|.L261404| &20260414EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/14/2026	04/14/2027	39	1,015,000	25842.0		59,551		31,990		92,625		(27,561)					0010
.041426YSPX EUR004/14/27|.041426Y| &20260414EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	470	3,275,000	6967.38		174,296		93,630		238,689		(80,666)					0010
.U041426EEJ EUR004/14/27|.U041426| &20260414EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	6,171	935,000	151.51		28,050		15,068		14,527		(12,982)					0010
.H261404NDX EUR004/14/27|.H261404| &20260414EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/14/2026	04/14/2027	19	485,000	25842.0		25,483		13,689		38,973		(11,794)					0010
.041426KSPX EUR004/14/27|.041426K| &20260414EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	1,006	7,010,000	6967.38		225,161		120,954		296,251		(104,207)					0010
.G261404NDX EUR004/14/27|.G261404| &20260414EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/14/2026	04/14/2027	78	2,005,000	25842.0		103,193		55,434		157,390		(47,759)					0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.0261404NDX DIGITAL04/14|.0261404|&20260414EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2026	04/14/2027	189	4,875,000	25842.0		246,675		132,511		338,747			(114,164)				0010
.041426USPX EUR004/14/27|.041426U|&20260414EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	250	1,740,000	6967.38		88,775		47,689		120,870			(41,086)				0010
.K261404NDX EUR004/14/27|.K261404|&20260414EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/14/2026	04/14/2027	160	4,125,000	25842.0		225,419		121,093		346,696			(104,326)				0010
.0414260SPX EUR004/14/27|.0414260|&20260414EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	507	3,535,000	6967.38		150,591		80,896		201,189			(69,695)				0010
.F261404NDX EUR004/14/27|.F261404|&20260414EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/14/2026	04/14/2027	20	525,000	25842.0		26,290		14,123		39,957			(12,167)				0010
.K041426SPX DIGITAL04/14|.K041426|&20260414EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	1,497	10,430,000	6967.38		510,236		274,094		639,202			(236,142)				0010
.D261404EEJ DIGITAL04/14|.D261404|&20260414EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	4,059	615,000	151.51		27,921		14,999		23,363			(12,922)				0010
.041426ZSPX EUR004/14/27|.041426Z|&20260414EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	1,851	12,895,000	6967.38		713,738		383,413		982,377			(330,325)				0010
.041426VSPX EUR004/14/27|.041426V|&20260414EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	839	5,845,000	6967.38		304,700		163,682		416,055			(141,018)				0010
.A261404EEJ EUR004/17/28|.A261404|&20260414EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/17/2028	693	105,000	151.51		4,368		3,366		2,865			(1,002)				0010
.E041426SPX EUR004/14/27|.E041426|&20260414EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	1,947	13,565,000	6967.38		817,970		439,405		1,138,097			(378,564)				0010
.G041426SPX EUR004/14/27|.G041426|&20260414EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	309	2,150,000	6967.38		193,930		104,177		295,750			(89,753)				0010
.041426FSPX EUR004/14/27|.041426F|&20260414EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	804	5,600,000	6967.38		162,008		87,029		212,309			(74,979)				0010
.041426TSPX EUR004/14/27|.041426T|&20260414EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	1,201	8,365,000	6967.38		417,330		224,185		566,611			(193,144)				0010
.041426ISPX EUR004/14/27|.041426I|&20260414EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	342	2,380,000	6967.38		73,137		39,289		96,059			(33,849)				0010
.041426RSPX EUR004/14/27|.041426R|&20260414EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	282	1,965,000	6967.38		92,375		49,623		124,546			(42,752)				0010
.041426LSPX EUR004/14/27|.041426L|&20260414EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	3,381	23,560,000	6967.38		789,260		423,983		1,040,184			(365,277)				0010
.T041426EEJ EUR004/14/27|.T041426|&20260414EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	11,748	1,780,000	151.51		47,882		25,722		27,093			(22,160)				0010
.C041426SPX EUR004/14/27|.C041426|&20260414EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2026	04/14/2027	187	1,300,000	6967.38		75,881		40,763		105,124			(35,118)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.E261404NDX EUR004/14/27|.E261404|&20260414E1OS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/14/2026	04/14/2027	16	415,000	25842.0		12,406		6,665		17,992			(5,742)				0010
.261404CPDLV5E EUR004/14|.261404C|&20260414E1V0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/14/2026	04/14/2027	189,603	72,142,000	380.49		1,738,622		48,721		48,721	(1,689,901)						0010
.261404BPDLV5E EUR004/14|.261404B|&20260414E1OS055	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/14/2026	04/14/2027	886	337,000	380.49		8,054		4,327		228			(3,728)				0010
.S261404FTL DIGITAL04/14|.S261404|&20260414E1D0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/14/2026	04/14/2027	123	65,000	527.43		3,016		1,620		4,069			(1,396)				0010
.Z261404PDLV5E EUR004/14|.Z261404|&20260414E1V0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/14/2026	04/14/2027	2,668	1,015,000	380.49		24,462		13,140		685			(11,321)				0010
.W261404FTL DIGITAL03/29|.W261404|&20260414E1D0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/14/2026	03/29/2027	388	190,000	489.48		11,574		5,971		14,852			(5,604)				0010
.Y261404PDLV5E EUR003/15|.Y261404|&20260414E1V0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/14/2026	03/15/2027	5,288	2,030,000	383.89		38,479		19,066		460			(19,413)				0010
.U261404FTL EUR003/22/27|.U261404|&20260414E1OS054	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/14/2026	03/22/2027	432	214,881	497.41		13,805		6,983		20,392			(6,821)				0010
.Q261404FTL EUR004/14/27|.Q261404|&20260414E1OS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/14/2026	04/14/2027	948	500,000	527.43		23,400		12,570		34,713			(10,830)				0010
.261404APDLV5E EUR004/17|.261404A|&20260414E1V0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/14/2026	04/17/2028	2,200	837,000	380.49		28,709		22,120		3,905			(6,589)				0010
.P261404FTL EUR004/14/27|.P261404|&20260414E1OS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/14/2026	04/14/2027	237	125,000	527.43		5,850		3,143		8,678			(2,707)				0010
.V261404FTL DIGITAL03/29|.V261404|&20260414E1D0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/14/2026	03/29/2027	92	45,000	489.48		2,741		1,414		3,518			(1,327)				0010
.X261404PDLV5E EUR003/15|.X261404|&20260414E1V0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/14/2026	03/15/2027	3,522	1,352,000	383.89		25,628		12,698		307			(12,929)				0010
.T261404FTL EUR003/22/27|.T261404|&20260414E1OS053	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/14/2026	03/22/2027	111	55,213	497.41		3,547		1,794		5,240			(1,753)				0010
.R261404FTL DIGITAL04/14|.R261404|&20260414E1D0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/14/2026	04/14/2027	28	15,000	527.43		696		374		939			(322)				0010
.042126ZSPX EUR004/21/27|.042126Z|&20260421E1OS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	363	2,565,000	7064.01		74,949		41,707		96,079			(33,242)				0010
.262104DNDX EUR004/21/27|.262104D|&20260421E1OS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	32	845,000	26479.47		45,520		25,331		67,837			(20,189)				0010
.042126BEEJ EUR004/21/27|.042126B|&20260421E1OS064	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	17,679	2,670,000	151.029999993947		49,395		27,487		34,268			(21,908)				0010
.042126USPX EUR004/21/27|.042126U|&20260421E1OS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	159	1,125,000	7064.01		21,409		11,913		27,203			(9,495)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.262104BNDX EUR004/21/27|.262104B| &20260421E|OS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	34	895,000	26479.47		45,403		25,266		67,247			(20,138)				0010
.042126GEEJ EUR004/21/27|.042126G| &20260421E|OS069	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	1,953	295,000	151.030001572248		8,732		4,859		5,090			(3,873)				0010
.042126DEEJ EUR004/21/27|.042126D| &20260421E|OS066	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	7,383	1,115,000	151.030000219976		27,875		15,512		18,109			(12,363)				0010
.042126QEEJ DIGITAL04/21|.042126Q| &20260421E|DO008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	927	140,000	151.029992183119		6,412		3,568		5,603			(2,844)				0010
.B042126SPX EUR004/21/27|.B042126| &20260421E|OS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	246	1,735,000	7064.01		55,208		30,722		70,973			(24,486)				0010
.042126FEEJ EUR004/21/27|.042126F| &20260421E|OS068	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	9,435	1,425,000	151.03000075833		41,753		23,234		24,552			(18,518)				0010
.262104GNDX EUR004/21/27|.262104G| &20260421E|OS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	13	350,000	26479.47		20,251		11,269		30,427			(8,982)				0010
.V262104SPX DIGITAL04/21|.V262104| &20260421E|DO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	282	1,995,000	7064.01		93,486		52,022		115,795			(41,463)				0010
.042126VSPX EUR004/21/27|.042126V| &20260421E|OS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	428	3,020,000	7064.01		66,078		36,770		84,124			(29,307)				0010
.042126EEEJ EUR004/21/27|.042126E| &20260421E|OS067	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	4,403	665,000	151.03000075833		17,556		9,769		11,087			(7,787)				0010
.2621040NDX DIGITAL04/21|.262104Q| &20260421E|DO001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	51	1,355,000	26479.47		66,720		37,128		91,039			(29,592)				0010
.042126CEEJ EUR004/21/27|.042126C| &20260421E|OS065	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	5,727	865,000	151.030001035909		19,290		10,734		12,995			(8,555)				0010
.A262104SPX EUR004/21/27|.A262104| &20260421E|IV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	168	1,190,000	7064.01		108,052		60,128		149,666			(47,924)				0010
.J042126SPX EUR004/21/27|.J042126| &20260421E|OS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	961	6,790,000	7064.01		295,569		164,476		387,123			(131,092)				0010
.042126TSPX EUR004/21/27|.042126T| &20260421E|OS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	1,486	10,500,000	7064.01		135,240		75,258		170,563			(59,982)				0010
.U042126SPX EUR004/21/27|.U042126| &20260421E|OS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	559	3,950,000	7064.01		235,341		130,961		315,536			(104,380)				0010
.042126NEEJ EUR004/21/27|.042126N| &20260421E|IV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	5,222	815,000	156.059300083039		14,752		8,209		5,347			(6,543)				0010
.Y262104NDX EUR004/21/27|.Y262104| &20260421E|OS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	16	415,000	26479.47		12,276		6,831		17,463			(5,445)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.042126AEEJ EUR004/21/27|.042126A| &20260421E|OS063	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	16,553	2,500,000	151.030000134054		27,500		15,303		18,354			(12,197)				0010
.H042126SPX EUR004/21/27|.H042126| &20260421E|OS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	344	2,430,000	7064.01		102,182		56,861		133,495			(45,320)				0010
.E042126SPX EUR004/21/27|.E042126| &20260421E|OS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	1,261	8,910,000	7064.01		318,443		177,205		411,708			(141,238)				0010
.M042126SPX EUR004/21/27|.M042126| &20260421E|OS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	262	1,850,000	7064.01		90,595		50,413		119,655			(40,181)				0010
.042126WSPX EUR004/21/27|.042126W| &20260421E|OS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	362	2,560,000	7064.01		63,334		35,244		80,808			(28,090)				0010
.P042126SPX EUR004/21/27|.P042126| &20260421E|OS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	814	5,750,000	7064.01		302,795		168,497		401,499			(134,298)				0010
.C042126SPX EUR004/21/27|.C042126| &20260421E|OS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	317	2,240,000	7064.01		74,301		41,346		95,701			(32,954)				0010
.042126MEEJ EUR004/21/27|.042126M| &20260421E|V0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	2,215	335,000	151.256544554624		10,084		5,611		5,572			(4,472)				0010
.042126XSPX EUR004/21/27|.042126X| &20260421E|OS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	488	3,445,000	7064.01		91,913		51,147		117,528			(40,766)				0010
.042126SSPX EUR004/21/27|.042126S| &20260421E|OS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	203	1,435,000	7064.01		5,697		3,170		7,037			(2,527)				0010
.042126HEEJ EUR004/21/27|.042126H| &20260421E|OS070	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	7,647	1,155,000	151.029999095258		34,535		19,218		19,948			(15,317)				0010
.Z262104NDX EUR004/21/27|.Z262104| &20260421E|OS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	63	1,660,000	26479.47		49,103		27,324		69,853			(21,778)				0010
.042126LEEJ EUR004/21/27|.042126L| &20260421E|OS074	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	2,682	405,000	151.030024768924		12,272		6,829		6,999			(5,443)				0010
.Q042126SPX EUR004/21/27|.Q042126| &20260421E|OS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	1,631	11,520,000	7064.01		607,104		337,837		805,099			(269,267)				0010
.F042126SPX EUR004/21/27|.F042126| &20260421E|OS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	2,375	16,775,000	7064.01		601,384		334,654		777,549			(266,729)				0010
.042126QEEJ EUR004/21/27|.042126Q| &20260421E|V0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	7,945	1,200,000	151.030005760536		36,960		20,567		20,743			(16,393)				0010
.262104HNDX EUR004/21/27|.262104H| &20260421E|OS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	52	1,390,000	26479.47		80,425		44,755		120,838			(35,671)				0010
.N042126SPX EUR004/21/27|.N042126| &20260421E|OS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	442	3,125,000	7064.01		154,313		85,871		203,893			(68,442)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.V042126SPX EUR004/21/27|.V042126| &20260421E|OS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	2,094	14,795,000	7064.01		883,705		491,759		1,185,198			(391,946)				0010
.W262104SPX DIGITAL04/21|.W262104| &20260421E|D0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	1,128	7,970,000	7064.01		373,474		207,829		462,600			(165,646)				0010
.042126JEEJ EUR004/21/27|.042126J| &20260421E|OS072	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	8,574	1,295,000	151.030007154974		38,332		21,331		22,343			(17,001)				0010
.D042126SPX EUR004/21/27|.D042126| &20260421E|OS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	676	4,775,000	7064.01		158,387		88,138		204,006			(70,249)				0010
.I042126SPX EUR004/21/27|.I042126| &20260421E|OS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	1,307	9,235,000	7064.01		401,723		223,548		507,334			(178,174)				0010
.A042126SPX EUR004/21/27|.A042126| &20260421E|OS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	1,071	7,565,000	7064.01		239,886		133,490		308,358			(106,396)				0010
.T042126SPX EUR004/21/27|.T042126| &20260421E|OS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	188	1,325,000	7064.01		76,612		42,632		102,382			(33,979)				0010
.042126KEEJ EUR004/21/27|.042126K| &20260421E|OS073	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	8,608	1,300,000	151.03000722272		38,870		21,630		22,450			(17,240)				0010
.0042126SPX EUR004/21/27|.0042126| &20260421E|OS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	1,358	9,590,000	7064.01		493,693		274,727		653,772			(218,966)				0010
.262104RNDX DIGITAL04/21|.262104R| &20260421E|D0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	205	5,425,000	26479.47		267,127		148,649		364,493			(118,478)				0010
.042126PEEJ EUR004/21/28|.042126P| &20260421E|V0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2028	1,655	250,000	151.030024768924		10,425		8,123		7,210			(2,302)				0010
.262104ENDX EUR004/21/27|.262104E| &20260421E|OS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	128	3,380,000	26479.47		182,081		101,323		271,348			(80,758)				0010
.042126REEJ DIGITAL04/21|.042126R| &20260421E|D0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	3,675	555,000	151.029983669713		25,419		14,145		22,213			(11,274)				0010
.262104CNDX EUR004/21/27|.262104C| &20260421E|OS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	135	3,580,000	26479.47		181,613		101,063		268,986			(80,550)				0010
.B262104SPX EUR004/21/27|.B262104| &20260421E|V0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	726	5,125,000	7064.01		465,350		258,955		644,569			(206,395)				0010
.042126IEEJ EUR004/21/27|.042126I| &20260421E|OS071	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	2,019	305,000	151.030024768924		8,693		4,837		5,229			(3,855)				0010
.L042126SPX EUR004/21/27|.L042126| &20260421E|OS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	502	3,545,000	7064.01		169,522		94,335		223,659			(75,187)				0010
.042126YSPX EUR004/21/27|.042126Y| &20260421E|OS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	1,063	7,510,000	7064.01		216,889		120,693		277,976			(96,196)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.R042126SPX EUR004/21/27|.R042126|&20260421EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2026	04/21/2027	507	3,580,000	7064.01		196,220		109,191		260,961			(87,029)				0010
.210426HFTL DIGITAL04/21|.210426H|&20260421EIDO010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/21/2026	04/21/2027	141	75,000	530.64		3,473		1,932		4,551			(1,540)				0010
.210426BPDLV5E EUR004/21|.210426B|&20260421EIOS077	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/21/2026	04/21/2027	889	337,000	379.16		5,695		3,169		295			(2,526)				0010
.262104YPDLV5E EUR003/15|.262104Y|&20260421EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/21/2026	03/15/2027	1,709	656,000	383.89		11,162		5,649		148			(5,512)				0010
.210426FFTL EUR004/21/27|.210426F|&20260421EIOS075	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/21/2026	04/21/2027	188	100,000	530.64		4,630		2,576		6,610			(2,054)				0010
.210426APDLV5E EUR004/21|.210426A|&20260421EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/21/2026	04/21/2027	2,516	954,000	379.16		22,991		12,794		868			(10,197)				0010
.262104ZPDLV5E EUR003/15|.262104Z|&20260421EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/21/2026	03/15/2027	5,491	2,108,000	383.89		35,867		18,153		477			(17,713)				0010
.210426EPDLV5E EUR004/21|.210426E|&20260421EIOS078	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/21/2026	04/21/2027	1,216	461,000	379.16		10,834		6,029		419			(4,805)				0010
.210426DPDLV5E EUR004/21|.210426D|&20260421EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/21/2026	04/21/2028	2,759	1,046,000	379.16		35,773		27,873		5,457			(7,901)				0010
.210426IFTL DIGITAL04/21|.210426I|&20260421EIDO011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/21/2026	04/21/2027	575	305,000	530.64		14,122		7,858		18,508			(6,263)				0010
.210426GFTL EUR004/21/27|.210426G|&20260421EIOS076	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/21/2026	04/21/2027	754	400,000	530.64		18,520		10,306		26,439			(8,214)				0010
.210426CPDLV5E EUR004/21|.210426C|&20260421EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/21/2026	04/21/2027	3,724	1,412,000	379.16		34,029		18,936		1,285			(15,093)				0010
.042826VSPX EUR004/28/27|.042826V|&20260428EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	04/28/2026	04/28/2027	621	4,435,000	7138.8		230,580		132,758		295,126			(97,822)				0010
.042826ESPX EUR004/28/27|.042826E|&20260428EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	04/28/2026	04/28/2027	223	1,595,000	7138.8		46,394		26,712		57,791			(19,682)				0010
.042826PSPX EUR004/28/27|.042826P|&20260428EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	04/28/2026	04/28/2027	1,294	9,235,000	7138.8		401,990		231,449		510,671			(170,541)				0010
.Y042826EEJ EUR004/28/27|.Y042826|&20260428EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	04/28/2027	7,181	1,125,000	156.658372		19,800		11,400		6,731			(8,400)				0010
.042826CSPX EUR004/28/27|.042826C|&20260428EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	04/28/2026	04/28/2027	233	1,665,000	7138.8		40,658		23,409		50,406			(17,249)				0010
.042826SSPX EUR004/28/27|.042826S|&20260428EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	04/28/2026	04/28/2027	304	2,170,000	7138.8		106,039		61,053		135,280			(44,986)				0010
.042826KSPX EUR004/28/27|.042826K|&20260428EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	04/28/2026	04/28/2027	2,546	18,175,000	7138.8		651,192		374,929		818,815			(276,263)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.F042826SPX DIGITAL04/28|.F042826|&20260428EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	04/28/2027	293	2,095,000	7138.8		106,154		61,119		128,321			(45,035)				0010
.Q042826EEJ EUR004/28/27|.Q042826|&20260428EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	04/28/2027	24,870	3,765,000	151.39		68,523		39,453		45,612			(29,070)				0010
.042826BSPX EUR004/28/27|.042826B|&20260428EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2026	04/28/2027	387	2,760,000	7138.8		57,201		32,934		70,720			(24,267)				0010
.J262804NDX EUR004/28/27|.J262804|&20260428EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	04/28/2026	04/28/2027	39	1,055,000	27029.01		56,548		32,558		80,766			(23,990)				0010
.042826ASPX EUR004/28/27|.042826A|&20260428EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2026	04/28/2027	1,315	9,390,000	7138.8		118,737		68,363		146,209			(50,373)				0010
.U042826EEJ EUR004/28/27|.U042826|&20260428EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	04/28/2027	9,016	1,365,000	151.39		40,541		23,342		22,547			(17,199)				0010
.042826GSPX EUR004/28/27|.042826G|&20260428EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2026	04/28/2027	261	1,860,000	7138.8		58,330		33,584		72,883			(24,746)				0010
.A262804EEJ DIGITAL04/28|.A262804|&20260428EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	04/28/2027	363	55,000	151.39		2,503		1,441		2,115			(1,062)				0010
.P042826EEJ EUR004/28/27|.P042826|&20260428EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	04/28/2027	14,367	2,175,000	151.39		23,708		13,650		15,098			(10,058)				0010
.B042826SPX EUR004/28/27|.B042826|&20260428EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2026	04/28/2027	531	3,790,000	7138.8		227,571		131,025		295,018			(96,545)				0010
.D042826SPX EUR004/28/27|.D042826|&20260428EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2026	04/28/2027	140	1,000,000	7138.8		90,732		52,240		117,395			(38,492)				0010
.T042826EEJ EUR004/28/27|.T042826|&20260428EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	04/28/2027	16,249	2,460,000	151.39		71,832		41,358		40,545			(30,474)				0010
.H262804NDX EUR004/28/27|.H262804|&20260428EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	04/28/2026	04/28/2027	51	1,385,000	27029.01		69,943		40,270		99,304			(29,673)				0010
.N262804NDX DIGITAL04/28|.N262804|&20260428EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	04/28/2027	43	1,155,000	27029.01		56,572		32,572		75,135			(24,000)				0010
.042826YSPX EUR004/28/27|.042826Y|&20260428EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2026	04/28/2027	305	2,180,000	7138.8		119,628		68,876		153,697			(50,751)				0010
.W042826EEJ EUR004/28/27|.W042826|&20260428EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	04/28/2027	2,411	365,000	151.39		11,206		6,452		6,037			(4,754)				0010
.042826NSPX EUR004/28/27|.042826N|&20260428EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2026	04/28/2027	462	3,295,000	7138.8		138,430		79,702		175,697			(58,728)				0010
.R042826EEJ EUR004/28/27|.R042826|&20260428EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	04/28/2027	9,016	1,365,000	151.39		32,214		18,547		20,463			(13,667)				0010
.042826ISPX EUR004/28/27|.042826I|&20260428EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/28/2026	04/28/2027	199	1,420,000	7138.8		47,162		27,154		59,080			(20,008)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.D262804EEJ EQFIID04/28/2|.D262804| EEJ EQFIID 04/28/ F262804NDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.04/28/2026	.04/28/2027	 17,071	 2,580,000	..... 151.13	.....	25,800	.....	14,855	.....	44,576	.....	.....	.....(10,945)	.....	.....	.....	0010 .....
EUR004/28/27|.F262804| &20260428EIOS001 ..... .S042826EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.04/28/2026	.04/28/2027	10	 275,000	.....27029.01	.....	8,113	.....	4,671	.....	11,086	.....	.....	.....(3,442)	.....	.....	.....	0010 .....
EUR004/28/27|.S042826| &20260428EIOS049 ..... .X042826EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.04/28/2026	.04/28/2027	5,879	 890,000	..... 151.39	.....	23,496	.....	13,528	.....	14,216	.....	.....	.....(9,968)	.....	.....	.....	0010 .....
EUR004/28/27|.X042826| &20260428EIV0005 ..... .042826DSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.04/28/2026	.04/28/2027	1,431	 220,000	..... 153.721406	.....	 5,324	.....	 3,065	.....	 2,394	.....	.....	.....(2,259)	.....	.....	.....	0010 .....
EUR004/28/27|.042826D| &20260428EIOS012 ..... .L262804NDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	.04/28/2026	.04/28/2027	 340	2,430,000	.....7138.8	.....	65,474	.....	37,697	.....	81,351	.....	.....	..... (27,777)	.....	.....	.....	0010 .....
EUR004/28/27|.L262804| &20260428EIOS007 ..... .L042826EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.04/28/2026	.04/28/2027	10	 260,000	.....27029.01	.....	 15,158	.....	 8,727	.....	21,871	.....	.....	.....(6,431)	.....	.....	.....	0010 .....
EUR004/28/27|.L042826| &20260428EIOS042 ..... .I262804NDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.04/28/2026	.04/28/2027	1,916	 290,000	..... 151.39	.....	 8,526	.....	 4,909	.....	 4,784	.....	.....	.....(3,617)	.....	.....	.....	0010 .....
EUR004/28/27|.I262804| &20260428EIOS004 ..... .G042826SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.04/28/2026	.04/28/2027	 205	5,535,000	.....27029.01	.....	279,518	.....	160,934	.....	396,857	.....	.....	..... (118,583)	.....	.....	.....	0010 .....
DIGITAL04/28|.G042826| &20260428EIDO004 ..... .K262804NDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.04/28/2026	.04/28/2027	1,172	 8,370,000	.....7138.8	.....	424,108	.....	244,183	.....	512,670	.....	.....	..... (179,925)	.....	.....	.....	0010 .....
EUR004/28/27|.K262804| &20260428EIOS006 ..... .042826WSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.04/28/2026	.04/28/2027	 156	4,220,000	.....27029.01	.....	226,192	.....	130,232	.....	323,062	.....	.....	.....(95,960)	.....	.....	.....	0010 .....
EUR004/28/27|.042826W| &20260428EIOS031 ..... .K042826EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	.04/28/2026	.04/28/2027	1,096	 7,825,000	.....7138.8	.....	411,493	.....	236,920	.....	527,068	.....	.....	..... (174,573)	.....	.....	.....	0010 .....
EUR004/28/27|.K042826| &20260428EIOS041 ..... .042826XSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.04/28/2026	.04/28/2027	3,138	 475,000	..... 151.39	.....	13,680	.....	 7,876	.....	 7,810	.....	.....	.....(5,804)	.....	.....	.....	0010 .....
EUR004/28/27|.042826X| &20260428EIOS032 ..... .042826RSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	.04/28/2026	.04/28/2027	1,119	 7,985,000	.....7138.8	.....	436,556	.....	251,350	.....	560,694	.....	.....	..... (185,206)	.....	.....	.....	0010 .....
EUR004/28/27|.042826R| &20260428EIOS026 ..... .042826MSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	.04/28/2026	.04/28/2027	353	2,520,000	.....7138.8	.....	121,426	.....	 69,912	.....	154,815	.....	.....	.....(51,514)	.....	.....	.....	0010 .....
EUR004/28/27|.042826M| &20260428EIOS021 ..... .V042826EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	.04/28/2026	.04/28/2027	 180	 1,285,000	.....7138.8	.....	 52,644	.....	 30,310	.....	 66,712	.....	.....	.....(22,334)	.....	.....	.....	0010 .....
EUR004/28/27|.V042826| &20260428EIV0003 ..... .C042826SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.04/28/2026	.04/28/2027	9,215	1,395,000	..... 151.39	.....	 42,827	.....	 24,658	.....	 23,072	.....	.....	..... (18,169)	.....	.....	.....	0010 .....
EUR004/28/27|.C042826| &20260428EIOS037 ..... .B262804EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	.04/28/2026	.04/28/2027	1,467	 10,475,000	.....7138.8	.....	633,172	.....	364,553	.....	821,429	.....	.....	..... (268,618)	.....	.....	.....	0010 .....
EQFIID04/28/2|.B262804| EEJ EQFIID 04/28/ ..... .042826HSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.04/28/2026	.04/28/2027	4,533	 685,000	..... 151.13	.....	 6,850	.....	 3,944	.....	 11,835	.....	.....	.....(2,906)	.....	.....	.....	0010 .....
EUR004/28/27|.042826H| &20260428EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	.04/28/2026	.04/28/2027	 677	4,835,000	.....7138.8	.....	154,009	.....	 88,672	.....	192,570	.....	.....	.....(65,337)	.....	.....	.....	0010 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.E042826SPX EUR004/28/27|.E042826| &20260428EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/28/2026	04/28/2027	412	2,940,000	7138.8		266,752		153,585		345,142			(113,168)				0010
.042826LSPX EUR004/28/27|.042826L| &20260428EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/28/2026	04/28/2027	4,524	32,295,000	7138.8		1,158,809		667,193		1,457,217			(491,616)				0010
.042826TSPX EUR004/28/27|.042826T| &20260428EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/28/2026	04/28/2027	706	5,040,000	7138.8		248,553		143,106		317,228			(105,447)				0010
.042826QSPX EUR004/28/27|.042826Q| &20260428EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/28/2026	04/28/2027	178	1,270,000	7138.8		59,207		34,089		75,384			(25,118)				0010
.042826FSPX EUR004/28/27|.042826F| &20260428EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/28/2026	04/28/2027	658	4,700,000	7138.8		136,709		78,711		170,293			(57,998)				0010
.Z042826EEJ DIGITAL04/28|.Z042826| &20260428EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	04/28/2027	1,453	220,000	151.39		10,010		5,763		8,462			(4,247)				0010
.G262804NDX EUR004/28/27|.G262804| &20260428EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	04/28/2026	04/28/2027	41	1,095,000	27029.01		32,193		18,535		44,144			(13,658)				0010
.M262804NDX EUR004/28/27|.M262804| &20260428EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	04/28/2026	04/28/2027	38	1,035,000	27029.01		60,341		34,742		87,064			(25,599)				0010
.0042826EEJ EUR004/28/27|.0042826| &20260428EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	04/28/2027	2,312	350,000	151.39		10,535		6,066		5,787			(4,469)				0010
.A042826SPX EUR004/28/27|.A042826| &20260428EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/28/2026	04/28/2027	473	3,380,000	7138.8		201,218		115,853		260,603			(85,365)				0010
.042826ZSPX EUR004/28/27|.042826Z| &20260428EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/28/2026	04/28/2027	226	1,615,000	7138.8		94,518		54,419		122,185			(40,098)				0010
.M042826EEJ EUR004/28/27|.M042826| &20260428EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	04/28/2027	15,292	2,315,000	151.39		68,293		39,320		38,215			(28,973)				0010
.042826OSPX EUR004/28/27|.042826O| &20260428EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/28/2026	04/28/2027	1,132	8,080,000	7138.8		341,445		196,589		433,432			(144,855)				0010
.042826JSPX EUR004/28/27|.042826J| &20260428EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/28/2026	04/28/2027	348	2,485,000	7138.8		82,534		47,520		103,390			(35,015)				0010
.N042826EEJ EUR004/28/27|.N042826| &20260428EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	04/28/2027	3,303	500,000	151.39		14,900		8,579		8,261			(6,321)				0010
.0262804NDX DIGITAL04/28|.0262804| &20260428EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	04/28/2027	171	4,615,000	27029.01		226,043		130,146		300,216			(95,897)				0010
.042826USPX EUR004/28/27|.042826U| &20260428EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/28/2026	04/28/2027	1,504	10,735,000	7138.8		552,573		318,148		706,845			(234,425)				0010
.042926BSPX ASIAN03/15/2|.042926B| &20260429EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/29/2026	03/15/2027	564	3,762,385	6674.75		74,811		38,817		91,144			(35,994)				0010
.042926CSPX ASIAN03/22/2|.042926C| &20260429EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/29/2026	03/22/2027	406	2,656,068	6537.03		58,936		31,191		69,577			(27,745)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.Y262804PDLV5E EUR004/28|.Y262804|&20 260428EIV0018 ..... .042926DSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.04/28/2026	.04/28/2028	2,005	760,000	..... 379.1	.....	25,992	.....	20,501	.....	4,045	.....	.....	.....(5,491)	.....	.....	.....	0010 .....
ASIAN03/29/2|.042926D| &20260429EIAS004 ..... .X262804PDLV5E	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.04/29/2026	.03/29/2027	 693	4,396,198	.....6343.72	.....	91,765	.....	49,476	.....	103,075	.....	.....	.....(42,289)	.....	.....	.....	0010 .....
EUR004/28|.X262804|&20 260428EIV0017 ..... .042926ASPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.04/28/2026	.04/28/2027	2,058	780,000	..... 379.1	.....	18,798	.....	10,823	.....	773	.....	.....	.....(7,975)	.....	.....	.....	0010 .....
ASIAN03/08/2|.042926A| &20260429EIAS001 ..... .042926NSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.04/29/2026	.03/08/2027	 483	3,288,574	.....6812.05	.....	74,033	.....	37,612	.....	95,000	.....	.....	.....(36,421)	.....	.....	.....	0010 .....
EUR003/29/27|.042926N| &20260429EIOS010 ..... .042926HSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.04/29/2026	.03/29/2027	259	1,643,023	.....6343.72	.....	58,734	.....	31,667	.....	68,576	.....	.....	..... (27,067)	.....	.....	.....	0010 .....
EUR002/22/27|.042926H| &20260429EIOS004 ..... .042926ISPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.04/29/2026	.02/22/2027	 111	 758,990	.....6837.75	.....	26,128	.....	12,668	.....	32,377	.....	.....	.....(13,460)	.....	.....	.....	0010 .....
EUR002/22/27|.042926I| &20260429EIOS005 ..... .S262804PDLV5E	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.04/29/2026	.02/22/2027	354	2,420,564	.....6837.75	.....	144,296	.....	69,962	.....	182,410	.....	.....	.....(74,335)	.....	.....	.....	0010 .....
EUR001/07|.S262804|&20 260428EIV0012 ..... .042926MSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.04/28/2026	.01/07/2027	3,141	 1,180,000	..... 375.64	.....	29,256	.....	11,377	.....	 335	.....	.....	..... (17,879)	.....	.....	.....	0010 .....
EUR003/22/27|.042926M| &20260429EIOS009 ..... .V262804PDLV5E	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.04/29/2026	.03/22/2027	 369	2,428,389	.....6581.0	.....	154,362	.....	81,693	.....	187,465	.....	.....	.....(72,669)	.....	.....	.....	0010 .....
EUR004/28|.V262804|&20 260428EIV0015 ..... .042926KSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.04/28/2026	.04/28/2027	7,913	 3,000,000	..... 379.1	.....	72,300	.....	41,627	.....	 2,972	.....	.....	.....(30,673)	.....	.....	.....	0010 .....
EUR003/15/27|.042926K| &20260429EIOS007 ..... .Q262804PDLV5E	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.04/29/2026	.03/15/2027	 102	 683,337	.....6699.38	.....	39,404	.....	20,445	.....	48,464	.....	.....	.....(18,958)	.....	.....	.....	0010 .....
EUR004/28|.Q262804|&20 260428EIOS053 ..... .042926FSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.04/28/2026	.04/28/2027	 396	 150,000	..... 379.1	.....	 3,600	.....	 2,073	.....	 149	.....	.....	.....(1,527)	.....	.....	.....	0010 .....
EUR002/16/27|.042926F| &20260429EIOS002 ..... .042926PSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.04/29/2026	.02/16/2027	 164	1,122,288	.....6843.22	.....	38,637	.....	18,323	.....	47,994	.....	.....	.....(20,314)	.....	.....	.....	0010 .....
EUR003/01/27|.042926P| &20260429EIV0001 ..... .042926JSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.04/29/2026	.03/01/2027	 162	 1,000,356	.....6184.94	.....	 216,600	.....	 107,587	.....	270,147	.....	.....	..... (109,012)	.....	.....	.....	0010 .....
EUR003/15/27|.042926J| &20260429EIOS006 ..... .W262804PDLV5E	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.04/29/2026	.03/15/2027	 118	 790,527	.....6699.38	.....	23,418	.....	12,151	.....	28,438	.....	.....	.....(11,267)	.....	.....	.....	0010 .....
EUR004/28|.W262804|&20 260428EIV0016 ..... .042926ESPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.04/28/2026	.04/28/2028	8,045	 3,050,000	..... 379.1	.....	104,310	.....	82,275	.....	16,231	.....	.....	.....(22,035)	.....	.....	.....	0010 .....
EUR001/21/27|.042926E| &20260429EIOS001 ..... .042926QSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.04/29/2026	.01/21/2027	 217	1,492,010	.....6875.62	.....	84,074	.....	35,533	.....	108,545	.....	.....	.....(48,541)	.....	.....	.....	0010 .....
EUR002/28/28|.042926Q| &20260429EIV0002 ..... .P262804PDLV5E	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.04/29/2026	.02/28/2028	 145	 997,835	.....6881.62	.....	162,769	.....	125,488	.....	207,792	.....	.....	.....(37,281)	.....	.....	.....	0010 .....
EUR004/28|.P262804|&20 260428EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.04/28/2026	.04/28/2027	 382	 145,000	..... 379.1	.....	 3,408	.....	 1,962	.....	 144	.....	.....	.....(1,446)	.....	.....	.....	0010 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.042926RSPX EUR003/28/28|.042926R|&20260429EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/29/2026	03/28/2028	158	1,002,308	6343.72		240,329		187,574		298,315			(52,755)				0010
.042926GSPX EUR002/16/27|.042926G|&20260429EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/29/2026	02/16/2027	214	1,464,449	6843.22		87,958		41,712		111,642			(46,246)				0010
.042926LSPX EUR003/22/27|.042926L|&20260429EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/29/2026	03/22/2027	343	2,257,283	6581.0		77,318		40,919		93,075			(36,399)				0010
.Z262804PDLV5E EUR004/28|.Z262804|PDLV5E EUR0 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/28/2026	04/28/2027	3,754	1,425,000	379.63		32,633		18,788		1,302			(13,844)				0010
.042926OSPX EUR003/29/27|.042926O|&20260429EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	04/29/2026	03/29/2027	363	2,302,770	6343.72		153,469		82,744		181,844			(70,725)				0010
.2607050EEJ EUR005/07/27|.2607050|&20260507EIOS085	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	27,147	4,135,000	152.32		121,156		73,163		59,443			(47,992)				0010
.260705UEEJ EUR005/07/27|.260705U|&20260507EIV0030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	7,834	1,235,000	157.6512		21,613		13,051		6,263			(8,561)				0010
.050726BSPX EUR005/07/27|.050726B|&20260507EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	584	4,285,000	7337.11		88,014		53,150		102,273			(34,864)				0010
.260705SEEJ EUR005/07/27|.260705S|&20260507EIV0028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	2,166	330,000	152.32		10,131		6,118		4,759			(4,013)				0010
.260705MEEJ EUR005/07/27|.260705M|&20260507EIOS083	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	5,121	780,000	152.32		18,642		11,258		10,311			(7,385)				0010
.260705XEEJ DIGITAL05/07|.260705X|&20260507EID0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	1,346	205,000	152.32		9,389		5,670		7,253			(3,719)				0010
.050726HSPX EUR005/07/27|.050726H|&20260507EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	586	4,300,000	7337.11		143,921		86,911		167,917			(57,010)				0010
.260705DNDX DIGITAL05/07|.260705D|&20260507EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	55	1,585,000	28563.95		76,540		46,221		91,984			(30,319)				0010
.260705TEEJ EUR005/07/27|.260705T|&20260507EIV0029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	1,549	240,000	154.924672		5,664		3,420		2,143			(2,244)				0010
.Z050726SPX DIGITAL05/07|.Z050726|&20260507EID0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	506	3,710,000	7337.11		186,576		112,669		210,614			(73,907)				0010
.050726CSPX EUR005/07/27|.050726C|&20260507EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	779	5,715,000	7337.11		144,818		87,452		169,216			(57,366)				0010
.050726ZSPX EUR005/07/27|.050726Z|&20260507EIOS063	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	723	5,305,000	7337.11		313,632		189,395		363,824			(124,236)				0010
.050726TSPX EUR005/07/27|.050726T|&20260507EIOS057	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	809	5,935,000	7337.11		301,854		182,283		353,041			(119,571)				0010
.P260705NDX EUR005/07/27|.P260705|&20260507EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/07/2026	05/07/2027	65	1,855,000	28563.95		92,047		55,585		113,309			(36,462)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.050726NSPX EUR005/07/27|.050726N| &20260507EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	920	6,750,000	7337.11		288,968		174,501		337,076			(114,466)				0010
.260705NEEJ EUR005/07/27|.260705N| &20260507EIOS084	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	22,518	3,430,000	152.32		88,837		53,647		47,419			(35,190)				0010
.050726ISPX EUR005/07/27|.050726I| &20260507EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	2,859	20,975,000	7337.11		741,257		447,629		864,523			(293,628)				0010
.260705PEEJ EUR005/07/27|.260705P| &20260507EIOS086	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	7,090	1,080,000	152.32		32,292		19,500		15,560			(12,792)				0010
.260705VEEJ EUR005/08/28|.260705V| &20260507EIVO031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/08/2028	985	150,000	152.32		6,210		4,990		3,828			(1,220)				0010
.260705KEEJ EUR005/07/27|.260705K| &20260507EIOS081	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	19,170	2,920,000	152.32		31,828		19,220		18,062			(12,608)				0010
.S260705NDX EUR005/07/27|.S260705| &20260507EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/07/2026	05/07/2027	55	1,580,000	28563.95		84,209		50,852		103,766			(33,357)				0010
.050726LSPX EUR005/07/27|.050726L| &20260507EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	753	5,525,000	7337.11		229,398		138,528		267,502			(90,870)				0010
.050726ASPX EUR005/07/27|.050726A| &20260507EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	1,729	12,685,000	7337.11		156,787		94,680		179,738			(62,107)				0010
.050726QSPX EUR005/07/27|.050726Q| &20260507EIOS054	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	358	2,630,000	7337.11		125,504		75,789		146,594			(49,715)				0010
.050726ESPX EUR005/07/27|.050726E| &20260507EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	1,131	8,295,000	7337.11		247,606		149,524		289,180			(98,082)				0010
.G050726SPX EUR005/07/27|.G050726| &20260507EIVO015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	174	1,275,000	7337.11		115,120		69,518		121,103			(45,601)				0010
.050726VSPX EUR005/07/27|.050726V| &20260507EIOS059	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	553	4,055,000	7337.11		217,672		131,448		254,006			(86,225)				0010
.K260705NDX EUR005/07/27|.K260705| &20260507EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/07/2026	05/07/2027	22	615,000	28563.95		17,546		10,596		21,517			(6,950)				0010
.260705LEEJ EUR005/07/27|.260705L| &20260507EIOS082	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	23,700	3,610,000	152.32		66,063		39,894		38,721			(26,169)				0010
.H050726SPX EUR005/07/27|.H050726| &20260507EIVO016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	615	4,515,000	7337.11		407,659		246,177		428,847			(161,483)				0010
.260705WEEJ DIGITAL05/07|.260705W| &20260507EIDO010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	5,351	815,000	152.32		37,327		22,541		28,836			(14,786)				0010
.050726RSPX EUR005/07/27|.050726R| &20260507EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	650	4,770,000	7337.11		231,154		139,589		270,114			(91,565)				0010
.050726GSPX EUR005/07/27|.050726G| &20260507EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	553	4,060,000	7337.11		132,884		80,246		155,086			(52,638)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.050726IISPX EUR005/07/27|.050726II| &20260507EIOS060	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/07/2026	.05/07/2027	2,254	16,540,000	7337.11		887,867		536,164		1,036,070			(351,704)				0010
.A050726SPX EUR005/07/27|.A050726| &20260507EIOS064	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/07/2026	.05/07/2027	2,680	19,665,000	7337.11		1,166,135		704,203		1,352,435			(461,931)				0010
.050726PSPX EUR005/07/27|.050726P| &20260507EIOS053	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/07/2026	.05/07/2027	902	6,620,000	7337.11		310,610		187,571		362,703			(123,040)				0010
.I050726SPX EUR005/08/28|.I050726| &20260507EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/07/2026	.05/08/2028	136	1,000,000	7337.11		142,590		114,581		161,012			(28,009)				0010
.050726JSPX EUR005/07/27|.050726J| &20260507EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/07/2026	.05/07/2027	5,923	43,460,000	7337.11		1,535,876		927,482		1,791,283			(608,394)				0010
.U260705NDX EUR005/07/27|.U260705| &20260507EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.05/07/2026	.05/07/2027	26	755,000	28563.95		43,451		26,239		53,646			(17,212)				0010
.050726USPX EUR005/07/27|.050726U| &20260507EIOS058	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/07/2026	.05/07/2027	805	5,910,000	7337.11		305,252		184,335		357,146			(120,917)				0010
.260705IEEJ EUR005/07/27|.260705I| &20260507EIOS079	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/07/2026	.05/07/2027	4,628	705,000	152.32		21,009		12,687		10,155			(8,322)				0010
.050726DSPX EUR005/07/27|.050726D| &20260507EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/07/2026	.05/07/2027	1,623	11,905,000	7337.11		327,388		197,702		397,080			(129,685)				0010
.050726SSPX EUR005/07/27|.050726S| &20260507EIOS056	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/07/2026	.05/07/2027	2,497	18,320,000	7337.11		926,442		559,458		1,083,327			(366,984)				0010
.A260705SPX DIGITAL05/07|.A260705| &20260507EID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/07/2026	.05/07/2027	2,023	14,845,000	7337.11		746,555		450,828		842,740			(295,727)				0010
.050726YSPX EUR005/07/27|.050726Y| &20260507EIOS062	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/07/2026	.05/07/2027	271	1,985,000	7337.11		114,138		68,925		132,622			(45,212)				0010
.260705JEEJ EUR005/07/27|.260705J| &20260507EIOS080	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/07/2026	.05/07/2027	3,808	580,000	152.32		17,516		10,578		8,361			(6,938)				0010
.Q260705NDX EUR005/07/27|.Q260705| &20260507EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.05/07/2026	.05/07/2027	247	7,045,000	28563.95		350,172		211,461		431,061			(138,711)				0010
.050726FSPX EUR005/07/27|.050726F| &20260507EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/07/2026	.05/07/2027	1,357	9,955,000	7337.11		312,189		188,524		364,368			(123,665)				0010
.260705ENDX DIGITAL05/07|.260705E| &20260507EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/07/2026	.05/07/2027	222	6,335,000	28563.95		305,917		184,737		367,646			(121,180)				0010
.050726MSPX EUR005/07/27|.050726M| &20260507EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/07/2026	.05/07/2027	2,754	20,205,000	7337.11		838,912		506,600		978,257			(332,311)				0010
.260705HEEJ EUR005/07/27|.260705H| &20260507EIOS078	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/07/2026	.05/07/2027	17,102	2,605,000	152.32		77,108		46,564		37,492			(30,544)				0010
.R260705NDX EUR005/07/27|.R260705| &20260507EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.05/07/2026	.05/07/2027	195	5,565,000	28563.95		293,248		177,086		361,287			(116,162)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.2607050EEJ EUR005/07/27|.260705Q|&20260507EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	9,191	1,400,000	152.32		42,980		25,955		20,188			(17,025)				0010
.L260705NDX EUR005/07/27|.L260705|&20260507EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/07/2026	05/07/2027	86	2,465,000	28563.95		70,326		42,469		86,243			(27,858)				0010
.0260705NDX EUR005/07/27|.0260705|&20260507EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/07/2026	05/07/2027	13	375,000	28563.95		17,789		10,743		21,922			(7,047)				0010
.260705GEEJ EUR005/07/27|.260705G|&20260507EIOS077	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	2,331	355,000	152.32		10,189		6,153		5,087			(4,036)				0010
.260705REEJ EUR005/08/28|.260705R|&20260507EIV0027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/08/2028	3,512	535,000	152.32		22,149		17,798		13,653			(4,351)				0010
.070526EFTL DIGITAL03/01|.070526E|&20260507EID0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/07/2026	03/01/2027	113	60,000	531.4		2,838		1,458		3,799			(1,380)				0010
.070526LPDLV5E EUR005/07|.070526L|&20260507EIV0035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2026	05/07/2027	7,554	2,845,000	376.6		68,565		41,405		4,438			(27,160)				0010
.070526BFTL EUR005/07/27|.070526B|&20260507EIOS088	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/07/2026	05/07/2027	731	390,000	533.77		18,213		10,998		25,014			(7,215)				0010
.070526IPDLV5E EUR005/07|.070526I|&20260507EIOS090	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2026	05/07/2027	372	140,000	376.6		3,374		2,037		218			(1,337)				0010
.070526HPDLV5E EUR005/07|.070526H|&20260507EIOS089	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2026	05/07/2027	717	270,000	376.6		6,318		3,815		421			(2,503)				0010
.070526MPDLV5E EUR005/08|.070526M|&20260507EIV0036	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2026	05/08/2028	4,780	1,800,000	376.6		61,200		49,179		11,773			(12,021)				0010
.070526DFTL DIGITAL05/07|.070526D|&20260507EID0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/07/2026	05/07/2027	646	345,000	533.77		15,974		9,646		20,179			(6,327)				0010
.070526FFTL DIGITAL03/08|.070526F|&20260507EID0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/07/2026	03/08/2027	118	60,000	507.49		3,426		1,798		4,416			(1,628)				0010
.070526GFTL DIGITAL04/14|.070526G|&20260507EID0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/07/2026	04/14/2027	190	100,000	527.43		4,880		2,815		6,252			(2,065)				0010
.070526NPDLV5E EUR005/07|.070526N|&20260507EIV0037	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2026	05/07/2027	4,142	1,560,000	376.6		37,596		22,703		2,433			(14,893)				0010
.070526CFTL DIGITAL05/07|.070526C|&20260507EID0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/07/2026	05/07/2027	159	85,000	533.77		3,936		2,377		4,972			(1,559)				0010
.070526AFTL EUR005/07/27|.070526A|&20260507EIOS087	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/07/2026	05/07/2027	187	100,000	533.77		4,670		2,820		6,414			(1,850)				0010
.070526JPDLV5E EUR005/07|.070526J|&20260507EIOS091	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2026	05/07/2027	279	105,000	376.6		2,510		1,515		164			(994)				0010
.0705260PDLV5E EUR005/08|.0705260|&20260507EIV0038	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	05/07/2026	05/08/2028	1,248	470,000	376.6		15,980		12,841		3,074			(3,139)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.051226ENDX EUR003/01/27|.051226E| &20260512E|OS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	05/12/2026	03/01/2027	59	1,474,563	24992.6		104,916		54,441		124,637			(50,475)				0010
.051226KNDX EUR004/14/27|.051226K| &20260512E|OS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	05/12/2026	04/14/2027	83	2,144,886	25842.0		134,433		78,252		159,542			(56,181)				0010
.C051226SPX EUR004/07/27|.C51226| &20260512E|OS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/12/2026	04/07/2027	201	1,329,987	6616.85		85,055		48,751		97,412			(36,304)				0010
.051226DNDX EUR010/21/26|.051226D| &20260512E|OS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	05/12/2026	10/21/2026	47	1,180,975	25127.13		90,922		11,365		115,866			(79,557)				0010
.051226HNDX EUR003/22/27|.051226H| &20260512E|OS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	05/12/2026	03/22/2027	111	2,684,933	24188.59		201,009		110,813		233,214			(90,196)				0010
.D051226SPX EUR004/14/27|.D51226| &20260512E|OS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/12/2026	04/14/2027	446	3,107,451	6967.38		153,935		89,604		177,083			(64,331)				0010
.051226INDX EUR003/29/27|.051226I| &20260512E|OS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	05/12/2026	03/29/2027	102	2,341,245	22953.38		176,309		98,932		199,533			(77,377)				0010
.051226GNDX EUR003/15/27|.051226G| &20260512E|OS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	05/12/2026	03/15/2027	84	2,071,049	24655.34		125,773		68,041		146,964			(57,732)				0010
.051226FNDX EUR003/08/27|.051226F| &20260512E|OS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	05/12/2026	03/08/2027	43	1,073,592	24967.25		74,315		39,402		88,018			(34,913)				0010
.051226JNDX EUR004/07/27|.051226J| &20260512E|OS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	05/12/2026	04/07/2027	71	1,718,368	24202.37		110,803		63,509		127,708			(47,294)				0010
.051226NSPX EUR003/15/27|.051226N| &20260512E|OS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/12/2026	03/15/2027	151	1,011,606	6699.38		67,031		77,618		77,618	10,587						0010
.0512260SPX EUR012/14/26|.051226Q| &20260512E|V0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/12/2026	12/14/2026	202	1,451,917	7177.1		129,430		126,906		126,906	(2,524)						0010
.0512260SPX EUR003/15/27|.0512260| &20260512E|OS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/12/2026	03/15/2027	678	4,542,180	6699.38		366,077		424,556		424,556	58,479						0010
.051226MSPX EUR003/15/27|.051226M| &20260512E|OS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/12/2026	03/15/2027	625	4,187,113	6699.38		235,058		271,682		271,682	36,624						0010
.051226TSPX EUR001/14/28|.051226T| &20260512E|V0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/12/2026	01/14/2028	250	1,731,650	6926.6		311,126		336,603		336,603	25,477						0010
.J051226SPX EUR002/22/27|.J51226| &20260512E|OS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/12/2026	02/22/2027	205	1,401,739	6837.75		66,335		33,635		77,370			(32,700)				0010
.E051226SPX EUR002/08/27|.E51226| &20260512E|OS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/12/2026	02/08/2027	1,533	10,677,069	6964.82		357,995		172,368		420,340			(185,627)				0010
.0051226SPX EUR003/01/27|.0051226| &20260512E|OS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/12/2026	03/01/2027	682	4,693,265	6881.62		321,467		166,809		376,561			(154,658)				0010
.P051226SPX EUR003/01/27|.P51226| &20260512E|OS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/12/2026	03/01/2027	424	2,917,807	6881.62		211,415		109,703		248,084			(101,712)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.051226LNDX EUR011/30/26|.051226L|&20260512EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. 02RNE8IBXP4ROTD8PU41	05/12/2026	11/30/2026	134	3,408,275	25434.89		243,320		72,996		303,958			(170,324)				0010
.G051226SPX EUR002/16/27|.G051226|&20260512EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	05/12/2026	02/16/2027	228	1,560,254	6843.22		67,733		33,623		79,038			(34,110)				0010
.M051226SPX EUR003/01/27|.M051226|&20260512EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	05/12/2026	03/01/2027	555	3,819,299	6881.62		237,703		123,344		277,677			(114,359)				0010
.L051226SPX EUR002/22/27|.L051226|&20260512EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	05/12/2026	02/22/2027	245	1,675,249	6837.75		95,779		48,564		111,833			(47,215)				0010
.H051226SPX EUR002/22/27|.H051226|&20260512EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	05/12/2026	02/22/2027	156	1,066,689	6837.75		42,658		21,629		49,635			(21,029)				0010
.N051226SPX EUR003/01/27|.N051226|&20260512EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	05/12/2026	03/01/2027	406	2,793,938	6881.62		179,631		93,210		210,026			(86,420)				0010
.K051226SPX EUR002/22/27|.K051226|&20260512EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	05/12/2026	02/22/2027	732	5,005,233	6837.75		269,540		136,668		314,572			(132,872)				0010
.I051226SPX EUR002/22/27|.I051226|&20260512EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	05/12/2026	02/22/2027	215	1,470,116	6837.75		64,572		32,741		75,248			(31,831)				0010
.F051226SPX EUR002/16/27|.F051226|&20260512EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	05/12/2026	02/16/2027	1,184	8,102,372	6843.22		260,422		129,274		302,553			(131,148)				0010
.H261405EEJ EUR005/14/27|.H261405|&20260514EIOS062	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	24,590	3,760,000	152.909999910979		41,360		25,778		21,555			(15,582)				0010
.C261405EEJ EUR005/14/27|.C261405|&20260514EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	2,024	310,000	153.185237469485		9,331		5,816		3,914			(3,515)				0010
.N261405EEJ EUR005/14/27|.N261405|&20260514EIOS068	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	3,760	575,000	152.910000976231		17,078		10,644		7,604			(6,434)				0010
.J051426SPX DIGITAL05/14|.J051426|&20260514EIDO007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	276	2,070,000	7501.24		99,701		62,141		108,913			(37,561)				0010
.051426BSPX EUR005/14/27|.051426B|&20260514EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	171	1,285,000	7501.24		22,680		14,136		24,805			(8,544)				0010
.0051426NDX EUR005/14/27|.0051426|&20260514EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	98	2,885,000	29580.3		139,692		87,065		153,083			(52,626)				0010
.0261405EEJ EUR005/14/27|.0261405|&20260514EIOS069	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	2,387	365,000	152.910003037253		9,892		6,165		4,719			(3,726)				0010
.F261405EEJ EUR005/14/27|.F261405|&20260514EIOS060	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	3,924	600,000	152.909999620783		13,260		8,265		6,907			(4,995)				0010
.K261405EEJ EUR005/14/27|.K261405|&20260514EIOS065	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	9,450	1,445,000	152.90999951291		34,536		21,525		17,514			(13,011)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.U051426NDX DIGITAL05/14|.U051426|&20260514EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	49	1,440,000	29580.3		66,908		41,702		74,202			(25,206)				0010
.E051426SPX EUR005/14/27|.E051426|&20260514EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	133	1,000,000	7501.24		91,560		57,066		78,361			(34,494)				0010
.051426DSPX EUR005/14/27|.051426D|&20260514EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	590	4,425,000	7501.24		119,342		74,382		129,614			(44,960)				0010
.0514260SPX EUR005/14/27|.0514260|&20260514EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	1,555	11,665,000	7501.24		485,147		302,377		521,316			(182,770)				0010
.051426CSPX EUR005/14/27|.051426C|&20260514EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	651	4,880,000	7501.24		106,970		66,671		116,560			(40,299)				0010
.M261405EEJ EUR005/14/27|.M261405|&20260514EIOS067	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	10,169	1,555,000	152.909999721025		45,717		28,494		20,535			(17,223)				0010
.051426TSPX EUR005/14/27|.051426T|&20260514EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	428	3,210,000	7501.24		151,737		94,573		160,890			(57,164)				0010
.B261405EEJ EUR005/14/27|.B261405|&20260514EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	5,496	870,000	158.307721752089		15,225		9,489		3,972			(5,736)				0010
.051426KSPX EUR005/14/27|.051426K|&20260514EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	2,229	16,720,000	7501.24		585,033		364,633		633,336			(220,400)				0010
.E261405EEJ EUR005/14/27|.E261405|&20260514EIOS059	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	10,660	1,630,000	152.909999716413		48,900		30,478		21,577			(18,422)				0010
.B051426SPX EUR005/14/27|.B051426|&20260514EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	626	4,695,000	7501.24		270,244		168,435		279,950			(101,809)				0010
.J261405EEJ EUR005/14/27|.J261405|&20260514EIOS064	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	8,665	1,325,000	152.910000208996		22,525		14,039		12,242			(8,486)				0010
.051426FSPX EUR005/14/27|.051426F|&20260514EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	377	2,825,000	7501.24		86,841		54,125		94,185			(32,716)				0010
.I261405EEJ EUR005/14/27|.I261405|&20260514EIOS063	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	23,053	3,525,000	152.910000284087		65,918		41,084		35,379			(24,833)				0010
.Q261405EEJ DIGITAL05/14|.Q261405|&20260514EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	883	135,000	152.909996156862		6,183		3,854		4,513			(2,329)				0010
.051426ASPX EUR005/14/27|.051426A|&20260514EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	1,494	11,210,000	7501.24		135,641		84,541		149,377			(51,100)				0010
.051426WSPX EUR005/14/27|.051426W|&20260514EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	827	6,205,000	7501.24		311,863		194,375		328,471			(117,489)				0010
.L261405EEJ EUR005/14/27|.L261405|&20260514EIOS066	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	4,774	730,000	152.909999834313		18,834		11,739		9,249			(7,095)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.051426MSPX EUR005/14/27|.051426M|&20260514EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	1,684	12,635,000	7501.24		483,921		522,845		522,845	38,924						0010
.051426HSPX EUR005/14/27|.051426H|&20260514EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	286	2,145,000	7501.24		68,833		74,614		74,614	5,781						0010
.051426SSPX EUR005/14/27|.051426S|&20260514EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	444	3,330,000	7501.24		156,144		165,692		165,692	9,549						0010
.I051426SPX EUR005/15/28|.I051426|&20260514EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/15/2028	287	2,280,000	7951.31		250,846		240,463		240,463	(10,382)						0010
.U261405EEJ EQFIID01/14/2|.U261405|EEJ EQFIID 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	01/14/2027	17,332	2,645,000	152.61		26,450		20,889		20,889	(5,561)						0010
.051426ZSPX EUR005/14/27|.051426Z|&20260514EIOS053	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	1,972	14,795,000	7501.24		819,051		852,881		852,881	33,830						0010
.C051426SPX EUR005/14/27|.C051426|&20260514EIOS056	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	4,683	35,125,000	7501.24		2,039,006		2,109,765		2,109,765	70,758						0010
.Y051426EEJ EUR005/14/27|.Y051426|&20260514EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	102,119	15,615,000	152.909999950205		482,504		206,899		206,899	(275,605)						0010
.X051426EEJ EUR005/15/28|.X051426|&20260514EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/15/2028	105,323	16,105,000	152.910000066006		666,747		388,419		388,419	(278,328)						0010
.G051426SPX EUR005/15/28|.G051426|&20260514EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/15/2028	830	6,225,000	7501.24		902,874		894,089		894,089	(8,785)						0010
.S051426NDX EUR005/14/27|.S051426|&20260514EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	74	2,175,000	29580.3		120,082		130,407		130,407	10,325						0010
.Q051426NDX EUR005/14/27|.Q051426|&20260514EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	311	9,210,000	29580.3		466,947		506,914		506,914	39,967						0010
.051426PSPX EUR005/14/27|.051426P|&20260514EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	215	1,610,000	7501.24		67,411		72,381		72,381	4,970						0010
.051426QSPX EUR005/14/27|.051426Q|&20260514EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	7,333	55,010,000	7501.24		2,430,342		2,595,164		2,595,164	164,822						0010
.051426VSPX EUR005/14/27|.051426V|&20260514EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	1,027	7,700,000	7501.24		382,305		403,206		403,206	20,901						0010
.N051426NDX EUR005/14/27|.N051426|&20260514EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	120	3,560,000	29580.3		172,090		107,259		188,602			(64,832)				0010
.T051426NDX EUR005/14/27|.T051426|&20260514EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	57	1,675,000	29580.3		93,984		58,577		101,946			(35,407)				0010
.P261405EEJ EUR005/14/27|.P261405|&20260514EIOS070	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	3,303	505,000	152.910013819432		15,150		9,443		6,684			(5,707)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.051426LSPX EUR005/14/27|.051426L| &20260514EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	2,910	21,830,000	7501.24		783,479		488,318		847,749			(295,161)				0010
.R051426NDX EUR005/14/27|.R051426| &20260514EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	9	280,000	29580.3		14,378		8,961		15,694			(5,417)				0010
.051426ISPX EUR005/14/27|.051426I| &20260514EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	296	2,220,000	7501.24		74,081		46,173		80,263			(27,909)				0010
.K051426SPX DIGITAL05/14|.K051426| &20260514EID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	1,104	8,280,000	7501.24		398,805		248,563		435,653			(150,242)				0010
.F051426SPX EUR005/14/27|.F051426| &20260514EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	383	2,870,000	7501.24		262,777		163,781		224,896			(98,996)				0010
.L051426NDX EUR005/14/27|.L051426| &20260514EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	31	930,000	29580.3		26,068		16,247		28,956			(9,821)				0010
.P051426NDX EUR005/14/27|.P051426| &20260514EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	152	4,495,000	29580.3		221,873		138,287		242,800			(83,587)				0010
.W051426EEJ EUR005/14/27|.W051426| &20260514EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	7,779	1,190,000	152.971162750519		36,533		22,770		15,600			(13,763)				0010
.A051426SPX EUR005/14/27|.A051426| &20260514EIOS054	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	179	1,340,000	7501.24		75,402		46,996		78,355			(28,406)				0010
.051426ESPX EUR005/14/27|.051426E| &20260514EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	1,235	9,265,000	7501.24		259,791		161,919		282,080			(97,871)				0010
.051426USPX EUR005/14/27|.051426U| &20260514EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	1,722	12,915,000	7501.24		638,518		397,968		673,795			(240,550)				0010
.V051426NDX DIGITAL05/14|.V051426| &20260514EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	195	5,755,000	29580.3		267,400		166,662		296,551			(100,738)				0010
.051426JSPX EUR005/14/27|.051426J| &20260514EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	1,057	7,930,000	7501.24		274,695		171,209		297,407			(103,486)				0010
.G261405EEJ EUR005/14/27|.G261405| &20260514EIOS061	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	16,153	2,470,000	152.909997979978		73,359		45,722		32,661			(27,637)				0010
.H051426SPX EUR005/15/28|.H051426| &20260514EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/15/2028	166	1,245,000	7501.24		180,575		146,841		178,818			(33,734)				0010
.M051426NDX EUR005/14/27|.M051426| &20260514EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	20	600,000	29580.3		28,116		17,524		30,876			(10,592)				0010
.D051426SPX EUR005/14/27|.D051426| &20260514EIOS057	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	2,116	15,870,000	7501.24		921,254		574,188		953,223			(347,065)				0010
.051426NSPX EUR005/14/27|.051426N| &20260514EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	1,314	9,855,000	7501.24		400,606		249,685		431,583			(150,921)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.051426YSPX EUR005/14/27|.051426Y|&20260514EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	348	2,610,000	7501.24		137,103		85,452		143,659			(51,651)				0010
.R261405EEJ DIGITAL05/14|.R261405|&20260514EIDO010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	3,531	540,000	152.9100048166 65		24,732		15,415		18,050			(9,317)				0010
.D261405EEJ EUR005/14/27|.D261405|&20260514EIOS058	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	4,382	670,000	152.9100145104 76		20,301		12,653		8,875			(7,648)				0010
.051426GSPX EUR005/14/27|.051426G|&20260514EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	885	6,635,000	7501.24		205,685		128,197		223,068			(77,488)				0010
.051426XSPX EUR005/14/27|.051426X|&20260514EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	1,446	10,850,000	7501.24		548,359		341,775		577,229			(206,584)				0010
.051426RSPX EUR005/14/27|.051426R|&20260514EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	05/14/2027	1,326	9,945,000	7501.24		464,531		289,528		493,221			(175,003)				0010
.261405CPDLV5E EUR005/14|.261405C|&20260514EIOS073	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/14/2026	05/14/2027	1,146	430,000	375.23		8,385		5,226		839			(3,159)				0010
.261405FPDLV5E EUR005/14|.261405F|&20260514EIVO033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/14/2026	05/14/2027	1,612	605,000	375.23		14,581		9,088		1,207			(5,493)				0010
.Y261405FTL DIGITAL05/14|.Y261405|&20260514EIDO011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/14/2026	05/14/2027	64	35,000	546.12		1,617		1,008		1,838			(609)				0010
.261405IPDLV5E EUR005/15|.261405I|&20260514EIVO036	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/14/2026	05/15/2028	1,826	685,000	375.23		23,222		18,883		5,007			(4,338)				0010
.W261405FTL EUR005/14/27|.W261405|&20260514EIOS071	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/14/2026	05/14/2027	229	125,000	546.12		5,850		3,646		6,920			(2,204)				0010
.261405KPDLV5E EUR005/14|.261405K|PDLV5E EUR0 05/1	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/14/2026	05/14/2027	4,604	1,730,000	375.76		39,617		3,216		3,216	(36,401)						0010
.261405JPDLV5E EUR005/14|.261405J|&20260514EIVO037	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/14/2026	05/14/2027	175,039	65,680,000	375.23		1,582,888		131,008		131,008	(1,451,880)						0010
.Z261405FTL DIGITAL05/14|.Z261405|&20260514EIDO012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/14/2026	05/14/2027	247	135,000	546.12		6,237		3,887		7,089			(2,350)				0010
.261405APDLV5E EUR005/15|.261405A|&20260514EIVO031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/14/2026	05/15/2028	6,556	2,460,000	375.23		83,394		67,815		17,983			(15,579)				0010
.X261405FTL EUR005/14/27|.X261405|&20260514EIOS072	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/14/2026	05/14/2027	906	495,000	546.12		23,166		14,439		27,403			(8,727)				0010
.261405DPDLV5E EUR005/14|.261405D|&20260514EIOS074	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/14/2026	05/14/2027	333	125,000	375.23		3,000		1,870		249			(1,130)				0010
.261405EPDLV5E EUR005/14|.261405E|&20260514EIOS075	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/14/2026	05/14/2027	546	205,000	375.23		4,920		3,066		409			(1,854)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.261405BPDLV5E EUR005/14|.261405B|&20260514EIV0032 .052026MNDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	05/14/2026	05/14/2027	5,770	2,165,000	375.23		52,177		32,520		4,318			(19,657)				0010
DIGITAL11/30|.052026M|&20260520EID0013 .052026GNDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/20/2026	11/30/2026	51	1,300,000	25434.89		86,320		26,975		99,715			(59,345)				0010
DIGITAL03/08|.052026G|&20260520EID0007 .052026DNDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/20/2026	03/08/2027	41	1,025,000	24967.25		62,730		34,177		70,288			(28,553)				0010
DIGITAL01/28|.052026D|&20260520EID0004 .052026BNDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/20/2026	01/28/2027	38	1,000,000	26022.79		61,000		28,920		70,264			(32,080)				0010
DIGITAL01/14|.052026B|&20260520EID0002 .052026LNDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/20/2026	01/14/2027	39	1,000,000	25465.94		63,100		27,956		72,114			(35,144)				0010
DIGITAL04/28|.052026L|&20260520EID0012 .052026ANDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/20/2026	04/28/2027	37	1,000,000	27029.01		54,800		33,587		62,787			(21,213)				0010
DIGITAL11/23|.052026A|&20260520EID0001 .052026ENDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/20/2026	11/23/2026	41	1,000,000	24239.57		64,100		18,364		72,131			(45,736)				0010
DIGITAL02/08|.052026E|&20260520EID0005 .052026INDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/20/2026	02/08/2027	40	1,000,000	25268.14		63,000		31,260		71,402			(31,740)				0010
DIGITAL03/29|.052026I|&20260520EID0009 .052026CNDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/20/2026	03/29/2027	44	1,000,000	22953.38		65,900		37,930		72,045			(27,970)				0010
DIGITAL01/21|.052026C|&20260520EID0003 .052026FNDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/20/2026	01/21/2027	39	1,000,000	25326.58		62,900		28,872		71,533			(34,028)				0010
DIGITAL02/16|.052026F|&20260520EID0006 .052026JNDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/20/2026	02/16/2027	40	1,000,000	24701.6		60,800		31,076		68,104			(29,724)				0010
DIGITAL04/14|.052026J|&20260520EID0010 .052026HNDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/20/2026	04/14/2027	39	1,000,000	25842.0		59,700		35,601		67,355			(24,099)				0010
DIGITAL03/15|.052026H|&20260520EID0008 .052026KNDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/20/2026	03/15/2027	41	1,000,000	24655.34		63,200		35,111		70,391			(28,089)				0010
DIGITAL04/21|.052026K|&20260520EID0011 .M052126NDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/20/2026	04/21/2027	38	1,000,000	26479.47		56,700		34,292		64,530			(22,408)				0010
EUR005/21/27|.M052126|&20260521EIOS001 .K262105NDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	31	900,000	29357.27		29,700		19,140		28,953			(10,560)				0010
DIGITAL05/21|.K262105|&20260521EID0002 .052126TEEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	144	4,220,000	29357.27		201,497		129,854		224,575			(71,643)				0010
EUR005/21/27|.052126T|&20260521EIV0020 .R052126NDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	10,910	1,660,000	152.160426		51,128		32,949		25,632			(18,179)				0010
EUR005/21/27|.R052126|&20260521EIOS006 .210526ISPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	210	6,160,000	29357.27		299,992		193,328		338,099			(106,664)				0010
EUR005/21/27|.210526I|&20260521EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	05/21/2026	05/21/2027	3,145	23,420,000	7445.72		855,416		551,268		942,895			(304,148)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.210526TSPX EUR005/21/27|.210526T|&20260521EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	05/21/2026	05/21/2027	1,271	9,465,000	7445.72		486,624		313,602		530,009			(173,022)				0010
.21526DDSPX EUR005/21/27|.21526DD|&20260521EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	05/21/2026	05/21/2027	232	1,730,000	7445.72		157,183		101,295		148,410			(55,887)				0010
.052126SEEJ EUR005/22/28|.052126S|&20260521EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/22/2028	1,578	240,000	152.13		9,960		8,206		6,329			(1,754)				0010
.210526RSPX EUR005/21/27|.210526R|&20260521EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	05/21/2026	05/21/2027	1,671	12,440,000	7445.72		625,670		403,209		682,665			(222,460)				0010
.T052126NDX EUR005/21/27|.T052126|&20260521EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	15	440,000	29357.27		24,904		16,049		27,824			(8,855)				0010
.210526XSPX EUR005/21/27|.210526X|&20260521EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	05/21/2026	05/21/2027	1,592	11,855,000	7445.72		719,634		463,764		773,454			(255,870)				0010
.210526MSPX EUR005/21/27|.210526M|&20260521EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	05/21/2026	05/21/2027	179	1,330,000	7445.72		60,717		39,129		66,773			(21,588)				0010
.I052126EEJ DIGITAL05/21|.I052126|&20260521EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	4,634	705,000	152.13		32,360		20,854		25,503			(11,506)				0010
.052126XEEJ EUR005/21/27|.052126X|&20260521EIOS063	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	9,926	1,510,000	152.13		45,753		29,485		23,422			(16,268)				0010
.210526CSPX EUR005/21/27|.210526C|&20260521EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	05/21/2026	05/21/2027	473	3,525,000	7445.72		99,613		64,195		110,030			(35,418)				0010
.052126AMXEA EUR004/07/2|.052126A|&20260521EIOS501	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	04/07/2027	344	999,843	2906.52		38,982		23,192		43,543			(15,790)				0010
.S052126NDX EUR005/21/27|.S052126|&20260521EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	111	3,255,000	29357.27		161,839		104,296		182,202			(57,543)				0010
.052126WEEJ EUR005/21/27|.052126W|&20260521EIOS062	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	5,982	910,000	152.13		27,300		17,593		14,100			(9,707)				0010
.210526NSPX EUR005/21/27|.210526N|&20260521EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	05/21/2026	05/21/2027	702	5,225,000	7445.72		246,437		158,815		270,289			(87,622)				0010
.210526FSPX EUR005/21/27|.210526F|&20260521EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	05/21/2026	05/21/2027	366	2,725,000	7445.72		92,552		59,645		102,030			(32,907)				0010
.P052126NDX EUR005/21/27|.P052126|&20260521EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	17	490,000	29357.27		23,050		14,854		26,026			(8,195)				0010
.E052126EEJ EUR005/21/27|.E052126|&20260521EIOS070	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	2,531	385,000	152.13		11,127		7,170		5,925			(3,956)				0010
.210526KSPX EUR005/21/27|.210526K|&20260521EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	05/21/2026	05/21/2027	1,303	9,705,000	7445.72		399,817		257,660		440,656			(142,157)				0010
.210526USPX EUR005/21/27|.210526U|&20260521EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	05/21/2026	05/21/2027	652	4,855,000	7445.72		285,746		184,147		307,895			(101,599)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.K052126EEJ EQFWD01/14/2|.K052126| EEJ EQFWD 01/14/ .210526ESPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	01/14/2027	6,187	940,000	151.92		9,400		4,236		8,942			(5,164)				0010
EUR005/21/27|.210526E|&20260521E1OS030 .V052126NDX	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	05/21/2026	05/21/2027	717	5,335,000	7445.72		166,889		107,551		184,055			(59,338)				0010
EUR005/21/27|.V052126|&20260521E1OS010 .262105CSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	26	765,000	29357.27		44,730		28,826		49,872			(15,904)				0010
DIGITAL05/21|.262105C|&20260521E1D0006 .F052126EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	1,140	8,490,000	7445.72		414,532		267,143		455,513			(147,389)				0010
EUR005/21/27|.F052126|&20260521E1OS071 .210526PSPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	13,475	2,050,000	152.13		60,885		39,237		31,727			(21,648)				0010
EUR005/21/27|.210526P|&20260521E1OS041 .052126CMXEA	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	05/21/2026	05/21/2027	837	6,235,000	7445.72		300,870		193,894		329,375			(106,976)				0010
EUR001/07/2|.052126C|&20260521E1OS503 .J052126EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	01/07/2027	381	1,124,064	2950.3		24,011		10,412		27,071			(13,599)				0010
DIGITAL05/21|.J052126|&20260521E1D0010 .210526ASPX	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	1,150	175,000	152.13		8,033		5,177		6,331			(2,856)				0010
EUR005/21/27|.210526A|&20260521E1OS026 .052126YEEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	05/21/2026	05/21/2027	863	6,425,000	7445.72		136,345		87,867		151,464			(48,478)				0010
EUR005/21/27|.052126Y|&20260521E1OS064 .052126HMXEA	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	7,264	1,105,000	152.13		33,040		21,292		17,114			(11,747)				0010
EUR002/22/2|.052126H|&20260521E1OS508 .052126IMXEA	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	02/22/2027	383	1,200,820	3135.3		20,494		10,850		21,206			(9,644)				0010
EUR003/01/2|.052126I|&20260521E1OS509 .052126NMXEA	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	03/01/2027	322	999,907	3105.3		19,932		10,787		21,097			(9,144)				0010
EUR004/07/2|.052126N|&20260521E1OS514 .052126EMXEA	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	04/07/2027	559	1,624,745	2906.52		40,421		24,048		44,366			(16,373)				0010
EUR001/28/2|.052126E|&20260521E1OS505 .052126PMXEA	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	01/28/2027	329	1,000,104	3039.83		21,684		10,447		24,137			(11,237)				0010
EUR004/21/2|.052126P|&20260521E1OS516 .052126VEEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	04/21/2027	327	1,001,212	3061.81		22,599		13,833		24,628			(8,766)				0010
EUR005/21/27|.052126V|&20260521E1V0022 .G052126EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	6,647	1,015,000	152.708094		29,638		19,100		14,299			(10,538)				0010
EUR005/21/27|.G052126|&20260521E1OS072 .052126FMXEA	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	6,540	995,000	152.13		16,915		10,901		10,417			(6,014)				0010
EUR002/08/2|.052126F|&20260521E1OS506 .052126QMXEA	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	02/08/2027	321	1,000,441	3116.64		20,303		10,230		21,310			(10,073)				0010
EUR004/28/2|.052126Q|&20260521E1OS517	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	04/28/2027	332	1,000,140	3012.47		24,103		14,948		26,585			(9,155)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.052126KMXEA EUR003/15/2|.052126K|&20260521E1OS511	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	03/15/2027	387	1,128,929	2917.13		28,030		15,785		30,890			(12,245)				0010
.B052126EEJ EUR005/21/27|.B052126|&20260521E1OS067	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	18,175	2,765,000	152.13		52,259		33,678		31,919			(18,581)				0010
.210526SSPX EUR005/21/27|.210526S|&20260521E1OS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	05/21/2026	05/21/2027	733	5,455,000	7445.72		276,863		178,423		301,857			(98,440)				0010
.J262105NDX DIGITAL05/21|.J262105|&20260521E1D0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	36	1,055,000	29357.27		50,374		32,463		56,144			(17,911)				0010
.052126RMXEA EUR005/07/2|.052126R|&20260521E1OS518	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	05/07/2027	416	1,289,841	3100.58		22,689		14,295		24,249			(8,393)				0010
.052126GMXEA EUR002/16/2|.052126G|&20260521E1OS507	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	02/16/2027	328	1,019,119	3107.07		20,985		10,887		22,193			(10,098)				0010
.C052126EEJ EUR005/21/27|.C052126|&20260521E1OS068	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	11,076	1,685,000	152.13		43,979		28,342		24,894			(15,637)				0010
.210526GSPX EUR005/21/27|.210526G|&20260521E1OS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	05/21/2026	05/21/2027	1,154	8,590,000	7445.72		301,500		194,300		332,357			(107,200)				0010
.H052126EEJ EUR005/21/27|.H052126|&20260521E1OS073	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	13,705	2,085,000	152.13		22,518		14,512		13,164			(8,006)				0010
.052126LMXEA EUR003/22/2|.052126L|&20260521E1OS512	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	03/22/2027	353	999,601	2831.73		28,593		16,393		31,332			(12,200)				0010
.210526BSPX EUR005/21/27|.210526B|&20260521E1OS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	05/21/2026	05/21/2027	523	3,895,000	7445.72		99,065		63,842		109,635			(35,223)				0010
.210526WSPX EUR005/21/27|.210526W|&20260521E1OS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	05/21/2026	05/21/2027	550	4,095,000	7445.72		246,372		158,773		264,995			(87,599)				0010
.210526LSPX EUR005/21/27|.210526L|&20260521E1OS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	05/21/2026	05/21/2027	2,190	16,305,000	7445.72		691,039		445,336		761,647			(245,703)				0010
.21526CCSPX EUR005/21/27|.21526CC|&20260521E1V0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	05/21/2026	05/21/2027	62	460,000	7445.72		41,794		26,934		39,462			(14,860)				0010
.262105ZSPX EUR005/21/27|.262105Z|&20260521E1OS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	05/21/2026	05/21/2027	1,542	11,480,000	7445.72		142,432		91,790		158,525			(50,643)				0010
.052126JMXEA EUR003/08/2|.052126J|&20260521E1OS510	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	03/08/2027	471	1,374,825	2918.95		33,587		18,555		37,126			(15,032)				0010
.0052126NDX EUR005/21/27|.0052126|&20260521E1OS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	102	3,005,000	29357.27		145,743		93,923		164,274			(51,820)				0010
.21526EESPX EUR005/22/28|.21526EE|&20260521E1V0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3OBM4LN29	05/21/2026	05/22/2028	16	120,000	7445.72		17,349		14,295		18,103			(3,055)				0010
.052126BMXEA EUR012/28/2|.052126B|&20260521E1OS502	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	12/28/2026	345	998,782	2895.02		21,159		8,620		23,936			(12,539)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.052126MMXEA EUR003/30/2|.052126M|&20260521E|OS513	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	03/30/2027	382	1,079,887	2826.93		28,497		16,654		30,976			(11,843)				0010
.D052126EEJ EUR005/21/27|.D052126|&20260521E|OS069	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	13,475	2,050,000	152.13		60,065		38,709		31,659			(21,356)				0010
.A052126EEJ EUR005/21/27|.A052126|&20260521E|OS066	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	11,996	1,825,000	152.13		43,435		27,991		25,468			(15,444)				0010
.2105260SPX EUR005/21/27|.2105260|&20260521E|OS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/21/2026	05/21/2027	469	3,495,000	7445.72		165,761		106,824		181,721			(58,937)				0010
.210526DSPX EUR005/21/27|.210526D|&20260521E|OS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/21/2026	05/21/2027	548	4,080,000	7445.72		122,388		78,872		135,058			(43,516)				0010
.052126ZEEJ EUR005/21/27|.052126Z|&20260521E|OS065	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	2,564	390,000	152.13		11,817		7,615		6,049			(4,202)				0010
.262105BSPX DIGITAL05/21|.262105B|&20260521E|DO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	285	2,120,000	7445.72		103,510		66,707		113,744			(36,804)				0010
.052126UEEJ EUR005/21/27|.052126U|&20260521E|VO021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	05/21/2027	7,113	1,120,000	157.45455		19,712		12,703		6,431			(7,009)				0010
.052126DMXEA EUR001/14/2|.052126D|&20260521E|OS504	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	01/14/2027	336	1,004,926	2990.85		17,022		7,671		18,927			(9,351)				0010
.052126OMXEA EUR004/14/2|.052126O|&20260521E|OS515	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	04/14/2027	324	999,566	3085.08		20,538		12,399		22,154			(8,139)				0010
.210526JSPX EUR005/21/27|.210526J|&20260521E|OS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/21/2026	05/21/2027	811	6,035,000	7445.72		220,730		142,248		243,304			(78,482)				0010
.262105NFTL DIGITAL05/21|.262105N|&20260521E|DO011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/21/2026	05/21/2027	129	70,000	544.35		3,241		2,089		3,725			(1,152)				0010
.262105QPDLV5E EUR005/21|.262105Q|&20260521E|VO026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/21/2026	05/21/2027	2,270	850,000	374.42		20,400		13,147		1,985			(7,253)				0010
.262105PPDLV5E EUR005/22|.262105P|&20260521E|VO025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/21/2026	05/22/2028	1,469	550,000	374.42		18,590		15,317		4,308			(3,273)				0010
.262105VPDLV5E EUR005/21|.262105V|&20260521E|OS076	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/21/2026	05/21/2027	815	305,000	374.42		7,107		4,580		712			(2,527)				0010
.262105LFTL EUR005/21/27|.262105L|&20260521E|OS074	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/21/2026	05/21/2027	110	60,000	544.35		2,802		1,806		3,398			(996)				0010
.262105TPDLV5E EUR005/21|.262105T|&20260521E|VO029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/21/2026	05/21/2027	7,064	2,645,000	374.42		63,480		40,909		6,178			(22,571)				0010
.262105WPDLV5E EUR005/21|.262105W|&20260521E|OS077	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/21/2026	05/21/2027	1,429	535,000	374.42		12,840		8,275		1,250			(4,565)				0010
.262105SPDLV5E EUR005/22|.262105S|&20260521E|VO028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/21/2026	05/22/2028	5,769	2,160,000	374.42		73,008		60,154		16,918			(12,854)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.262105MFTL EUR005/21/27|.262105M| &20260521E|OS075	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	.05/21/2026	.05/21/2027	450	245,000	544.35		11,442		7,373		13,874			(4,068)				0010
.262105OFTL DIGITAL05/21|.262105O| &20260521E|D0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	.05/21/2026	.05/21/2027	514	280,000	544.35		12,964		8,355		14,902			(4,609)				0010
.T052826SPX EUR005/28/27|.T052826| &20260528E|OS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.05/28/2026	.05/28/2027	175	1,325,000	7563.63		61,480		40,703		61,994			(20,777)				0010
.052826KEEJ EUR005/28/27|.052826K| &20260528E|OS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/28/2026	.05/28/2027	8,217	1,255,000	152.739999814034		29,493		19,526		15,894			(9,967)				0010
.I052826SPX EUR005/28/27|.I052826| &20260528E|OS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.05/28/2026	.05/28/2027	321	2,425,000	7563.63		75,418		49,930		77,810			(25,487)				0010
.F262805SPX EUR005/28/27|.F262805| &20260528E|V0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.05/28/2026	.05/28/2027	132	1,000,000	7563.63		91,600		60,644		74,800			(30,956)				0010
.G052826SPX EUR005/28/27|.G052826| &20260528E|OS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.05/28/2026	.05/28/2027	409	3,095,000	7563.63		86,970		57,578		89,802			(29,391)				0010
.D052826SPX EUR005/28/27|.D052826| &20260528E|OS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.05/28/2026	.05/28/2027	436	3,300,000	7563.63		71,280		47,191		73,635			(24,089)				0010
.052826HEEJ EUR005/28/27|.052826H| &20260528E|OS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/28/2026	.05/28/2027	15,124	2,310,000	152.739999882436		69,993		46,339		32,845			(23,654)				0010
.052826YNDX DIGITAL05/28|.052826Y| &20260528E|D0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/28/2026	.05/28/2027	33	1,000,000	30223.89		46,294		30,649		47,992			(15,645)				0010
.052826NEEJ EUR005/28/27|.052826N| &20260528E|OS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/28/2026	.05/28/2027	8,675	1,325,000	152.740000564619		14,178		9,386		7,625			(4,791)				0010
.R052826SPX EUR005/28/27|.R052826| &20260528E|OS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.05/28/2026	.05/28/2027	1,475	11,155,000	7563.63		470,741		311,654		479,663			(159,087)				0010
.052826CEEJ EUR005/30/28|.052826C| &20260528E|V0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/28/2026	.05/30/2028	1,244	190,000	152.739994726451		7,980		6,645		4,729			(1,335)				0010
.B052826SPX EUR005/28/27|.B052826| &20260528E|OS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.05/28/2026	.05/28/2027	871	6,585,000	7563.63		84,947		56,239		87,254			(28,708)				0010
.M052826SPX EUR005/28/27|.M052826| &20260528E|OS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.05/28/2026	.05/28/2027	752	5,690,000	7563.63		205,978		136,368		212,907			(69,610)				0010
.D262805SPX EUR005/28/27|.D262805| &20260528E|OS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.05/28/2026	.05/28/2027	676	5,110,000	7563.63		307,111		203,323		298,859			(103,788)				0010
.052826WNDX EUR005/28/27|.052826W| &20260528E|OS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.05/28/2026	.05/28/2027	13	385,000	30223.89		22,306		14,768		21,572			(7,538)				0010
.C052826SPX EUR005/28/27|.C052826| &20260528E|OS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.05/28/2026	.05/28/2027	199	1,505,000	7563.63		28,144		18,632		29,137			(9,511)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.052826JEEJ EUR005/28/27|.052826J|&20260528E1OS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2026	05/28/2027	9,952	1,520,000	152.739999330959		45,144		29,888		21,549			(15,256)				0010
.Y052826SPX EUR005/28/27|.Y052826|&20260528E1OS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	397	3,005,000	7563.63		150,551		99,672		150,714			(50,879)				0010
.052826SNDX EUR005/28/27|.052826S|&20260528E1OS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2026	05/28/2027	61	1,840,000	30223.89		86,359		57,174		85,525			(29,185)				0010
.W052826SPX EUR005/28/27|.W052826|&20260528E1OS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	206	1,560,000	7563.63		74,724		49,471		75,185			(25,253)				0010
.F052826SPX EUR005/28/27|.F052826|&20260528E1OS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	364	2,750,000	7563.63		70,950		46,972		73,288			(23,978)				0010
.L052826SPX EUR005/28/27|.L052826|&20260528E1OS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	1,370	10,365,000	7563.63		361,739		239,489		373,635			(122,250)				0010
.052826MEEJ EUR005/28/27|.052826M|&20260528E1OS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2026	05/28/2027	6,711	1,025,000	152.73999987751		26,958		17,847		13,918			(9,110)				0010
.A052826SPX EUR005/28/27|.A052826|&20260528E1OS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	158	1,195,000	7563.63		4,541		3,006		4,450			(1,535)				0010
.052826BEEJ EUR005/28/27|.052826B|&20260528E1V0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2026	05/28/2027	6,644	1,050,000	158.040079054357		18,900		12,513		5,522			(6,387)				0010
.B262805SPX EUR005/28/27|.B262805|&20260528E1OS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	313	2,365,000	7563.63		124,399		82,358		123,865			(42,041)				0010
.052826LEEJ EUR005/28/27|.052826L|&20260528E1OS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2026	05/28/2027	21,343	3,260,000	152.739999811183		59,984		39,712		33,624			(20,272)				0010
.P052826SPX EUR005/28/27|.P052826|&20260528E1OS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	419	3,170,000	7563.63		129,653		85,837		132,621			(43,816)				0010
.E052826SPX EUR005/28/27|.E052826|&20260528E1OS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	360	2,725,000	7563.63		65,673		43,478		67,933			(22,194)				0010
.052826AEEJ EUR005/28/27|.052826A|&20260528E1V0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2026	05/28/2027	3,241	495,000	152.739998199211		15,444		10,225		7,049			(5,219)				0010
.I262805SPX DIGITAL05/28|.I262805|&20260528E1D0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2026	05/28/2027	231	1,745,000	7563.63		84,181		55,732		88,949			(28,449)				0010
.052826PEEJ EQFIID01/14/2|.052826P|EEJ EQFIID 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2026	01/14/2027	5,898	900,000	152.6		9,000		7,135		7,135	(1,865)						0010
.H262805SPX EUR005/30/28|.H262805|&20260528E1V0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/30/2028	180	1,365,000	7563.63		196,697		163,779		190,093			(32,918)				0010
.Q052826SPX EUR005/28/27|.Q052826|&20260528E1OS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	1,406	10,635,000	7563.63		436,035		288,677		445,853			(147,358)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.052826VNDX EUR005/28/27|.052826V| &20260528EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2026	05/28/2027	102	3,085,000	30223.89		152,343		100,859		150,348			(51,485)				0010
.U052826SPX EUR005/28/27|.U052826| &20260528EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	551	4,170,000	7563.63		194,739		128,927		196,426			(65,812)				0010
.Z052826SPX EUR005/28/27|.Z052826| &20260528EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	309	2,340,000	7563.63		119,106		78,854		119,068			(40,252)				0010
.052826EEEJ EUR005/30/28|.052826E| &20260528EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2026	05/30/2028	5,009	765,000	152.740005961852		32,130		26,753		19,039			(5,377)				0010
.0052826SPX EUR005/28/27|.0052826| &20260528EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	147	1,110,000	7563.63		44,289		29,322		45,317			(14,967)				0010
.E262805SPX EUR005/28/27|.E262805| &20260528EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	2,473	18,705,000	7563.63		1,126,041		745,495		1,096,223			(380,546)				0010
.H052826SPX EUR005/28/27|.H052826| &20260528EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	911	6,890,000	7563.63		195,676		129,547		201,830			(66,129)				0010
.052826XNDX EUR005/28/27|.052826X| &20260528EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2026	05/28/2027	51	1,535,000	30223.89		88,935		58,879		86,007			(30,056)				0010
.052826ZNDX DIGITAL05/28|.052826Z| &20260528EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2026	05/28/2027	129	3,910,000	30223.89		181,016		119,842		187,650			(61,174)				0010
.S052826SPX EUR005/28/27|.S052826| &20260528EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	164	1,240,000	7563.63		56,048		37,107		56,724			(18,941)				0010
.052826RNDX EUR005/28/27|.052826R| &20260528EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2026	05/28/2027	23	705,000	30223.89		19,702		13,044		20,076			(6,658)				0010
.052826DEEJ EUR005/28/27|.052826D| &20260528EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2026	05/28/2027	11,752	1,795,000	152.739998146698		56,004		37,077		25,563			(18,927)				0010
.0528260EEJ DIGITAL05/28|.0528260| &20260528EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2026	05/28/2027	1,080	165,000	152.74001705134		7,557		5,003		5,602			(2,554)				0010
.N052826SPX EUR005/28/27|.N052826| &20260528EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	3,070	23,220,000	7563.63		838,242		554,958		868,839			(283,284)				0010
.X052826SPX EUR005/28/27|.X052826| &20260528EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	1,347	10,185,000	7563.63		507,213		335,800		508,564			(171,413)				0010
.052826IEEJ EUR005/28/27|.052826I| &20260528EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2026	05/28/2027	3,012	460,000	152.739989387891		14,122		9,349		6,548			(4,773)				0010
.J052826SPX EUR005/28/27|.J052826| &20260528EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	918	6,945,000	7563.63		215,990		142,996		223,212			(72,994)				0010
.052826FEEJ EUR005/28/27|.052826F| &20260528EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2026	05/28/2027	14,240	2,175,000	152.739997549138		65,250		43,199		30,886			(22,051)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C262805SPX EUR005/28/27|.C262805|&20260528EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	283	2,140,000	7563.63		125,190		82,882		122,774			(42,308)				0010
.052826TNDX EUR005/28/27|.052826T|&20260528EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2026	05/28/2027	13	390,000	30223.89		18,337		12,140		18,157			(6,197)				0010
.J262805SPX DIGITAL05/28|.J262805|&20260528EIDO004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2026	05/28/2027	923	6,980,000	7563.63		336,724		222,928		355,795			(113,796)				0010
.G262805SPX EUR005/28/27|.G262805|&20260528EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	371	2,805,000	7563.63		256,938		170,106		209,814			(86,832)				0010
.A262805SPX EUR005/28/27|.A262805|&20260528EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	984	7,445,000	7563.63		386,396		255,813		385,486			(130,582)				0010
.V052826SPX EUR005/28/27|.V052826|&20260528EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	737	5,575,000	7563.63		266,485		176,426		268,046			(90,059)				0010
.K052826SPX EUR005/28/27|.K052826|&20260528EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	05/28/2026	05/28/2027	285	2,155,000	7563.63		72,624		48,080		75,105			(24,543)				0010
.052826GEEJ EUR005/28/27|.052826G|&20260528EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2026	05/28/2027	3,306	505,000	152.740004452144		15,302		10,130		7,181			(5,171)				0010
.052826UNDX EUR005/28/27|.052826U|&20260528EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2026	05/28/2027	105	3,185,000	30223.89		154,058		101,994		152,259			(52,064)				0010
.P262805PDLV5E EUR005/28|.P262805|&20260528EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/28/2026	05/28/2027	867	325,000	375.06		7,085		4,691		729			(2,394)				0010
.V262805FTL EUR005/28/27|.V262805|&20260528EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/28/2026	05/28/2027	172	95,000	550.89		4,446		2,943		4,974			(1,503)				0010
.K262805PDLV5E EUR005/30|.K262805|&20260528EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/28/2026	05/30/2028	2,026	760,000	375.06		25,764		21,452		5,770			(4,312)				0010
.L262805PDLV5E EUR005/28|.L262805|&20260528EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/28/2026	05/28/2027	3,773	1,415,000	375.06		33,960		22,483		3,192			(11,477)				0010
.R262805PDLV5E EUR005/28|.R262805|PDLV5E EURO 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/28/2026	05/28/2027	3,062	1,150,000	375.59		27,025		17,892		2,425			(9,133)				0010
.M262805PDLV5E EUR005/30|.M262805|&20260528EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/28/2026	05/30/2028	8,079	3,030,000	375.06		102,717		85,527		23,006			(17,190)				0010
.0262805PDLV5E EUR004/07|.0262805|&20260528EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/28/2026	04/07/2027	4,290	1,625,000	378.81		28,757		17,440		1,339			(11,317)				0010
.Q262805PDLV5E EUR005/28|.Q262805|&20260528EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/28/2026	05/28/2027	1,013	380,000	375.06		9,120		6,038		857			(3,082)				0010
.Y262805FTL DIGITAL04/28|.Y262805|&20260528EIDO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/28/2026	04/28/2027	228	120,000	526.09		6,544		4,132		7,335			(2,412)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.X262805FTL																						
EUR004/28/27|.X262805|	EQUITY INDEXED ANNUITY			Goldman Sachs																		
&20260528EIOS050		EXH 5	Equity	Intern W22LROWP2IHZNBB6K528	05/28/2026	04/28/2027	190	99,957	526.09		6,017		3,799		7,019			(2,218)				0010
.N262805PDLV5E																						
EUR005/28|.N262805|&20	EQUITY INDEXED ANNUITY																					
260528EIV0014		EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/28/2026	05/28/2027	11,651	4,370,000	375.06		104,880		69,436		9,857			(35,444)				0010
.W262805FTL																						
EUR005/28/27|.W262805|	EQUITY INDEXED ANNUITY			Goldman Sachs																		
&20260528EIOS049		EXH 5	Equity	Intern W22LROWP2IHZNBB6K528	05/28/2026	05/28/2027	690	380,000	550.89		17,784		11,774		19,896			(6,010)				0010
.060826XSPX																						
EUR006/07/27|.060826X|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260608EIOS026		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	195	1,445,000	7405.73		4,927		3,389		5,431			(1,538)				0010
.060826MEEJ																						
EUR006/07/27|.060826M|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260608EIOS082		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	9,444	1,425,000	150.89		42,608		29,307		27,849			(13,300)				0010
.0060826SPX																						
EUR006/07/27|.0060826|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260608EIOS043		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	1,847	13,680,000	7405.73		585,230		402,548		660,362			(182,682)				0010
.C060826SPX																						
EUR006/07/27|.C060826|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260608EIOS031		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	731	5,410,000	7405.73		154,023		105,944		173,676			(48,079)				0010
.V060826SPX																						
EUR006/07/27|.V060826|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260608EIOS050		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	604	4,475,000	7405.73		231,313		159,107		260,003			(72,205)				0010
.060826KEEJ																						
EUR006/07/27|.060826K|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260608EIOS080		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	14,116	2,130,000	150.89		37,062		25,493		26,993			(11,569)				0010
.T060826SPX																						
EUR006/07/27|.T060826|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260608EIOS048		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	362	2,680,000	7405.73		132,928		91,434		149,777			(41,494)				0010
.B260806SPX																						
EUR006/07/27|.B260806|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260608EIOS056		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	1,472	10,900,000	7405.73		665,990		458,098		742,357			(207,892)				0010
.A060826SPX																						
EUR006/07/27|.A060826|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260608EIOS029		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	587	4,350,000	7405.73		94,047		64,690		106,356			(29,357)				0010
.2608060NDX																						
EUR006/07/27|.2608060|	EQUITY INDEXED ANNUITY																					
&20260608EIOS001		EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	06/08/2026	06/07/2027	24	710,001	29414.26		20,022		13,772		22,501			(6,250)				0010
.G060826SPX																						
EUR006/07/27|.G060826|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260608EIOS035		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	1,355	10,035,000	7405.73		352,931		242,762		397,592			(110,169)				0010
.B060826SPX																						
EUR006/07/27|.B060826|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260608EIOS030		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	385	2,850,000	7405.73		70,709		48,637		79,820			(22,072)				0010
.0608260EEJ																						
DIGITAL06/07|.060826Q|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260608EID0009		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	1,524	230,000	150.89		10,672		7,341		9,291			(3,331)				0010
.260806TNDX																						
EUR006/07/27|.260806T|	EQUITY INDEXED ANNUITY																					
&20260608EIOS006		EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	06/08/2026	06/07/2027	34	1,005,000	29414.26		49,949		34,357		55,869			(15,592)				0010
.080626NNDX																						
DIGITAL06/07|.080626N|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260608EID0001		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	75	2,210,000	29414.26		103,516		71,203		116,644			(32,313)				0010
.060826LEEJ																						
EUR006/07/27|.060826L|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
&20260608EIOS081		EXH 5	Equity	Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	9,146	1,380,000	150.89		36,708		25,249		25,521			(11,459)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.M060826SPX EUR006/07/27|.M060826| &20260608E|OS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	787	5,825,000	7405.73		241,679		166,238		272,569			(75,441)				0010
.060826AEEJ EUR006/07/27|.060826A| &20260608E|VO018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	2,166	330,000	152.368722		8,943		6,151		5,156			(2,792)				0010
.L260806SPX EUR006/07/27|.L260806| &20260608E|VO007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	135	1,000,000	7405.73		93,030		63,990		93,729			(29,040)				0010
.260806RNDX EUR006/07/27|.260806R| &20260608E|OS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	06/08/2026	06/07/2027	58	1,719,999	29414.26		83,420		57,380		93,428			(26,040)				0010
.260806FSPX DIGITAL06/07|.260806F |&20260608E|DO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/08/2026	06/07/2027	377	2,795,000	7405.73		132,483		91,128		146,770			(41,355)				0010
.Y060826SPX EUR006/07/27|.Y060826| &20260608E|OS053	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	477	3,530,000	7405.73		187,125		128,713		210,064			(58,412)				0010
.060826HEEJ EUR006/07/27|.060826H| &20260608E|OS077	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	6,230	940,000	150.89		28,670		19,721		18,452			(8,949)				0010
.060826JEEJ EUR006/07/27|.060826J| &20260608E|OS079	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	19,617	2,960,000	150.89		56,832		39,092		41,354			(17,740)				0010
.060826DEEJ EUR006/07/27|.060826D| &20260608E|VO021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	6,213	970,000	156.125883		17,557		12,077		7,836			(5,481)				0010
.060826ZSPX EUR006/07/27|.060826Z| &20260608E|OS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	297	2,200,000	7405.73		41,184		28,328		46,504			(12,856)				0010
.0608260EEJ EUR006/07/27|.0608260| &20260608E|OS084	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	21,439	3,235,000	150.89		35,909		24,699		24,471			(11,209)				0010
.K060826SPX EUR006/07/27|.K060826| &20260608E|OS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	837	6,200,000	7405.73		242,296		166,662		273,151			(75,634)				0010
.060826CEEJ EUR006/07/27|.060826C| &20260608E|VO020	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	2,585	390,000	150.89		12,246		8,423		7,674			(3,823)				0010
.260806WNDX EUR006/07/27|.260806W| &20260608E|OS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	06/08/2026	06/07/2027	21	625,000	29414.26		36,500		25,106		40,530			(11,394)				0010
.060826YSPX EUR006/07/27|.060826Y| &20260608E|OS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	1,491	11,045,000	7405.73		141,155		97,093		158,395			(44,062)				0010
.J060826SPX EUR006/07/27|.J060826| &20260608E|OS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	188	1,390,000	7405.73		50,818		34,955		57,261			(15,863)				0010
.E060826SPX EUR006/07/27|.E060826| &20260608E|OS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	386	2,855,000	7405.73		89,133		61,310		100,476			(27,823)				0010
.0608261EEJ EUR006/07/27|.0608261| &20260608E|OS078	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	6,727	1,015,000	150.89		23,954		16,477		17,153			(7,477)				0010
.260806UNDX EUR006/07/27|.260806U| &20260608E|OS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale 02RNE8IBXP4ROTD8PU41	06/08/2026	06/07/2027	137	4,020,000	29414.26		199,794		137,427		223,475			(62,367)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.F060826SPX EUR006/07/27|.F060826|&20260608E|OS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	1,081	8,005,000	7405.73		249,916		171,904		281,721			(78,012)				0010
.260806SNDX EUR006/07/27|.260806S|&20260608E|OS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/08/2026	06/07/2027	234	6,884,999	29414.26		333,923		229,687		373,983			(104,235)				0010
.260806PNDX EUR006/07/27|.260806P|&20260608E|OS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/08/2026	06/07/2027	97	2,840,000	29414.26		80,088		55,088		90,002			(25,000)				0010
.0806260NDX DIGITAL06/07|.0806260|&20260608E|D0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	300	8,835,000	29414.26		413,831		284,652		466,311			(129,179)				0010
.I060826SPX EUR006/07/27|.I060826|&20260608E|OS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	847	6,275,000	7405.73		227,783		156,679		256,679			(71,103)				0010
.D060826SPX EUR006/07/27|.D060826|&20260608E|OS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	1,813	13,425,000	7405.73		382,881		263,363		431,801			(119,518)				0010
.060826GEEJ EUR006/07/27|.060826G|&20260608E|OS076	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	4,440	670,000	150.89		20,636		14,194		13,171			(6,442)				0010
.060826BEEJ EUR006/07/27|.060826B|&20260608E|IV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	11,134	1,680,000	150.89		52,752		36,285		33,058			(16,467)				0010
.060826FEEJ EUR006/07/27|.060826F|&20260608E|OS075	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	7,489	1,130,000	150.89		34,352		23,629		22,172			(10,723)				0010
.260806GSPX DIGITAL06/07|.260806G|&20260608E|D0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/08/2026	06/07/2027	1,509	11,175,000	7405.73		529,695		364,348		586,816			(165,347)				0010
.N060826SPX EUR006/07/27|.N060826|&20260608E|OS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	2,882	21,340,000	7405.73		887,317		610,337		1,000,929			(276,980)				0010
.S060826SPX EUR006/07/27|.S060826|&20260608E|OS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	238	1,760,000	7405.73		87,226		59,998		98,280			(27,228)				0010
.C260806SPX EUR006/07/27|.C260806|&20260608E|OS057	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	5,503	40,755,000	7405.73		2,495,836		1,716,749		2,781,659			(779,087)				0010
.L060826SPX EUR006/07/27|.L060826|&20260608E|OS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	3,490	25,845,000	7405.73		1,059,645		728,872		1,140,104			(330,773)				0010
.R060826SPX EUR006/07/27|.R060826|&20260608E|OS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	527	3,905,000	7405.73		186,503		128,285		210,598			(58,218)				0010
.060826PEEJ DIGITAL06/07|.060826P|&20260608E|D0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	6,064	915,000	150.89		42,456		29,203		36,962			(13,253)				0010
.M260806SPX EUR006/07/27|.M260806|&20260608E|IV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	316	2,340,000	7405.73		217,690		149,737		219,327			(67,953)				0010
.060826EEEJ EUR006/07/27|.060826E|&20260608E|OS074	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	11,498	1,735,000	150.89		52,397		36,041		33,981			(16,356)				0010
.X060826SPX EUR006/07/27|.X060826|&20260608E|OS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	1,781	13,190,000	7405.73		695,904		478,675		781,468			(217,230)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.060826NEEJ EUR006/07/27|.060826N|&20260608E|OS083	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	2,054	310,000	150.89		9,021		6,205		6,005			(2,816)				0010
.W060826SPX EUR006/07/27|.W060826|&20260608E|OS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	2,466	18,265,000	7405.73		944,118		649,407		1,061,217			(294,711)				0010
.260806XNDX EUR006/07/27|.260806X|&20260608E|OS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	06/08/2026	06/07/2027	85	2,500,000	29414.26		146,000		100,425		162,119			(45,575)				0010
.U060826SPX EUR006/07/27|.U060826|&20260608E|OS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	730	5,405,000	7405.73		273,655		188,232		307,979			(85,423)				0010
.A260806SPX EUR006/07/27|.A260806|&20260608E|OS055	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	06/07/2027	505	3,740,000	7405.73		222,418		152,989		248,253			(69,429)				0010
.080626ZFTL EUR006/07/27|.080626Z|&20260608E|OS085	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/08/2026	06/07/2027	529	290,000	548.33		13,514		9,296		15,676			(4,218)				0010
.080626RPDLV5E EUR006/07|.080626R|&20260608E|VO029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2026	06/07/2027	2,806	1,045,000	372.39		25,707		17,682		3,490			(8,025)				0010
.080626QPDLV5E EUR006/07|.080626Q|&20260608E|VO028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2026	06/07/2028	1,625	605,000	372.39		21,115		17,837		5,582			(3,277)				0010
.08626BBFTL DIGITAL06/07|.08626BB|&20260608E|DO010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/08/2026	06/07/2027	392	215,000	548.33		9,955		6,847		10,958			(3,107)				0010
.080626UPDLV5E EUR004/07|.080626U|&20260608E|VO032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2026	04/07/2028	6,139	2,325,000	378.73		59,113		49,099		12,302			(10,015)				0010
.08626CCFTL DIGITAL06/07|.08626CC|&20260608E|DO011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/08/2026	06/07/2027	1,578	865,000	548.33		40,050		27,548		44,087			(12,502)				0010
.080626WPDLV5E EUR006/07|.080626W|&20260608E|OS087	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2026	06/07/2027	591	220,000	372.39		5,412		3,723		735			(1,689)				0010
.080626VPDLV5E EUR006/07|.080626V|&20260608E|VO033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2026	06/07/2027	7,976	2,970,000	372.39		73,062		50,255		9,918			(22,807)				0010
.080626TPDLV5E EUR006/07|.080626T|&20260608E|VO031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2026	06/07/2028	6,512	2,425,000	372.39		84,633		71,496		22,373			(13,137)				0010
.08626AAFTL EUR006/07/27|.08626AA|&20260608E|OS086	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/08/2026	06/07/2027	2,134	1,170,000	548.33		54,522		37,503		63,246			(17,019)				0010
.S061526SPX EUR006/14/27|.S061526|&20260615E|OS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	1,229	9,285,000	7554.29		324,047		229,160		338,391			(94,887)				0010
.M061526SPX EUR006/14/27|.M061526|&20260615E|OS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	644	4,865,000	7554.29		97,787		69,153		101,655			(28,634)				0010
.I261506SPX EUR006/14/27|.I261506|&20260615E|OS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	596	4,505,000	7554.29		234,260		165,665		238,986			(68,595)				0010
.061526TEEJ DIGITAL06/14|.061526T|&20260615E|DO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	558	85,000	152.2999987		4,046		2,861		3,114			(1,185)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.061526IEEJ EUR006/14/27|.061526I| &20260615E1OS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	10,867	1,655,000	152.3000006		50,478		35,697		26,314			(14,781)				0010
.061526YNDX EUR006/14/27|.061526Y| &20260615E1OS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/15/2026	06/14/2027	15	470,000	30543.92		13,489		9,539		12,846			(3,950)				0010
.B061526NDX EUR006/14/27|.B061526| &20260615E1OS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/15/2026	06/14/2027	46	1,405,000	30543.92		67,581		47,792		63,934			(19,789)				0010
.D061526NDX EUR006/14/27|.D061526| &20260615E1OS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/15/2026	06/14/2027	20	610,000	30543.92		30,012		21,224		28,341			(8,788)				0010
.061526GEEJ EUR006/14/27|.061526G| &20260615E1V0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	1,741	270,000	155.0566293		6,426		4,544		2,705			(1,882)				0010
.061526REEJ EUR006/14/27|.061526R| &20260615E1OS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	12,016	1,830,000	152.2999996		19,947		14,106		11,466			(5,841)				0010
.V061526SPX EUR006/14/27|.V061526| &20260615E1OS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	726	5,485,000	7554.29		212,270		150,113		221,239			(62,156)				0010
.061526AEEJ EUR006/14/27|.061526A| &20260615E1V0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	2,626	400,000	152.2999984		12,560		8,882		6,374			(3,678)				0010
.P061526SPX EUR006/14/27|.P061526| &20260615E1OS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	662	5,000,000	7554.29		147,000		103,956		152,749			(43,044)				0010
.061526FEEJ EUR006/14/27|.061526F| &20260615E1V0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	3,965	625,000	157.6152714		11,250		7,956		3,870			(3,294)				0010
.061526KEEJ EUR006/14/27|.061526K| &20260615E1OS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	15,463	2,355,000	152.2999997		44,510		31,476		27,002			(13,033)				0010
.R261506SPX DIGITAL06/14|.R261506| &20260615E1D0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/15/2026	06/14/2027	297	2,240,000	7554.29		110,880		78,412		118,287			(32,468)				0010
.E261506SPX EUR006/14/27|.E261506| &20260615E1OS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	518	3,910,000	7554.29		198,237		140,190		202,507			(58,047)				0010
.061526PEEJ EUR006/14/27|.061526P| &20260615E1OS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	6,336	965,000	152.2999999		16,791		11,874		10,233			(4,917)				0010
.L061526SPX EUR006/14/27|.L061526| &20260615E1OS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	1,113	8,405,000	7554.29		103,382		73,110		106,768			(30,272)				0010
.061526JEEJ EUR006/14/27|.061526J| &20260615E1OS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	6,271	955,000	152.3000003		22,538		15,938		13,279			(6,600)				0010
.Y061526SPX EUR006/14/27|.Y061526| &20260615E1OS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	2,622	19,810,000	7554.29		834,001		589,791		862,533			(244,210)				0010
.N061526SPX EUR006/14/27|.N061526| &20260615E1OS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	491	3,710,000	7554.29		91,637		64,804		95,052			(26,833)				0010
.M261506SPX EUR006/14/27|.M261506| &20260615E1OS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	771	5,825,000	7554.29		349,500		247,160		351,014			(102,340)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.061526MEEJ EUR006/14/27|.061526M| &20260615EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	4,957	755,000	152.2999993		19,932		14,096		11,351			(5,836)				0010
.J061526NDX DIGITAL06/14|.J061526| &20260615EIDO001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	38	1,170,000	30543.92		53,574		37,887		53,362			(15,688)				0010
.H061526NDX EUR006/14/27|.H061526| &20260615EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	06/15/2026	06/14/2027	14	435,000	30543.92		25,056		17,719		23,182			(7,337)				0010
.061526NEEJ EUR006/14/27|.061526N| &20260615EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	14,511	2,210,000	152.2999998		65,858		46,574		35,001			(19,284)				0010
.R061526SPX EUR006/14/27|.R061526| &20260615EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	254	1,920,000	7554.29		62,592		65,129		65,129	2,537						0010
.G061526NDX EUR006/14/27|.G061526| &20260615EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	06/15/2026	06/14/2027	86	2,635,000	30543.92		144,662		134,798		134,798	(9,864)						0010
.D261506SPX EUR006/14/27|.D261506| &20260615EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	1,094	8,265,000	7554.29		413,250		422,277		422,277	9,027						0010
.061526DEEJ EUR006/14/28|.061526D| &20260615EIVO007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2028	84,734	12,905,000	152.3		547,172		340,946		340,946	(206,226)						0010
.F061526NDX EUR006/14/27|.F061526| &20260615EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	06/15/2026	06/14/2027	70	2,135,000	30543.92		107,177		100,928		100,928	(6,249)						0010
.A261506SPX EUR006/14/27|.A261506| &20260615EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	5,811	43,895,000	7554.29		1,953,328		2,017,146		2,017,146	63,819						0010
.U061526SPX EUR006/14/27|.U061526| &20260615EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	2,090	15,785,000	7554.29		610,880		635,958		635,958	25,079						0010
.Q261506SPX EUR006/14/28|.Q261506| &20260615EIVO003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2028	281	2,250,000	8007.55		245,925		236,464		236,464	(9,461)						0010
.Z061526SPX EUR006/14/27|.Z061526| &20260615EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	432	3,265,000	7554.29		138,436		142,888		142,888	4,452						0010
.061526EEEJ EUR006/14/27|.061526E| &20260615EIVO008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	129,219	19,680,000	152.3		617,952		313,598		313,598	(304,354)						0010
.061526WEEJ EQFWD03/14/2|.061526W| EEJ EQFWD 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	03/14/2028	52,559	8,000,000	152.21		80,000		195,975		195,975	115,975						0010
.K261506SPX EUR006/14/27|.K261506| &20260615EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	6,080	45,930,000	7554.29		2,682,312		2,713,226		2,713,226	30,914						0010
.G261506SPX EUR006/14/27|.G261506| &20260615EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	240	1,810,000	7554.29		93,758		95,610		95,610	1,852						0010
.P261506SPX EUR006/14/28|.P261506| &20260615EIVO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2028	652	4,925,000	7554.29		715,603		702,308		702,308	(13,295)						0010
.B261506SPX EUR006/14/27|.B261506| &20260615EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	181	1,370,000	7554.29		64,801		66,588		66,588	1,787						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.J261506SPX EUR006/14/27|.J261506| &20260615E1OS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	1,751	13,230,000	7554.29		738,234		749,014		749,014	10,780						0010
.061526UEEJ EQFWD01/14/2|.061526U| EEJ EQFWD 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	01/14/2027	34,807	5,300,000	152.27		53,000		45,995		45,995	(7,005)						0010
.A061526NDX EUR006/14/27|.A061526| &20260615E1OS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/15/2026	06/14/2027	19	580,002	30544.0002106483		27,144		19,196		25,771		(7,948)					0010
.0061526SPX EUR006/14/27|.0061526| &20260615E1OS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	1,217	9,195,000	7554.29		262,058		185,322		272,618		(76,735)					0010
.061526SEEJ DIGITAL06/14|.061526S| &20260615E1D0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	2,167	330,000	152.300007		15,708		11,108		12,088		(4,600)					0010
.061526HEEJ EUR006/14/27|.061526H| &20260615E1OS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	6,435	980,000	152.3000099		29,792		21,068		15,580		(8,724)					0010
.H261506SPX EUR006/14/27|.H261506| &20260615E1OS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	2,414	18,235,000	7554.29		948,220		670,564		966,658		(277,656)					0010
.W061526SPX EUR006/14/27|.W061526| &20260615E1OS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	2,942	22,225,000	7554.29		860,108		608,253		896,452		(251,855)					0010
.061526BEEJ EUR006/14/27|.061526B| &20260615E1V0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	11,523	1,755,000	152.2999902		55,107		38,971		27,966		(16,136)					0010
.S261506SPX DIGITAL06/14|.S261506| &20260615E1D0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/15/2026	06/14/2027	1,186	8,960,000	7554.29		443,520		313,650		473,148		(129,871)					0010
.F261506SPX EUR006/14/27|.F261506| &20260615E1OS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	1,906	14,395,000	7554.29		732,706		518,156		748,323		(214,549)					0010
.L261506SPX EUR006/14/27|.L261506| &20260615E1OS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	371	2,805,000	7554.29		164,093		116,043		165,700		(48,049)					0010
.061526QEEJ EUR006/14/27|.061526Q| &20260615E1OS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	2,167	330,000	152.300007		9,669		6,838		5,202		(2,831)					0010
.061526LEEJ EUR006/14/27|.061526L| &20260615E1OS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	2,462	375,000	152.2999733		11,550		8,168		5,971		(3,382)					0010
.Q061526SPX EUR006/14/27|.Q061526| &20260615E1OS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	684	5,165,000	7554.29		161,148		113,961		167,847		(47,187)					0010
.061526ZNDX EUR006/14/27|.061526Z| &20260615E1OS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/15/2026	06/14/2027	62	1,885,000	30543.92		54,100		38,258		51,521		(15,841)					0010
.E061526NDX EUR006/14/27|.E061526| &20260615E1OS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/15/2026	06/14/2027	80	2,450,000	30543.92		120,540		85,244		113,830		(35,296)					0010
.T061526SPX EUR006/14/27|.T061526| &20260615E1OS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	339	2,560,000	7554.29		92,928		65,717		97,068		(27,211)					0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.I061526NDX EUR006/14/27|.I061526|&20260615EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/15/2026	06/14/2027	57	1,745,002	30543.9466977532		100,512		71,080		92,995			(29,432)				0010
.0615260EEJ EUR006/14/27|.0615260|&20260615EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	7,190	1,095,000	152.3000012		33,069		23,386		17,381			(9,683)				0010
.C061526NDX EUR006/14/27|.C061526|&20260615EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/15/2026	06/14/2027	165	5,030,000	30543.92		242,446		171,454		229,558			(70,992)				0010
.K061526NDX DIGITAL06/14|.K061526|&20260615EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2027	154	4,690,000	30543.92		214,755		151,871		213,904			(62,884)				0010
.O261506SPX EUR006/14/27|.O261506|&20260615EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	132	1,000,000	7554.29		92,100		65,131		79,298			(26,969)				0010
.061526CEEJ EUR006/14/28|.061526C|&20260615EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	06/14/2028	1,083	165,000	152.300007		6,996		5,977		4,359			(1,019)				0010
.C261506SPX EUR006/14/27|.C261506|&20260615EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	207	1,565,000	7554.29		76,529		54,120		78,412			(22,409)				0010
.N261506SPX EUR006/14/27|.N261506|&20260615EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	2,776	20,970,000	7554.29		1,260,297		891,260		1,266,961			(369,037)				0010
.X061526SPX EUR006/14/27|.X061526|&20260615EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	06/15/2026	06/14/2027	2,160	16,315,000	7554.29		672,178		475,352		696,409			(196,826)				0010
.Z261506PDLV5E EUR006/15|.Z261506|PDLV5E EURO 06/1	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2026	06/15/2027	2,861	1,080,000	377.45		24,732		2,034		2,034	(22,698)						0010
.Y261506PDLV5E EUR006/14|.Y261506|&20260615EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2026	06/14/2027	138,285	52,060,000	376.47		1,280,676		110,042		110,042	(1,170,634)						0010
.061626AEEJ EQFWD01/14/2|.061626A|EEJ EQFWD 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2026	01/14/2027	9,902	1,500,000	151.49		15,000		15,958		15,958	958						0010
.V261506PDLV5E EUR006/14|.V261506|&20260615EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2026	06/14/2028	2,882	1,085,000	376.47		37,975		32,446		7,661			(5,529)				0010
.X261506PDLV5E EUR006/14|.X261506|&20260615EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2026	06/14/2027	823	310,000	376.47		7,626		5,393		655			(2,233)				0010
.W261506PDLV5E EUR006/14|.W261506|&20260615EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2026	06/14/2027	7,132	2,685,000	376.47		66,051		46,710		5,675			(19,341)				0010
.T261506PDLV5E EUR006/14|.T261506|&20260615EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2026	06/14/2028	717	270,000	376.47		9,450		8,074		1,907			(1,376)				0010
.U261506PDLV5E EUR006/14|.U261506|&20260615EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2026	06/14/2027	2,032	765,000	376.47		18,819		13,308		1,617			(5,511)				0010
.062226ISPX EUR006/21/27|.062226I|&20260622EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	1,512	11,300,000	7472.79		401,263		291,525		434,162			(109,738)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.262206GEEJ EUR006/21/28|.262206G| &20260622EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2028	1,018	155,000	152.3		6,619		5,718		4,114			(900)				0010
.262206GEEJ EUR006/21/27|.262206G| &20260622EIOS071	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	6,763	1,030,000	152.3		31,518		22,898		16,599			(8,620)				0010
.X062226SPX DIGITAL06/21|.X062226| &20260622EIDO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	06/22/2026	06/21/2027	217	1,620,000	7472.79		78,408		56,965		84,402			(21,443)				0010
.062226WSPX EUR006/21/27|.062226W| &20260622EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	242	1,810,000	7472.79		98,518		71,575		105,156			(26,943)				0010
.062226FSPX EUR006/21/27|.062226F| &20260622EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	457	3,415,000	7472.79		98,728		71,728		106,840			(27,000)				0010
.062226LSPX EUR006/21/27|.062226L| &20260622EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	555	4,145,000	7472.79		163,147		118,530		176,494			(44,618)				0010
.062226ASPX EUR006/21/27|.062226A| &20260622EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	1,486	11,105,000	7472.79		134,037		97,381		146,339			(36,657)				0010
.262206MEEJ EUR006/21/27|.262206M| &20260622EIOS069	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	17,991	2,740,000	152.3		50,964		37,026		30,933			(13,938)				0010
.062226BSPX EUR006/21/27|.062226B| &20260622EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	425	3,175,000	7472.79		59,468		43,204		64,728			(16,263)				0010
.262206SEEJ DIGITAL06/21|.262206S| &20260622EIDO008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	1,412	215,000	152.3		10,514		7,638		8,085			(2,875)				0010
.262206HEEJ EUR006/21/27|.262206H| &20260622EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	3,395	535,000	157.60004		9,737		7,074		3,413			(2,663)				0010
.062226NSPX EUR006/21/27|.062226N| &20260622EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	564	4,215,000	7472.79		176,145		127,973		190,568			(48,172)				0010
.062226HSPX EUR006/21/27|.062226H| &20260622EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	242	1,805,000	7472.79		57,291		41,623		61,990			(15,668)				0010
.A262206NDX EUR006/21/27|.A262206| &20260622EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	16	499,999	30346.9880614951		14,015		10,182		14,125			(3,833)				0010
.262206NEEJ EUR006/21/27|.262206N| &20260622EIOS070	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	16,349	2,490,000	152.3		74,700		54,271		39,954			(20,429)				0010
.062226SSPX EUR006/21/27|.062226S| &20260622EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	601	4,490,000	7472.79		237,207		172,335		253,580			(64,871)				0010
.062226CSPX EUR006/21/27|.062226C| &20260622EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	528	3,945,000	7472.79		85,725		62,281		93,052			(23,444)				0010
.H262206NDX EUR006/21/27|.H262206| &20260622EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	46	1,385,000	30347.08		70,233		51,026		68,237			(19,207)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.Z262206NDX DIGITAL06/21|.Z262206|&20260622EIO0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	32	960,000	30347.08		44,880		32,606		46,383			(12,274)				0010
.262206KEEJ EUR006/21/27|.262206K|&20260622EIOS067	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	7,814	1,190,000	152.3		31,178		22,651		17,939			(8,527)				0010
.062226PSPX EUR006/21/27|.062226P|&20260622EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	1,121	8,375,000	7472.79		360,628		262,003		390,109			(98,625)				0010
.262206JEEJ EUR006/21/27|.262206J|&20260622EIOS066	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	23,079	3,515,000	152.3		83,657		60,778		49,459			(22,879)				0010
.262206FEEJ EUR006/21/27|.262206F|&20260622EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	936	145,000	154.85864		3,553		2,581		1,534			(972)				0010
.262206PEEJ EUR006/21/27|.262206P|&20260622EIOS072	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	13,690	2,085,000	152.3		22,310		16,208		12,659			(6,101)				0010
.062226DSPX EUR006/21/27|.062226D|&20260622EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	369	2,760,000	7472.79		68,200		49,548		73,933			(18,651)				0010
.262206EEEJ EUR006/21/27|.262206E|&20260622EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	1,707	260,000	152.3		8,216		5,969		4,201			(2,247)				0010
.062226ZSPX EUR006/21/27|.062226Z|&20260622EIOS053	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	735	5,490,000	7472.79		337,800		245,418		358,285			(92,382)				0010
.062226KSPX EUR006/21/27|.062226K|&20260622EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	259	1,935,000	7472.79		71,227		51,748		77,061			(19,479)				0010
.262206QEEJ EUR006/21/27|.262206Q|&20260622EIOS073	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	9,127	1,390,000	152.3		42,256		30,700		22,362			(11,556)				0010
.F262206NDX EUR006/21/27|.F262206|&20260622EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	71	2,140,000	30347.08		103,897		75,483		101,308			(28,414)				0010
.062226YSPX EUR006/21/27|.062226Y|&20260622EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	273	2,040,000	7472.79		122,237		88,807		129,835			(33,429)				0010
.262206IEEJ EUR006/21/27|.262206I|&20260622EIOS065	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	3,644	555,000	152.3		17,205		12,500		8,959			(4,705)				0010
.262206DEEJ EUR006/21/28|.262206D|&20260622EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2028	1,576	240,000	152.3		10,248		8,854		6,371			(1,394)				0010
.262206TEEJ DIGITAL06/21|.262206T|&20260622EIO0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	5,647	860,000	152.3		42,054		30,553		32,341			(11,501)				0010
.062226GSPX EUR006/21/27|.062226G|&20260622EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	804	6,005,000	7472.79		188,977		137,296		204,477			(51,682)				0010
.062226RSPX EUR006/21/27|.062226R|&20260622EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	462	3,455,000	7472.79		178,036		129,347		190,563			(48,689)				0010
.262206CEEJ EUR006/21/27|.262206C|&20260622EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	7,748	1,180,000	152.3		37,288		27,090		19,065			(10,198)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.062226MSPX EUR006/21/27|.062226M|&20260622E|OS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	2,225	16,625,000	7472.79		654,360		475,405		707,890			(178,955)				0010
.262206LEEJ EUR006/21/27|.262206L|&20260622E|OS068	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	5,581	850,000	152.3		26,010		18,897		13,698			(7,113)				0010
.Y062226SPX DIGITAL06/21|.Y062226|&20260622E|DO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	06/22/2026	06/21/2027	867	6,480,000	7472.79		313,632		227,860		337,607			(85,772)				0010
.E262206NDX EUR006/21/27|.E262206|&20260622E|OS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	13	390,000	30347.08		18,342		13,326		17,926			(5,016)				0010
.062226VSPX EUR006/21/27|.062226V|&20260622E|OS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	857	6,405,000	7472.79		346,831		251,979		370,270			(94,852)				0010
.G062226SPX EUR006/21/28|.G062226|&20260622E|VO009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2028	134	1,000,000	7472.79		149,590		129,247		152,554			(20,343)				0010
.262206ANDX DIGITAL06/21|.262206A|&20260622E|DO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	127	3,850,000	30347.08		179,988		130,764		186,017			(49,223)				0010
.262206REEJ EUR006/21/27|.262206R|&20260622E|OS074	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	1,773	270,000	152.3		7,965		5,787		4,311			(2,178)				0010
.G262206NDX EUR006/21/27|.G262206|&20260622E|OS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	66	2,015,000	30347.08		99,924		72,597		97,285			(27,327)				0010
.062226OSPX EUR006/21/27|.062226O|&20260622E|OS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	2,144	16,020,000	7472.79		669,476		486,387		724,294			(183,089)				0010
.A062226SPX EUR006/21/27|.A062226|&20260622E|OS054	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	2,725	20,365,000	7472.79		1,256,521		912,886		1,332,623			(343,634)				0010
.J262206NDX EUR006/21/27|.J262206|&20260622E|OS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	33	1,005,000	30347.08		58,793		42,714		55,882			(16,079)				0010
.062226ESPX EUR006/21/27|.062226E|&20260622E|OS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	1,115	8,330,000	7472.79		249,900		181,557		258,639			(68,343)				0010
.F062226SPX EUR006/21/27|.F062226|&20260622E|VO008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	134	1,000,000	7472.79		93,460		67,901		89,306			(25,560)				0010
.B262206NDX EUR006/21/27|.B262206|&20260622E|OS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	66	2,000,000	30347.08		56,060		40,729		56,500			(15,331)				0010
.062226USPX EUR006/21/27|.062226U|&20260622E|OS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2026	06/21/2027	1,989	14,860,000	7472.79		789,363		573,488		843,614			(215,876)				0010
.220626GPDLV5E EUR006/21|.220626G|&20260622E|VO028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/22/2026	06/21/2027	3,943	1,475,000	374.08		36,285		26,362		4,357			(9,923)				0010
.220626IPDLV5E EUR006/21|.220626I|&20260622E|OS076	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/22/2026	06/21/2027	575	215,000	374.08		5,289		3,843		635			(1,446)				0010
.220626FPDLV5E EUR006/21|.220626F|&20260622E|VO027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/22/2026	06/21/2028	4,932	1,845,000	374.08		64,206		55,475		15,523			(8,731)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.220626HPDLV5E EUR006/21|.220626H|&20 260622EIOS075	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/22/2026	06/21/2027	561	210,000	374.08		3,843		2,792		581			(1,051)				0010
.220626DPDLV5E EUR006/21|.220626D|&20 260622EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/22/2026	06/21/2027	1,283	480,000	374.08		11,808		8,579		1,418			(3,229)				0010
.220626JPDLV5E EUR006/21|.220626J|&20 260622EIV0029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/22/2026	06/21/2028	1,537	575,000	374.08		20,010		17,289		4,838			(2,721)				0010
.B062926EEJ EUR006/28/27|.B062926| &20260629EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	3,322	500,000	150.510312740864		15,650		11,673		10,840			(3,977)				0010
.062926USPX EUR006/28/27|.062926U| &20260629EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	241	1,790,000	7440.43		109,906		81,974		120,617			(27,932)				0010
.062926ESPX EUR006/28/27|.062926E| &20260629EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	651	4,840,000	7440.43		143,748		107,215		157,670			(36,533)				0010
.062926PSPX EUR006/28/27|.062926P| &20260629EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	263	1,955,000	7440.43		105,375		78,594		115,993			(26,780)				0010
.062926BSPX EUR006/28/27|.062926B| &20260629EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	734	5,460,000	7440.43		112,476		83,891		123,449			(28,585)				0010
.Q062926EEJ EUR006/28/27|.Q062926| &20260629EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	21,245	3,195,000	150.390000103367		60,705		45,277		47,467			(15,428)				0010
.H062926EEJ EUR006/28/27|.H062926| &20260629EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	2,095	315,000	150.389997069543		9,797		7,307		6,935			(2,490)				0010
.062926SSPX EUR006/28/27|.062926S| &20260629EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	817	6,080,000	7440.43		361,152		269,368		396,718			(91,784)				0010
.S062926EEJ DIGITAL06/28|.S062926| &20260629EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	1,529	230,000	150.39000050348		11,316		8,440		10,179			(2,876)				0010
.M062926EEJ EUR006/28/27|.M062926| &20260629EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	5,153	775,000	150.389999107751		23,793		17,746		17,015			(6,047)				0010
.062926CSPX EUR006/28/27|.062926C| &20260629EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	566	4,210,000	7440.43		105,250		78,501		115,571			(26,749)				0010
.E062926EEJ EUR006/28/28|.E062926| &20260629EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2028	2,228	335,000	150.390001677634		14,338		12,526		10,819			(1,812)				0010
.062926NSPX EUR006/28/27|.062926N| &20260629EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	867	6,450,000	7440.43		341,205		254,490		375,380			(86,715)				0010
.G062926EEJ EUR006/28/27|.G062926| &20260629EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	23,206	3,490,000	150.390000052658		38,739		28,894		27,888			(9,845)				0010
.L062926EEJ EUR006/28/27|.L062926| &20260629EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	14,429	2,170,000	150.38999973311		65,968		49,203		47,518			(16,765)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.062926ZSPX DIGITAL06/28|.062926Z|&20260629EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	374	2,785,000	7440.43		134,516		100,329		146,140			(34,186)				0010
.W062926NDX EUR006/28/27|.W062926|&20260629EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/28/2027	83	2,459,999	29774.75		121,942		90,951		128,701			(30,991)				0010
.062926ISPX EUR006/28/27|.062926I|&20260629EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	1,164	8,660,000	7440.43		361,988		269,991		399,234			(91,997)				0010
.F062926EEJ EUR006/28/27|.F062926|&20260629EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	9,220	1,435,000	155.63861174219 5		26,117		19,480		13,742			(6,637)				0010
.I062926EEJ EUR006/28/27|.I062926|&20260629EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	3,790	570,000	150.39000084851 6		15,561		11,606		11,789			(3,955)				0010
.062926GSPX EUR006/28/27|.062926G|&20260629EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	1,412	10,505,000	7440.43		400,241		298,522		441,067			(101,719)				0010
.062926LSPX EUR006/28/27|.062926L|&20260629EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	200	1,490,000	7440.43		74,798		55,789		82,433			(19,009)				0010
.0062926EEJ EUR006/28/27|.0062926|&20260629EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	7,979	1,200,000	150.39000074931 8		28,320		21,123		22,080			(7,197)				0010
.062926ASPX EUR006/28/27|.062926A|&20260629EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	1,267	9,430,000	7440.43		115,989		86,511		126,607			(29,478)				0010
.J062926EEJ EUR006/28/27|.J062926|&20260629EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	6,982	1,050,000	150.38999994156 3		26,355		19,657		20,355			(6,698)				0010
.062926WSPX EUR006/28/27|.062926W|&20260629EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	62	460,000	7440.43		42,274		31,530		43,348			(10,744)				0010
.K062926EEJ EUR006/28/27|.K062926|&20260629EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	12,501	1,880,000	150.38999966658 2		33,088		24,679		25,732			(8,409)				0010
.A262906NDX DIGITAL06/28|.A262906|&20260629EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	37	1,100,000	29774.75		50,622		37,757		55,352			(12,865)				0010
.062926KSPX EUR006/28/27|.062926K|&20260629EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	1,589	11,820,000	7440.43		509,442		379,971		562,218			(129,471)				0010
.062926RSPX EUR006/28/27|.062926R|&20260629EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	377	2,805,000	7440.43		162,129		120,925		178,136			(41,204)				0010
.U062926NDX EUR006/28/27|.U062926|&20260629EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/28/2027	15	435,000	29774.75		20,719		15,453		21,909			(5,266)				0010
.Z062926NDX EUR006/28/27|.Z062926|&20260629EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/28/2027	18	549,999	29774.75		32,483		24,228		33,974			(8,255)				0010
.D062926EEJ EUR006/28/28|.D062926|&20260629EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2028	7,680	1,155,000	150.38999837500 7		49,434		43,187		37,303			(6,247)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.062926JSPX EUR006/28/27|.062926J| &20260629EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	4,592	34,170,000	7440.43		1,428,306		1,065,311		1,577,147			(362,995)				0010
.062926MSPX EUR006/28/27|.062926M| &20260629EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	448	3,335,000	7440.43		170,419		127,108		187,847			(43,311)				0010
.062926XSPX EUR006/28/27|.062926X| &20260629EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	197	1,465,000	7440.43		134,634		100,417		138,053			(34,216)				0010
.062926DSPX EUR006/28/27|.062926D| &20260629EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	1,019	7,580,000	7440.43		217,546		162,258		238,715			(55,288)				0010
.R062926EEJ DIGITAL06/28|.R062926| &20260629EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	6,151	925,000	150.389997845765		45,510		33,944		40,936			(11,566)				0010
.062926OSPX EUR006/28/27|.062926O| &20260629EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	3,412	25,390,000	7440.43		1,340,592		999,889		1,478,769			(340,703)				0010
.062926YSPX EUR006/28/28|.062926Y| &20260629EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2028	134	1,000,000	7440.43		147,100		128,510		157,237			(18,590)				0010
.N062926EEJ EUR006/28/27|.N062926| &20260629EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	8,810	1,325,000	150.390003843174		41,208		30,735		29,169			(10,473)				0010
.062926TSPX EUR006/28/27|.062926T| &20260629EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	2,959	22,015,000	7440.43		1,309,893		976,992		1,441,599			(332,901)				0010
.V062926NDX EUR006/28/27|.V062926| &20260629EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/28/2027	92	2,725,000	29774.75		133,689		99,712		141,188			(33,976)				0010
.B262906NDX DIGITAL06/28|.B262906| &20260629EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	148	4,395,000	29774.75		202,258		150,855		221,156			(51,403)				0010
.062926HSPX EUR006/28/27|.062926H| &20260629EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	508	3,780,000	7440.43		147,420		109,954		162,756			(37,466)				0010
.Y062926NDX EUR006/28/27|.Y062926| &20260629EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/28/2027	54	1,615,000	29774.75		92,217		68,780		96,635			(23,436)				0010
.T062926NDX EUR006/28/27|.T062926| &20260629EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/28/2027	31	925,000	29774.75		26,289		19,607		28,110			(6,681)				0010
.A062926SPX DIGITAL06/28|.A062926| &20260629EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	1,497	11,140,000	7440.43		538,062		401,317		584,559			(136,745)				0010
.062926VSPX EUR006/28/27|.062926V| &20260629EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	982	7,310,000	7440.43		448,834		334,766		492,577			(114,068)				0010
.P062926EEJ EUR006/28/27|.P062926| &20260629EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	3,225	485,000	150.390021792599		14,841		11,069		10,638			(3,772)				0010
.C062926EEJ EUR006/28/27|.C062926| &20260629EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2026	06/28/2027	11,603	1,745,000	150.39000134877		55,317		41,258		38,482			(14,058)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.062926FSPX EUR006/28/27|.062926F|&20260629EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	587	4,365,000	7440.43		137,934		102,879		151,298			(35,055)				0010
.062926QSPX EUR006/28/27|.062926Q|&20260629EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	1,074	7,990,000	7440.43		430,661		321,211		474,060			(109,450)				0010
.X062926NDX EUR006/28/27|.X062926|&20260629EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/29/2026	06/28/2027	121	3,600,000	29774.75		180,396		134,550		190,303			(45,847)				0010
.C262906PDLV5E EUR006/28|.C262906|&20260629EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/29/2026	06/28/2027	5,305	2,015,000	379.86		49,569		36,971		3,045			(12,598)				0010
.S262906FTL DIGITAL06/14|.S262906|&20260629EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/29/2026	06/14/2027	71	40,000	564.65		1,772		1,304		1,842			(468)				0010
.O262906FTL EUR006/14/27|.O262906|&20260629EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/29/2026	06/14/2027	89	50,254	564.65		2,145		1,578		2,282			(567)				0010
.K262906FTL EUR006/28/27|.K262906|&20260629EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/29/2026	06/28/2027	90	50,000	554.61		2,405		1,794		2,597			(611)				0010
.J262906PDLV5E EUR006/28|.J262906|&20260629EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/29/2026	06/28/2028	1,264	480,000	379.86		16,752		14,635		2,736			(2,117)				0010
.U262906FTL DIGITAL06/21|.U262906|&20260629EID0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/29/2026	06/21/2027	18	10,000	561.13		455		337		474			(118)				0010
.Q262906FTL EUR006/21/27|.Q262906|&20260629EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/29/2026	06/21/2027	160	89,781	561.13		4,051		3,001		4,333			(1,050)				0010
.M262906FTL DIGITAL06/28|.M262906|&20260629EID0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/29/2026	06/28/2027	117	65,000	554.61		3,153		2,351		3,262			(801)				0010
.H262906PDLV5E EUR006/28|.H262906|&20260629EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/29/2026	06/28/2027	329	125,000	379.86		2,838		2,116		188			(721)				0010
.N262906FTL DIGITAL06/28|.N262906|&20260629EID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/29/2026	06/28/2027	451	250,000	554.61		12,125		9,044		12,544			(3,081)				0010
.F262906PDLV5E EUR006/28|.F262906|&20260629EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/29/2026	06/28/2027	8,306	3,155,000	379.86		77,613		57,888		4,767			(19,725)				0010
.I262906PDLV5E EUR006/28|.I262906|&20260629EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/29/2026	06/28/2027	605	230,000	379.86		5,658		4,220		348			(1,438)				0010
.R262906FTL EUR006/21/27|.R262906|&20260629EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/29/2026	06/21/2027	633	355,195	561.13		16,026		11,873		17,142			(4,153)				0010
.E262906PDLV5E EUR006/28|.E262906|&20260629EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/29/2026	06/28/2028	4,462	1,695,000	379.86		59,156		51,680		9,661			(7,476)				0010
.T262906FTL DIGITAL06/14|.T262906|&20260629EID0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/29/2026	06/14/2027	283	160,000	564.65		7,088		5,214		7,370			(1,874)				0010
.P262906FTL EUR006/14/27|.P262906|&20260629EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/29/2026	06/14/2027	372	210,050	564.65		8,965		6,595		9,540			(2,370)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.L262906FTL EUR006/28/27|.L262906| &20260629EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/29/2026	06/28/2027	370	205,000	554.61		9,861		7,355		10,647			(2,506)				0010
.V262906FTL DIGITAL06/21|.V262906| &20260629EIDO012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/29/2026	06/21/2027	71	40,000	561.13		1,820		1,348		1,895			(472)				0010
.070626SSPX EUR004/14/27|.070626S| &20260706EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2026	04/14/2027	554	3,859,929	6967.38		296,224		317,556		317,556	21,332						0010
.070626USPX EUR005/14/27|.070626U| &20260706EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2026	05/14/2027	469	3,518,082	7501.24		198,406		203,744		203,744	5,338						0010
.070626RSPX EUR004/14/27|.070626R| &20260706EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2026	04/14/2027	343	2,389,811	6967.38		126,347		135,490		135,490	9,142						0010
.070626TSPX EUR005/14/27|.070626T| &20260706EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2026	05/14/2027	475	3,563,089	7501.24		152,508		160,187		160,187	7,678						0010
.070626OSPX EUR004/21/27|.070626O| &20260706EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2026	04/21/2027	182	1,285,650	7064.01		76,682		53,971		82,258			(22,711)				0010
.070626CSPX ASIAN05/14/2|.070626C| &20260706EIAS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/06/2026	05/14/2027	149	1,118,035	7496.12		41,579		30,178		42,089			(11,401)				0010
.070626PSPX EUR004/28/27|.070626P| &20260706EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2026	04/28/2027	585	4,176,198	7138.8		141,166		100,353		150,713			(40,813)				0010
.070626DSPX ASIAN05/28/2|.070626D| &20260706EIAS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/06/2026	05/28/2027	153	1,157,235	7563.63		34,797		25,668		33,020			(9,129)				0010
.070626BSPX ASIAN04/28/2|.070626B| &20260706EIAS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/06/2026	04/28/2027	193	1,369,017	7099.98		81,841		58,179		92,168			(23,661)				0010
.070626QSPX EUR004/28/27|.070626Q| &20260706EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2026	04/28/2027	347	2,477,164	7138.8		146,809		104,364		156,657			(42,445)				0010
.070626ASPX ASIAN04/07/2|.070626A| &20260706EIAS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/06/2026	04/07/2027	155	999,774	6465.94		61,892		42,622		65,932			(19,270)				0010
.070626FSPX ASIAN04/14/2|.070626F| &20260706EIAS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/06/2026	04/14/2027	515	3,527,853	6855.52		102,121		71,120		112,200			(31,001)				0010
.070626HSPX ASIAN04/28/2|.070626H| &20260706EIAS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/06/2026	04/28/2027	488	3,464,143	7099.98		75,709		53,820		85,196			(21,889)				0010
.070626KSPX ASIAN05/21/2|.070626K| &20260706EIAS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/06/2026	05/21/2027	342	2,548,221	7442.9		55,138		40,353		62,609			(14,785)				0010
.070626ISPX ASIAN05/07/2|.070626I| &20260706EIAS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/06/2026	05/07/2027	723	5,302,503	7330.93		97,902		70,437		111,732			(27,464)				0010
.070626ESPX ASIAN04/07/2|.070626E| &20260706EIAS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/06/2026	04/07/2027	238	1,540,392	6465.94		41,532		28,601		43,668			(12,931)				0010
.070626LSPX ASIAN05/28/2|.070626L| &20260706EIAS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/06/2026	05/28/2027	360	2,722,907	7563.63		42,897		31,643		46,502			(11,254)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.070626GSPX ASIAN04/21/2|.070626G|&20260706EIAS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.07/06/2026	.04/21/2027	591	4,124,980	6984.96		77,808		54,764		86,295			(23,044)				0010
.070626MSPX ASIAN06/07/2|.070626M|&20260706EIAS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.07/06/2026	.06/07/2027	620	4,591,553	7405.73		87,538		65,261		100,094			(22,278)				0010
.070626JSPX ASIAN05/14/2|.070626J|&20260706EIAS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	.07/06/2026	.05/14/2027	477	3,573,179	7496.12		79,147		57,445		88,785			(21,702)				0010
.U260707SPX EUR007/07/27|.U260707|&20260707EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.07/07/2026	.07/07/2027	1,247	9,355,000	7503.85		390,197		299,904		416,917			(90,294)				0010
.I260707SPX EUR007/07/27|.I260707|&20260707EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.07/07/2026	.07/07/2027	177	1,330,000	7503.85		4,708		3,619		4,934			(1,090)				0010
.J260707SPX EUR007/07/27|.J260707|&20260707EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.07/07/2026	.07/07/2027	1,021	7,660,000	7503.85		98,814		75,948		106,036			(22,866)				0010
.Z260707SPX EUR007/07/27|.Z260707|&20260707EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.07/07/2026	.07/07/2027	385	2,890,000	7503.85		144,009		110,684		152,730			(33,324)				0010
.B070726NDX EUR007/07/27|.B070726|&20260707EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.07/07/2026	.07/07/2027	16	470,000	29173.02		26,720		20,536		30,632			(6,183)				0010
.070726REEJ DIGITAL07/07|.070726R|&20260707EID0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.07/07/2026	.07/07/2027	698	105,000	150.369996116158		5,145		3,954		4,651			(1,191)				0010
.070726AEEJ EUR007/07/27|.070726A|&20260707EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.07/07/2026	.07/07/2027	1,530	230,000	150.370001733831		7,222		5,551		5,162			(1,671)				0010
.070726ZNDX EUR007/07/27|.070726Z|&20260707EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.07/07/2026	.07/07/2027	14	395,000	29173.02		19,711		15,149		22,691			(4,561)				0010
.L260707SPX EUR007/07/27|.L260707|&20260707EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.07/07/2026	.07/07/2027	976	7,325,000	7503.85		161,736		124,309		172,443			(37,427)				0010
.R260707SPX EUR007/07/27|.R260707|&20260707EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.07/07/2026	.07/07/2027	1,430	10,730,000	7503.85		409,028		314,377		436,997			(94,651)				0010
.W260707SPX EUR007/07/27|.W260707|&20260707EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.07/07/2026	.07/07/2027	1,677	12,585,000	7503.85		540,022		415,059		576,181			(124,964)				0010
.070726XNDX EUR007/07/27|.070726X|&20260707EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.07/07/2026	.07/07/2027	21	610,000	29173.02		29,750		22,865		34,275			(6,884)				0010
.U070726NDX DIGITAL07/07|.U070726|&20260707EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.07/07/2026	.07/07/2027	48	1,400,000	29173.02		63,742		48,992		72,910			(14,750)				0010
.070726JEEJ EUR007/07/27|.070726J|&20260707EIOS073	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.07/07/2026	.07/07/2027	4,456	670,000	150.369999973068		18,157		13,955		14,025			(4,202)				0010
.070726UNDX EUR007/07/27|.070726U|&20260707EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.07/07/2026	.07/07/2027	14	400,000	29173.02		12,800		9,838		12,854			(2,962)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.070726EEEJ EUR007/07/27|.070726E| &20260707EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	7,036	1,095,000	155.617913256159		19,820		15,233		10,843			(4,586)				0010
.X260707SPX EUR007/07/27|.X260707| &20260707EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	201	1,505,000	7503.85		69,682		53,557		74,101			(16,125)				0010
.070726PEEJ EUR007/07/27|.070726P| &20260707EIOS079	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	10,707	1,610,000	150.370000329413		28,014		21,531		22,127			(6,483)				0010
.M260707SPX EUR007/07/27|.M260707| &20260707EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	482	3,620,000	7503.85		89,269		68,612		95,109			(20,657)				0010
.G70726GSPX DIGITAL07/07|.G70726G |&20260707EIDO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/07/2026	07/07/2027	185	1,385,000	7503.85		64,957		49,925		69,294			(15,031)				0010
.260707GSPX EUR007/07/27|.260707G| &20260707EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	912	6,845,000	7503.85		406,251		312,242		428,775			(94,008)				0010
.070726KEEJ EUR007/07/27|.070726K| &20260707EIOS074	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	3,957	595,000	150.369999916349		14,221		10,930		11,223			(3,291)				0010
.K260707SPX EUR007/07/27|.K260707| &20260707EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	573	4,300,000	7503.85		80,883		62,166		86,328			(18,717)				0010
.N260707SPX EUR007/07/27|.N260707| &20260707EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	514	3,855,000	7503.85		109,328		84,029		116,433			(25,299)				0010
.070726DEEJ EUR007/07/27|.070726D| &20260707EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	815	125,000	153.452578672375		2,863		2,200		1,774			(662)				0010
.070726IEEJ EUR007/07/27|.070726I| &20260707EIOS072	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	2,959	445,000	150.369999745554		13,751		10,569		9,966			(3,182)				0010
.070726LEEJ EUR007/07/27|.070726L| &20260707EIOS075	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	16,892	2,540,000	150.370000185654		48,006		36,897		37,985			(11,109)				0010
.070726NEEJ EUR007/07/27|.070726N| &20260707EIOS077	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	5,686	855,000	150.369999894125		26,078		20,043		19,091			(6,034)				0010
.P260707SPX EUR007/07/27|.P260707| &20260707EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	273	2,045,000	7503.85		63,681		48,945		67,877			(14,736)				0010
.070726SEEJ EQFWD07/07/2|.070726S| EEJ EQFWD 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	5,594	840,000	150.16		8,400		6,456		19,405			(1,944)				0010
.070726MEEJ EUR007/07/27|.070726M| &20260707EIOS076	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	14,897	2,240,000	150.370000153861		67,648		51,994		49,865			(15,654)				0010
.070726HEEJ EUR007/07/27|.070726H| &20260707EIOS071	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	15,329	2,305,000	150.369999899862		25,586		19,665		18,470			(5,921)				0010
.070726YNDX EUR007/07/27|.070726Y| &20260707EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	138	4,030,000	29173.02		211,575		162,616		228,321			(48,960)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.260707NSPX EUR007/07/28|.260707N|&20260707EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2028	133	1,000,000	7503.85		147,730		130,708		151,582			(17,022)				0010
.0260707SPX EUR007/07/27|.0260707|&20260707EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	842	6,320,000	7503.85		198,827		152,818		211,966			(46,010)				0010
.Y260707SPX EUR007/07/27|.Y260707|&20260707EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	210	1,575,000	7503.85		73,064		56,157		77,693			(16,907)				0010
.C070726NDX EUR007/07/27|.C070726|&20260707EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	65	1,890,000	29173.02		107,447		82,583		123,178			(24,864)				0010
.070726BEEJ EUR007/07/27|.070726B|&20260707EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	6,251	940,000	150.369998177964		29,516		22,686		21,095			(6,830)				0010
.260707ESPX EUR007/07/27|.260707E|&20260707EIOS053	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	978	7,340,000	7503.85		395,332		303,851		418,227			(91,482)				0010
.260707MSPX EUR007/07/27|.260707M|&20260707EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	135	1,010,000	7503.85		92,435		71,045		90,081			(21,390)				0010
.260707BSPX EUR007/07/27|.260707B|&20260707EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	2,900	21,760,000	7503.85		1,150,016		883,897		1,217,267			(266,119)				0010
.V070726NDX DIGITAL07/07|.V070726|&20260707EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	192	5,590,000	29173.02		254,513		195,617		291,120			(58,896)				0010
.0707260EEJ EUR007/07/27|.0707260|&20260707EIOS078	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	1,829	275,000	150.370019608251		7,975		6,130		6,010			(1,845)				0010
.260707HSPX EUR007/07/27|.260707H|&20260707EIOS056	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	3,383	25,385,000	7503.85		1,511,169		1,161,477		1,594,802			(349,692)				0010
.070726GEEJ EUR007/07/27|.070726G|&20260707EIOS070	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	12,336	1,855,000	150.370003429733		57,320		44,055		41,545			(13,264)				0010
.070726FEEJ EUR007/07/27|.070726F|&20260707EIOS069	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	3,757	565,000	150.370016697725		17,176		13,201		12,609			(3,975)				0010
.0707260EEJ DIGITAL07/07|.070726Q|&20260707EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	2,793	420,000	150.370017650576		20,580		15,818		18,602			(4,762)				0010
.0260707SPX EUR007/07/27|.0260707|&20260707EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	956	7,170,000	7503.85		205,277		157,775		218,676			(47,502)				0010
.070726VNDX EUR007/07/27|.070726V|&20260707EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2027	55	1,600,000	29173.02		44,672		34,335		51,416			(10,337)				0010
.260707FSPX EUR007/07/27|.260707F|&20260707EIOS054	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	339	2,545,000	7503.85		146,872		112,885		155,117			(33,987)				0010
.S260707SPX EUR007/07/27|.S260707|&20260707EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	400	3,000,000	7503.85		117,210		90,087		125,270			(27,123)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.V260707SPX EUR007/07/27|.V260707|&20260707EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	4,901	36,780,000	7503.85		1,534,094		1,179,097		1,639,146			(354,997)				0010
.H70726HSPX DIGITAL07/07|.H70726H|&20260707EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	07/07/2026	07/07/2027	737	5,530,000	7503.85		259,357		199,341		276,677			(60,017)				0010
.070726CEEJ EUR007/07/28|.070726C|&20260707EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2026	07/07/2028	1,762	265,000	150.369966861864		11,210		9,918		8,621			(1,292)				0010
.260707ASPX EUR007/07/27|.260707A|&20260707EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	303	2,270,000	7503.85		116,383		89,451		123,322			(26,932)				0010
.260707CSPX EUR007/07/27|.260707C|&20260707EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2026	07/07/2027	985	7,390,000	7503.85		392,040		301,320		414,946			(90,720)				0010
.070726OPDLV5E EUR007/07|.070726O|&20260707EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2026	07/07/2028	1,068	405,000	379.25		14,297		12,649		2,451			(1,647)				0010
.S70726SPDLV5E EUR007/07|.S70726S|&20260707EIOS080	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2026	07/07/2027	356	135,000	379.25		3,011		2,314		233			(697)				0010
.M70726MFTL DIGITAL07/07|.M70726M|&20260707EID0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	07/07/2026	07/07/2027	106	60,000	564.76		2,892		2,223		2,717			(669)				0010
.K70726KFTL EUR007/07/27|.K70726K|&20260707EIOS082	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	07/07/2026	07/07/2027	204	115,000	564.76		5,566		4,278		5,311			(1,288)				0010
.P70726PPDLV5E EUR007/07|.P70726P|&20260707EIV0027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2026	07/07/2027	2,927	1,110,000	379.25		27,750		21,329		1,929			(6,421)				0010
.L70726LFTL EUR007/07/27|.L70726L|&20260707EIOS083	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	07/07/2026	07/07/2027	815	460,000	564.76		22,264		17,112		21,244			(5,152)				0010
.N70726NFTL DIGITAL07/07|.N70726N|&20260707EID0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	07/07/2026	07/07/2027	416	235,000	564.76		11,327		8,706		10,642			(2,621)				0010
.R70726RPDLV5E EUR007/07|.R70726R|&20260707EIV0029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2026	07/07/2027	8,095	3,070,000	379.25		76,750		58,990		5,335			(17,760)				0010
.Q70726QPDLV5E EUR007/07|.Q70726Q|&20260707EIV0028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2026	07/07/2028	4,219	1,600,000	379.25		56,480		49,972		9,683			(6,508)				0010
.T70726TPDLV5E EUR007/07|.T70726T|&20260707EIOS081	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2026	07/07/2027	541	205,000	379.25		5,125		3,939		356			(1,186)				0010
.C07146ASPX EUR007/14/27|.C07146A|&20260714EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	141	1,060,000	7543.59		57,431		45,249		59,321			(12,182)				0010
.C07146LSPX EUR007/14/28|.C07146L|&20260714EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2028	15	110,000	7543.59		16,227		14,513		16,320			(1,714)				0010
.A07146GEEJ EUR007/14/27|.A07146G|&20260714EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	12,424	1,875,000	150.919999867673		20,438		16,102		13,881			(4,335)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.B07146KSPX EUR007/14/27|.B07146K| &20260714EI0S012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	270	2,035,000	7543.59		49,980		39,378		52,362			(10,602)				0010
.B07146SSPX EUR007/14/27|.B07146S| &20260714EI0S020	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	1,205	9,090,000	7543.59		378,144		297,932		395,154			(80,212)				0010
.B07146HSPX EUR007/14/27|.B07146H| &20260714EI0S009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	996	7,515,000	7543.59		95,967		75,610		101,164			(20,357)				0010
.B07146ENDX DIGITAL07/14|.B07146E| &20260714EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	26	775,000	29586.29		36,572		28,815		40,233			(7,758)				0010
.B07146PSPX EUR007/14/27|.B07146P| &20260714EI0S017	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	1,499	11,310,000	7543.59		429,101		338,080		450,761			(91,022)				0010
.A07146AEEJ EUR007/14/27|.A07146A| &20260714EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	2,909	440,000	151.236930766105		13,376		10,539		8,819			(2,837)				0010
.A07146FEEJ EUR007/14/27|.A07146F| &20260714EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	6,818	1,065,000	156.202199743512		19,170		15,104		9,727			(4,066)				0010
.B07146JSPX EUR007/14/27|.B07146J| &20260714EI0S011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	247	1,865,000	7543.59		41,123		32,400		43,097			(8,723)				0010
.A07146IEEJ EUR007/14/27|.A07146I| &20260714EI0S037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	11,032	1,665,000	150.920000163157		28,971		22,826		21,452			(6,145)				0010
.A07146JEEJ EUR007/14/27|.A07146J| &20260714EI0S038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	4,174	630,000	150.920001140284		19,404		15,288		13,181			(4,116)				0010
.B07146LSPX EUR007/14/27|.B07146L| &20260714EI0S013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	451	3,400,000	7543.59		96,764		76,238		101,476			(20,526)				0010
.A07146ZNDX EUR007/14/27|.A07146Z| &20260714EI0S003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	63	1,870,000	29586.29		92,789		73,107		100,527			(19,683)				0010
.C07146HSPX EUR007/14/27|.C07146H| &20260714EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	23	175,000	7543.59		16,046		12,642		15,120			(3,404)				0010
.B07146GSPX EUR007/14/27|.B07146G| &20260714EI0S008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	137	1,030,000	7543.59		3,440		2,710		3,623			(730)				0010
.A07146OEEJ EUR007/14/27|.A07146O| &20260714EI0S043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	7,620	1,150,000	150.91999978845		21,620		17,034		16,097			(4,586)				0010
.A07146KEEJ EUR007/14/27|.A07146K| &20260714EI0S039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	6,030	910,000	150.920000027862		23,751		18,713		17,387			(5,038)				0010
.A07146PEEJ EUR007/14/27|.A07146P| &20260714EI0S044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	3,313	500,000	150.92000077874 7		13,900		10,952		9,970			(2,948)				0010
.B07146ISPX EUR007/14/27|.B07146I| &20260714EI0S010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	274	2,065,000	7543.59		38,677		30,473		40,572			(8,204)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A07146SEEJ DIGITAL07/14|.A07146S| &20260714EIDD006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	530	80,000	150.919989390325		3,912		3,082		3,391			(830)				0010
.B07146USPX EUR007/14/27|.B07146U| &20260714EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	854	6,440,000	7543.59		276,276		217,672		288,212			(58,604)				0010
.A07146QEEJ EUR007/14/27|.A07146Q| &20260714EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	11,861	1,790,000	150.919999888033		54,058		42,591		37,257			(11,467)				0010
.B07146YSPX EUR007/14/27|.B07146Y| &20260714EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	893	6,735,000	7543.59		354,530		279,327		366,604			(75,203)				0010
.C07146PSPX DIGITAL07/14|.C07146P| &20260714EIDD003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	233	1,755,000	7543.59		90,260		71,114		94,819			(19,146)				0010
.C07146ESPX EUR007/14/27|.C07146E| &20260714EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	683	5,150,000	7543.59		305,498		240,695		314,654			(64,803)				0010
.B07146NSPX EUR007/14/27|.B07146N| &20260714EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	266	2,010,000	7543.59		62,129		48,950		65,180			(13,179)				0010
.A07146HEEJ EUR007/14/27|.A07146H| &20260714EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	7,521	1,135,000	150.919999675023		25,878		20,389		19,319			(5,489)				0010
.A07146MEEJ EUR007/14/27|.A07146M| &20260714EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	2,187	330,000	150.920001468955		6,765		5,330		5,055			(1,435)				0010
.C07146JSPX EUR007/14/27|.C07146J| &20260714EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	692	5,485,000	7920.77		338,589		301,032		301,032	(37,557)						0010
.B07146BNDX EUR007/14/27|.B07146B| &20260714EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	63	1,850,000	29586.29		94,961		102,756		102,756	7,796						0010
.B07146CNDX EUR007/14/27|.B07146C| &20260714EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	232	6,850,000	29586.29		386,272		416,474		416,474	30,203						0010
.C07146KSPX EUR007/14/27|.C07146K| &20260714EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	234	1,870,000	7996.21		105,524		92,173		92,173	(13,351)						0010
.B07146WSPX EUR007/14/27|.B07146W| &20260714EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	1,297	9,785,000	7543.59		495,512		513,113		513,113	17,601						0010
.A07146EEEJ EUR007/14/27|.A07146E| &20260714EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	41,148	6,210,000	150.91999993516		194,994		130,177		130,177	(64,817)						0010
.C07146MSPX EUR007/14/28|.C07146M| &20260714EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2028	728	5,495,000	7543.59		810,622		815,238		815,238	4,615						0010
.B07146VSPX EUR007/14/27|.B07146V| &20260714EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	7,958	60,035,000	7543.59		2,707,579		2,817,814		2,817,814	110,236						0010
.B07146QSPX EUR007/14/27|.B07146Q| &20260714EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	1,998	15,075,000	7543.59		584,759		613,535		613,535	28,776						0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.C07146CSPX EUR007/14/27|.C07146C| &20260714EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	1,813	13,675,000	7543.59		775,373		799,785		799,785	24,413						0010
.C07146FSPX EUR007/14/27|.C07146F| &20260714EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	5,778	43,590,000	7543.59		2,613,656		2,669,466		2,669,466	55,810						0010
.A07146DEEJ EUR007/14/28|.A07146D| &20260714EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2028	69,408	10,475,000	150.919999963347		444,140		324,651		324,651	(119,489)						0010
.C07146GSPX EUR007/14/28|.C07146G| &20260714EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2028	515	4,115,000	7992.43		461,785		457,507		457,507	(4,278)						0010
.B07146XSPX EUR007/14/27|.B07146X| &20260714EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	253	1,905,000	7543.59		97,041		76,456		100,458			(20,584)				0010
.B07146RSPX EUR007/14/27|.B07146R| &20260714EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	315	2,375,000	7543.59		93,551		73,707		98,063			(19,844)				0010
.B07146ANDX EUR007/14/27|.B07146A| &20260714EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	67	1,985,000	29586.29		99,826		78,651		108,101			(21,175)				0010
.C07146ISPX EUR007/14/27|.C07146I| &20260714EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	133	1,000,000	7543.59		91,690		72,241		86,399			(19,449)				0010
.B07146MSPX EUR007/14/27|.B07146M| &20260714EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	968	7,300,000	7543.59		208,926		164,608		219,147			(44,318)				0010
.B07146FNDX DIGITAL07/14|.B07146F| &20260714EIDO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	105	3,110,000	29586.29		146,761		115,630		161,452			(31,131)				0010
.C07146NSPX EUR007/14/28|.C07146N| &20260714EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2028	60	455,000	7543.59		67,122		60,032		67,504			(7,090)				0010
.C07146DSPX EUR007/14/27|.C07146D| &20260714EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	221	1,670,000	7543.59		96,259		75,840		99,234			(20,419)				0010
.C07146GSPX EUR007/14/27|.C07146G| &20260714EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	2,565	19,350,000	7543.59		1,150,551		906,495		1,185,000			(244,056)				0010
.A07146LEEJ EUR007/14/27|.A07146L| &20260714EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	17,493	2,640,000	150.920003194473		81,312		64,064		55,236			(17,248)				0010
.A07146REEJ DIGITAL07/14|.A07146R| &20260714EIDO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	2,187	330,000	150.91999456688		16,137		12,714		13,988			(3,423)				0010
.B07146OSPX EUR007/14/27|.B07146O| &20260714EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	703	5,300,000	7543.59		166,102		130,868		174,270			(35,234)				0010
.A07146XNDX EUR007/14/27|.A07146X| &20260714EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	32	935,000	29586.29		26,432		20,826		28,844			(5,607)				0010
.B07146ZSPX EUR007/14/27|.B07146Z| &20260714EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	3,392	25,590,000	7543.59		1,350,384		1,063,939		1,396,060			(286,445)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C07146QSPX DIGITAL07/14|.C07146Q|&20260714EIDO004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	929	7,010,000	7543.59		360,524		284,049		378,738			(76,475)				0010
.A07146YNDX EUR007/14/27|.A07146Y|&20260714EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	78	2,310,000	29586.29		113,352		89,307		122,858			(24,044)				0010
.A07146BEEJ EUR007/14/27|.A07146B|&20260714EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	10,138	1,530,000	150.920005393664		48,042		37,851		32,073			(10,191)				0010
.A07146NEEJ EUR007/14/27|.A07146N|&20260714EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	3,280	495,000	150.921017573798		15,048		11,856		10,325			(3,192)				0010
.C07146BSPX EUR007/14/27|.C07146B|&20260714EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	573	4,325,000	7543.59		234,329		184,622		242,042			(49,706)				0010
.A07146CEEJ EUR007/14/28|.A07146C|&20260714EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2028	2,120	320,000	150.919975154799		13,568		12,135		9,918			(1,433)				0010
.B07146TSPX EUR007/14/27|.B07146T|&20260714EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	4,586	34,595,000	7543.59		1,440,882		1,135,240		1,505,535			(305,642)				0010
.B07146DNDX EUR007/14/27|.B07146D|&20260714EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	76	2,250,000	29586.29		129,083		101,701		139,086			(27,381)				0010
.C07146VPDLV5E EUR007/14|.C07146V|&20260714EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2026	07/14/2027	557	210,000	377.01		5,145		4,054		500			(1,091)				0010
.C07146YPDLV5E EUR007/14|.C07146Y|&20260714EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2026	07/14/2027	1,538	580,000	377.01		14,500		11,424		1,381			(3,076)				0010
.C07146XPDLV5E EUR007/14|.C07146X|&20260714EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2026	07/14/2028	623	235,000	377.01		8,296		7,419		1,681			(876)				0010
.A07156LSPX DIGITAL04/21|.A07156L|&20260715EIDO012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2026	04/21/2027	93	655,000	7064.01		36,287		26,367		38,448			(9,920)				0010
.A07156QSPX EQFWD04/14/2|.A07156Q|SPX EQFWD 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	07/15/2026	04/14/2027	702	5,295,600	7543.59		404,380		290,975		357,953			(113,406)				0010
.A07156QSPX EQFWD07/14/2|.A07156Q|SPX EQFWD 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	07/15/2026	07/14/2027	702	5,295,600	7543.59		495,928		391,811		457,532			(104,118)				0010
.A07156WSPX EQFWD07/14/2|.A07156W|SPX EQFWD 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	07/15/2026	07/14/2027	201	1,516,262	7543.59		141,997		131,003		131,003	(10,994)						0010
.C07146ZPDLV5E EUR007/14|.C07146Z|&20260714EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2026	07/14/2027	132,437	49,930,000	377.01		1,248,250		118,888		118,888	(1,129,362)						0010
.A07156SSPX EQFWD01/14/2|.A07156S|SPX EQFWD 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	07/15/2026	01/14/2027	201	1,516,262	7543.59		87,663		72,295		72,295	(15,368)						0010
.D07146EPDLV5E EUR007/14|.D07146E|PDLV5E EUR0 07/1	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2026	07/14/2027	1,467	555,000	378.25		12,710		1,144		1,144	(11,566)						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A07156USPX EQFIID04/14/2|.A07156U| SPX EQFIID 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	07/15/2026	04/14/2027	201	1,516,262	7543.59		115,784		102,491		102,491	(13,293)						0010
.A07156ASPX DIGITAL11/09|.A07156A| &20260715EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2026	11/09/2026	276	1,855,000	6728.8		119,277		40,450		128,854			(78,826)				0010
.A07156GSPX DIGITAL03/29|.A07156G| &20260715EID0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2026	03/29/2027	272	1,725,000	6343.72		106,088		74,469		110,770			(31,618)				0010
.A07156HSPX DIGITAL04/07|.A07156H| &20260715EID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2026	04/07/2027	232	1,535,000	6616.85		91,026		64,821		96,598			(26,204)				0010
.A07156CSPX DIGITAL02/22|.A07156C| &20260715EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2026	02/22/2027	146	1,000,000	6837.75		54,600		35,738		58,578			(18,862)				0010
.A07156ISPX DIGITAL04/21|.A07156I| &20260715EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2026	04/21/2027	372	2,630,000	7064.01		145,702		105,870		154,380			(39,832)				0010
.A07156FSPX DIGITAL03/22|.A07156F| &20260715EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2026	03/22/2027	152	1,000,000	6581.0		51,700		35,856		54,901			(15,844)				0010
.C07146RPDLV5E EUR007/14|.C07146R|&20 260714EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	07/14/2026	07/14/2028	2,414	910,000	377.01		32,123		28,730		6,511			(3,393)				0010
.A07156MSPX EQFIID07/14/2|.A07156M| SPX EQFIID 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	07/15/2026	07/14/2027	1,905	14,370,539	7543.59		1,345,788		1,063,247		1,241,593			(282,541)				0010
.A07156JSPX DIGITAL04/28|.A07156J| &20260715EID0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2026	04/28/2027	140	1,000,000	7138.8		43,400		31,827		45,958			(11,573)				0010
.C07146WPDLV5E EUR007/14|.C07146W|&20 260714EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	07/14/2026	07/14/2027	1,393	525,000	377.01		13,073		10,300		1,250			(2,773)				0010
.A07156ESPX DIGITAL03/15|.A07156E| &20260715EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2026	03/15/2027	149	1,000,000	6699.38		61,400		42,037		65,557			(19,363)				0010
.A07156KSPX DIGITAL05/14|.A07156K| &20260715EID0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2026	05/14/2027	133	1,000,000	7501.24		45,700		34,161		47,968			(11,539)				0010
.A07156DSPX DIGITAL03/08|.A07156D| &20260715EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2026	03/08/2027	147	1,000,000	6795.99		58,900		39,770		63,094			(19,130)				0010
.C07146SPDLV5E EUR007/14|.C07146S|&20 260714EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	07/14/2026	07/14/2027	5,703	2,150,000	377.01		53,750		42,348		5,119			(11,402)				0010
.A07156BSPX DIGITAL01/21|.A07156B| &20260715EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2026	01/21/2027	209	1,435,000	6875.62		85,096		50,695		91,267			(34,400)				0010
.A07166HNDX EUR005/14/27|.A07166H| &20260716EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2026	05/14/2027	39	1,153,632	29580.3		53,900		63,260		63,260	9,360						0010
.A07166DNDX EUR005/07/27|.A07166D| &20260716EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2026	05/07/2027	53	1,513,889	28563.95		77,377		57,967		92,079			(19,411)				0010
.A07166GNDX EUR005/28/27|.A07166G| &20260716EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2026	05/28/2027	36	1,088,060	30223.89		43,081		33,001		49,822			(10,080)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A07166ANDX EUR004/21/27|.A07166A| &20260716EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2026	04/21/2027	53	1,403,412	26479.47		82,273		60,434		97,886			(21,840)				0010
.A07166ENDX EUR005/14/27|.A07166E| &20260716EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2026	05/14/2027	54	1,597,336	29580.3		70,866		53,506		83,350			(17,360)				0010
.A07166CNDX EUR004/28/27|.A07166C| &20260716EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2026	04/28/2027	43	1,162,247	27029.01		70,790		52,465		84,243			(18,325)				0010
.A07166BNDX EUR004/28/27|.A07166B| &20260716EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2026	04/28/2027	38	1,027,102	27029.01		35,159		26,057		41,558			(9,101)				0010
.A07166FNDX EUR005/21/27|.A07166F| &20260716EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2026	05/21/2027	40	1,174,291	29357.27		52,662		40,058		62,163			(12,604)				0010
.A07216CEEJ EUR007/21/27|.A07216C| &20260721EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	4,521	710,000	157.05426		12,993		10,487		5,691			(2,506)				0010
.C07216JSPX EUR007/21/27|.C07216J| &20260721EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	1,007	7,565,000	7509.2		407,095		328,592		426,666			(78,503)				0010
.A07216IEEJ EUR007/21/27|.A07216I| &20260721EIOS057	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	4,773	725,000	151.89		18,560		14,981		12,019			(3,579)				0010
.B07216TSPX EUR007/21/27|.B07216T| &20260721EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	368	2,760,000	7509.2		52,321		42,232		55,237			(10,090)				0010
.B07216YSPX EUR007/21/27|.B07216Y| &20260721EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	376	2,820,000	7509.2		87,679		70,772		92,498			(16,908)				0010
.B07216SSPX EUR007/21/27|.B07216S| &20260721EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	1,009	7,575,000	7509.2		99,043		79,944		104,914			(19,099)				0010
.A07216GEEJ EUR007/21/27|.A07216G| &20260721EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	7,407	1,125,000	151.89		34,200		27,605		20,589			(6,595)				0010
.B07216VSPX EUR007/21/27|.B07216V| &20260721EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	519	3,900,000	7509.2		97,149		78,415		102,467			(18,734)				0010
.B07216RSPX EUR007/21/27|.B07216R| &20260721EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	235	1,765,000	7509.2		6,163		4,975		6,279			(1,189)				0010
.A07216REEJ DIGITAL07/21|.A07216R| &20260721EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	1,547	235,000	151.89		11,421		9,219		9,142			(2,202)				0010
.B07216WSPX EUR007/21/27|.B07216W| &20260721EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	306	2,300,000	7509.2		66,166		53,407		69,763			(12,759)				0010
.C07216BSPX EUR007/21/27|.C07216B| &20260721EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	1,709	12,835,000	7509.2		491,927		397,065		520,487			(94,862)				0010
.B07216ANDX EUR007/21/27|.B07216A| &20260721EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	98	2,855,000	29155.18		143,706		115,994		162,622			(27,712)				0010
.A07216HEEJ EUR007/21/27|.A07216H| &20260721EIOS056	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	2,469	375,000	151.89		11,550		9,323		6,882			(2,227)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.B07216JNDX DIGITAL07/21|.B07216J|&20260721EIDD001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	36	1,035,000	29155.18		50,291		40,593		57,082			(9,698)				0010
.B07216USPX EUR007/21/27|.B07216U|&20260721EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	747	5,610,000	7509.2		123,527		99,706		130,340			(23,821)				0010
.C07216FSPX EUR007/21/27|.C07216F|&20260721EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2026	841	6,315,000	7509.2		276,881		223,488		292,243			(53,393)				0010
.A07216JEEJ EUR007/21/27|.A07216J|&20260721EIOS058	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2026	3,588	545,000	151.89		12,045		9,722		7,964			(2,323)				0010
.A07216PEEJ EUR007/21/27|.A07216P|&20260721EIOS064	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2026	7,703	1,170,000	151.89		20,358		16,432		13,530			(3,926)				0010
.C07216DSPX EUR007/21/27|.C07216D|&20260721EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2026	1,077	8,090,000	7509.2		340,994		275,237		360,484			(65,756)				0010
.D07216MSPX DIGITAL07/21|.D07216M|&20260721EIDD005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2026	258	1,935,000	7509.2		96,982		78,280		102,543			(18,702)				0010
.A07216OEEJ EUR007/21/27|.A07216O|&20260721EIOS063	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2026	8,954	1,360,000	151.89		25,840		20,857		17,129			(4,983)				0010
.C07216OSPX EUR007/21/27|.C07216O|&20260721EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2026	631	4,740,000	7509.2		285,424		230,383		298,573			(55,040)				0010
.A07216DEEJ EUR007/21/27|.A07216D|&20260721EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2026	1,811	275,000	151.89		8,635		6,970		5,056			(1,665)				0010
.A07216LEEJ EUR007/21/27|.A07216L|&20260721EIOS060	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2026	10,073	1,530,000	151.89		46,053		37,172		27,919			(8,881)				0010
.A07216FEEJ EUR007/21/27|.A07216F|&20260721EIOS054	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2026	11,159	1,695,000	151.89		17,459		14,092		10,551			(3,367)				0010
.A07216KEEJ EUR007/21/27|.A07216K|&20260721EIOS059	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2026	4,477	680,000	151.89		18,564		14,984		11,812			(3,580)				0010
.A07216UEEJ EQFWD07/21/2|.A07216U|EEJ EQFWD 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	4,055	615,000	151.6800002841		6,150		11,653		11,653	5,503						0010
.C07216HSPX EUR007/21/27|.C07216H|&20260721EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2026	246	1,850,000	7509.2		95,084		76,749		99,773			(18,336)				0010
.C07216NSPX EUR007/21/27|.C07216N|&20260721EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2026	188	1,415,000	7509.2		82,793		66,827		86,625			(15,966)				0010
.C07216CSPX EUR007/21/27|.C07216C|&20260721EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	378	2,835,000	7509.2		112,867		91,102		119,442			(21,765)				0010
.A07216AEEJ EUR007/21/28|.A07216A|&20260721EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2028	2,568	390,000	151.89		16,536		14,948		11,045			(1,588)				0010
.C07216MSPX EUR007/21/27|.C07216M|&20260721EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	537	4,035,000	7509.2		224,245		181,002		234,845			(43,243)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A07216EEEJ EUR007/21/27|.A07216E| &20260721E|OS053	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	10,336	1,570,000	151.89		48,356		39,031		28,812			(9,325)				0010
.A07216BEEJ EUR007/21/27|.A07216B| &20260721E|VO014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	6,551	995,000	151.89		31,243		25,218		18,292			(6,025)				0010
.A07216MEEJ EUR007/21/27|.A07216M| &20260721E|OS061	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	2,008	305,000	151.89		8,937		7,213		5,509			(1,723)				0010
.D07216NSPX DIGITAL07/21|.D07216N| &20260721E|D0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	1,031	7,740,000	7509.2		387,929		313,122		410,171			(74,807)				0010
.B07216DNDX EUR007/21/27|.B07216D| &20260721E|OS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	69	2,020,000	29155.18		117,322		94,698		132,282			(22,624)				0010
.C07216ESPX EUR007/21/27|.C07216E| &20260721E|OS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	4,225	31,725,000	7509.2		1,338,763		1,080,600		1,415,213			(258,164)				0010
.C07216KSPX EUR007/21/27|.C07216K| &20260721E|OS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	667	5,005,000	7509.2		273,053		220,398		286,090			(52,655)				0010
.B07216KNDX DIGITAL07/21|.B07216K| &20260721E|D0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	142	4,145,000	29155.18		201,406		162,567		228,604			(38,839)				0010
.C07216PSPX EUR007/21/27|.C07216P| &20260721E|OS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	2,387	17,925,000	7509.2		1,081,989		873,341		1,131,813			(208,648)				0010
.C07216WSPX EUR007/21/27|.C07216W| &20260721E|VO004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	214	1,605,000	7509.2		147,970		119,436		146,628			(28,534)				0010
.B07216ZSPX EUR007/21/27|.B07216Z| &20260721E|OS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	755	5,670,000	7509.2		179,682		145,033		189,606			(34,649)				0010
.A07216ZNDX EUR007/21/27|.A07216Z| &20260721E|OS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	104	3,045,000	29155.18		151,848		122,566		171,866			(29,282)				0010
.A07216WNDX EUR007/21/27|.A07216W| &20260721E|OS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	29	855,000	29155.18		24,494		19,771		27,529			(4,723)				0010
.A07216YNDX EUR007/21/27|.A07216Y| &20260721E|OS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	11	330,000	29155.18		16,004		12,918		18,119			(3,086)				0010
.C07216ISPX EUR007/21/27|.C07216I| &20260721E|OS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	2,661	19,980,000	7509.2		1,068,530		862,478		1,120,067			(206,053)				0010
.A07216NEEJ EUR007/21/27|.A07216N| &20260721E|OS062	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	1,778	270,000	151.89		8,208		6,625		4,941			(1,583)				0010
.B07216BNDX EUR007/21/27|.B07216B| &20260721E|OS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	177	5,170,000	29155.18		263,287		212,516		297,879			(50,772)				0010
.B07216XSPX EUR007/21/27|.B07216X| &20260721E|OS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2026	07/21/2027	613	4,600,000	7509.2		133,101		107,434		140,346			(25,667)				0010
.A07216QEEJ DIGITAL07/21|.A07216Q| &20260721E|D0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	6,156	935,000	151.89		45,441		36,678		36,372			(8,763)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.D07216WFTL DIGITAL07/14|.D07216W| &20260721EID0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	07/21/2026	07/14/2027	71	40,000	564.22		2,007		1,612		1,793			(395)				0010
.D07216TFTL EUR007/14/27|.D07216T| &20260721EIOS069	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	07/21/2026	07/14/2027	35	19,748	564.22		1,032		829		928			(203)				0010
.D07216RFTL DIGITAL07/21|.D07216R| &20260721EID0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	07/21/2026	07/21/2027	236	135,000	571.13		6,575		5,307		5,797			(1,268)				0010
.D07216YPDLV5E EUR007/21|.D07216Y|&20 260721EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2026	07/21/2028	2,167	815,000	376.12		28,770		26,007		6,263			(2,763)				0010
.E07216DPDLV5E EUR007/21|.E07216D|&20 260721EIOS065	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2026	07/21/2027	425	160,000	376.12		3,584		2,893		434			(691)				0010
.D07216ZPDLV5E EUR007/21|.D07216Z|&20 260721EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2026	07/21/2027	3,018	1,135,000	376.12		28,375		22,903		3,114			(5,472)				0010
.D07216PFTL EUR007/21/27|.D07216P| &20260721EIOS067	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	07/21/2026	07/21/2027	201	115,000	571.13		5,566		4,493		4,949			(1,073)				0010
.D07216QFTL EUR007/21/27|.D07216Q| &20260721EIOS068	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	07/21/2026	07/21/2027	814	465,000	571.13		22,506		18,166		20,012			(4,340)				0010
.E07216CPDLV5E EUR007/21|.E07216C|&20 260721EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2026	07/21/2027	10,555	3,970,000	376.12		99,250		80,111		10,893			(19,139)				0010
.D07216UFTL EUR007/14/27|.D07216U| &20260721EIOS070	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	07/21/2026	07/14/2027	133	75,041	564.22		3,923		3,151		3,526			(771)				0010
.E07216APDLV5E EUR007/21|.E07216A|&20 260721EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2026	07/21/2028	7,644	2,875,000	376.12		101,488		91,742		22,094			(9,745)				0010
.D07216XFTL DIGITAL07/14|.D07216X| &20260721EID0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	07/21/2026	07/14/2027	266	150,000	564.22		7,525		6,045		6,722			(1,480)				0010
.D07216SFTL DIGITAL07/21|.D07216S| &20260721EID0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	07/21/2026	07/21/2027	963	550,000	571.13		26,785		21,620		23,618			(5,165)				0010
.E07216EPDLV5E EUR007/21|.E07216E|&20 260721EIOS066	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2026	07/21/2027	665	250,000	376.12		6,250		5,045		686			(1,205)				0010
.D07216VFTL DIGITAL06/28|.D07216V| &20260721EID0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	07/21/2026	06/28/2027	721	400,000	554.61		22,059		17,518		20,177			(4,542)				0010
.C07286FSPX EUR007/28/28|.C07286F| &20260728EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2028	59	440,000	7428.78		65,597		59,928		71,780			(5,669)				0010
.A07286JEEJ EUR007/28/27|.A07286J| &20260728EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	2,747	415,000	151.06		12,741		10,529		8,716			(2,211)				0010
.B072860SPX EUR007/28/27|.B072860| &20260728EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	1,601	11,895,000	7428.78		457,303		377,937		501,772			(79,367)				0010
.C07286HSPX DIGITAL07/28|.C07286H| &20260728EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	268	1,990,000	7428.78		105,968		87,576		113,939			(18,391)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A07286PEEJ EUR007/28/27|.A07286P| &20260728EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	11,949	1,805,000	151.06		31,407		25,956		23,155			(5,451)				0010
.A07286EEEJ EUR007/28/27|.A07286E| &20260728EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	3,868	585,000	151.226166		17,960		14,843		12,036			(3,117)				0010
.B07286ZSPX EUR007/28/27|.B07286Z| &20260728EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	281	2,085,000	7428.78		118,470		97,909		130,572			(20,561)				0010
.B07286DSPX EUR007/28/27|.B07286D| &20260728EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	160	1,185,000	7428.78		4,073		3,366		4,288			(707)				0010
.A07286CEEJ EUR007/28/27|.A07286C| &20260728EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	3,777	590,000	156.226252000002		10,679		8,826		5,627			(1,853)				0010
.B07286MSPX EUR007/28/27|.B07286M| &20260728EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	222	1,650,000	7428.78		52,534		43,417		57,498			(9,118)				0010
.A07286NEEJ EUR007/28/27|.A07286N| &20260728EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	10,162	1,535,000	151.06		46,050		38,058		32,021			(7,992)				0010
.B07286JSPX EUR007/28/27|.B07286J| &20260728EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	610	4,535,000	7428.78		131,601		108,761		143,999			(22,840)				0010
.B07286USPX EUR007/28/27|.B07286U| &20260728EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	367	2,725,000	7428.78		145,199		119,999		159,975			(25,200)				0010
.B07286GSPX EUR007/28/27|.B07286G| &20260728EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	259	1,925,000	7428.78		42,217		34,890		46,195			(7,327)				0010
.C07286BSPX EUR007/28/27|.C07286B| &20260728EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	1,164	8,645,000	7428.78		523,083		432,300		577,145			(90,783)				0010
.B07286KSPX EUR007/28/27|.B07286K| &20260728EIOS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	198	1,470,000	7428.78		44,778		37,006		49,007			(7,771)				0010
.A07286XNDX EUR007/28/27|.A07286X| &20260728EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	54	1,510,001	27763.13		75,784		62,631		99,980			(13,153)				0010
.B07286QSPX EUR007/28/27|.B07286Q| &20260728EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	1,157	8,595,000	7428.78		363,268		300,221		399,784			(63,046)				0010
.B07286ESPX EUR007/28/27|.B07286E| &20260728EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	1,263	9,380,000	7428.78		121,809		100,668		131,513			(21,140)				0010
.A07286DEEJ EUR007/28/28|.A07286D| &20260728EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2028	927	140,000	151.06		5,922		5,410		4,323			(512)				0010
.A07286ZNDX EUR007/28/27|.A07286Z| &20260728EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	13	369,999	27763.13		21,259		17,570		28,207			(3,690)				0010
.A07286QEEJ EUR007/28/27|.A07286Q| &20260728EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	9,533	1,440,000	151.06		27,360		22,612		20,261			(4,748)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A07286IEEJ EUR007/28/27|.A07286I| &20260728EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	6,785	1,025,000	151.06		31,058		25,667		21,452			(5,390)				0010
.A07286KEEJ EUR007/28/27|.A07286K| &20260728EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	6,521	985,000	151.06		24,133		19,944		17,830			(4,188)				0010
.B07286BNDX DIGITAL07/28|.B07286B| &20260728EIDO001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	43	1,180,000	27763.13		57,903		47,853		73,010			(10,049)				0010
.A07286TNDX EUR007/28/27|.A07286T| &20260728EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	18	500,000	27763.13		14,287		11,807		18,376			(2,479)				0010
.A07286MEEJ EUR007/28/27|.A07286M| &20260728EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	5,991	905,000	151.06		24,164		19,970		17,598			(4,194)				0010
.B07286XSPX EUR007/28/27|.B07286X| &20260728EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	350	2,600,000	7428.78		143,023		118,201		157,558			(24,822)				0010
.A07286HEEJ EUR007/28/27|.A07286H| &20260728EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	17,510	2,645,000	151.06		28,566		23,608		19,255			(4,958)				0010
.A07286LEEJ EUR007/28/27|.A07286L| &20260728EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	6,388	965,000	151.06		21,134		17,466		15,741			(3,668)				0010
.C07286DSPX EUR007/28/27|.C07286D| &20260728EIVO001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	39	290,000	7428.78		26,774		22,127		29,400			(4,647)				0010
.B07286HSPX EUR007/28/27|.B07286H| &20260728EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	334	2,480,000	7428.78		61,440		50,776		67,210			(10,663)				0010
.B07286SSPX EUR007/28/27|.B07286S| &20260728EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	862	6,405,000	7428.78		278,951		230,538		307,197			(48,413)				0010
.B07286FSPX EUR007/28/27|.B07286F| &20260728EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	395	2,935,000	7428.78		55,516		45,881		60,794			(9,635)				0010
.A07286REEJ DIGITAL07/28|.A07286R| &20260728EIDO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	1,688	255,000	151.06		12,419		10,263		10,662			(2,155)				0010
.B07286NSPX EUR007/28/27|.B07286N| &20260728EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	406	3,015,000	7428.78		107,816		89,104		118,189			(18,712)				0010
.B07286RSPX EUR007/28/27|.B07286R| &20260728EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	4,542	33,740,000	7428.78		1,426,021		1,178,530		1,569,368			(247,491)				0010
.B07286CNDX DIGITAL07/28|.B07286C| &20260728EIDO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	170	4,724,999	27763.13		231,856		191,616		292,350			(40,239)				0010
.C07286CSPX EUR007/28/27|.C07286C| &20260728EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	4,402	32,705,000	7428.78		1,987,025		1,642,169		2,188,860			(344,856)				0010
.A07286UNDX EUR007/28/27|.A07286U| &20260728EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	72	2,005,001	27763.13		57,289		47,346		73,687			(9,943)				0010
.A07286GEEJ EUR007/28/27|.A07286G| &20260728EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	11,552	1,745,000	151.06		53,572		44,274		36,647			(9,298)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A07286OEEJ EUR006/07/27|.A07286O| &20260728EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	06/07/2027	6,859	1,035,000	150.89		29,808		23,789		20,107			(6,019)				0010
.A07286AEEJ EUR007/28/28|.A07286A| &20260728EIVO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2028	3,674	555,000	151.06		23,477		21,448		17,136			(2,029)				0010
.C07286ASPX EUR007/28/27|.C07286A| &20260728EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	349	2,590,000	7428.78		152,253		125,829		167,859			(26,424)				0010
.A07286YNDX EUR007/28/27|.A07286Y| &20260728EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	189	5,244,999	27763.13		264,343		218,465		348,794			(45,878)				0010
.C07286GSPX EUR007/28/28|.C07286G| &20260728EIVO004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2028	246	1,830,000	7428.78		272,826		249,248		298,539			(23,578)				0010
.B07286WSPX EUR007/28/27|.B07286W| &20260728EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	1,166	8,665,000	7428.78		475,717		393,155		523,115			(82,562)				0010
.B07286LSPX EUR007/28/27|.B07286L| &20260728EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	950	7,060,000	7428.78		224,395		185,450		245,599			(38,945)				0010
.A07286VNDX EUR007/28/27|.A07286V| &20260728EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	10	290,000	27763.13		13,972		11,547		18,408			(2,425)				0010
.A07286SEEJ DIGITAL07/28|.A07286S| &20260728EIDO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	6,719	1,015,000	151.06		49,431		40,852		42,439			(8,579)				0010
.A07286FEEJ EUR007/28/27|.A07286F| &20260728EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	7,282	1,100,000	151.06		33,220		27,455		23,004			(5,765)				0010
.B07286VSPX EUR007/28/27|.B07286V| &20260728EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	1,282	9,520,000	7428.78		510,900		422,232		562,881			(88,669)				0010
.C07286ISPX DIGITAL07/28|.C07286I| &20260728EIDO004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	1,073	7,970,000	7428.78		424,403		350,746		456,329			(73,657)				0010
.A07286WNDX EUR007/28/27|.A07286W| &20260728EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	18	510,000	27763.13		25,162		20,795		33,178			(4,367)				0010
.B07286PSPX EUR007/28/27|.B07286P| &20260728EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	300	2,230,000	7428.78		88,703		73,308		97,407			(15,395)				0010
.B07286YSPX EUR007/28/27|.B07286Y| &20260728EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	1,288	9,570,000	7428.78		541,844		447,805		597,190			(94,039)				0010
.B07286ISPX EUR007/28/27|.B07286I| &20260728EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	1,461	10,850,000	7428.78		315,334		260,606		343,857			(54,727)				0010
.B07286TSPX EUR007/28/27|.B07286T| &20260728EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	155	1,150,000	7428.78		57,318		47,371		63,175			(9,948)				0010
.A07286BEEJ EUR007/28/27|.A07286B| &20260728EIVO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2026	07/28/2027	12,478	1,885,000	151.06		58,812		48,605		39,683			(10,207)				0010
.B07286ANDX EUR007/28/27|.B07286A| &20260728EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	53	1,480,000	27763.13		85,036		70,278		112,829			(14,758)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C07286ESPX EUR007/28/27|.C07286E|&20260728EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2026	07/28/2027	151	1,120,000	7428.78		103,402		85,456		113,544			(17,946)				0010
.C07286MPDLV5E EUR007/28|.C07286M|&20260728EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2026	07/28/2027	6,980	2,645,000	378.94		66,125		54,649		5,441			(11,476)				0010
.C07286OPDLV5E EUR007/28|.C07286O|&20260728EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2026	07/28/2027	1,610	610,000	378.94		15,189		12,553		1,255			(2,636)				0010
.C07286LPDLV5E EUR007/28|.C07286L|&20260728EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2026	07/28/2028	3,668	1,390,000	378.94		49,067		44,827		8,923			(4,240)				0010
.C07286NPDLV5E EUR007/28|.C07286N|&20260728EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2026	07/28/2027	1,108	420,000	378.94		9,408		7,775		855			(1,633)				0010
.C07286KPDLV5E EUR007/28|.C07286K|&20260728EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2026	07/28/2027	2,731	1,035,000	378.94		25,875		21,384		2,129			(4,491)				0010
.C07286JPDLV5E EUR007/28|.C07286J|&20260728EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2026	07/28/2028	1,188	450,000	378.94		15,885		14,512		2,889			(1,373)				0010
.A08076EEEJ EUR008/09/27|.A08076E|&20260807EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	3,150	495,000	157.15991400000001		8,910		7,658		4,163			(1,252)				0010
.A08076PEEJ EUR008/09/27|.A08076P|&20260807EIOS084	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	31,476	4,780,000	151.86		83,172		71,487		55,885			(11,685)				0010
.D08076ISPX EUR008/09/27|.D08076I|&20260807EIOS056	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/07/2026	08/09/2027	515	3,995,000	7757.64		219,985		189,078		194,659			(30,907)				0010
.D08076CSPX EUR008/09/27|.D08076C|&20260807EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/07/2026	08/09/2027	334	2,590,000	7757.64		134,887		115,936		120,463			(18,951)				0010
.A08076JEEJ EUR008/09/27|.A08076J|&20260807EIOS078	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	19,097	2,900,000	151.86		31,030		26,670		19,086			(4,360)				0010
.C08076MSPX EUR008/09/27|.C08076M|&20260807EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/07/2026	08/09/2027	1,279	9,920,000	7757.64		233,259		200,487		219,211			(32,772)				0010
.C08076JSPX EUR008/09/27|.C08076J|&20260807EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/07/2026	08/09/2027	264	2,045,000	7757.64		7,065		6,073		6,410			(993)				0010
.A08076LEEJ EUR008/09/27|.A08076L|&20260807EIOS080	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	8,989	1,365,000	151.86		41,496		35,666		25,952			(5,830)				0010
.A08076AEEJ EUR008/09/27|.A08076A|&20260807EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	3,786	575,000	151.86		18,055		15,518		10,996			(2,537)				0010
.C08076LSPX EUR008/09/27|.C08076L|&20260807EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/07/2026	08/09/2027	934	7,245,000	7757.64		135,235		116,235		127,426			(19,000)				0010
.A08076DEEJ EUR008/07/28|.A08076D|&20260807EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/07/2028	757	115,000	151.86		4,876		4,534		3,305			(342)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.D08076KSPX EUR008/09/27|.D08076K| &20260807EIOS058	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	150	1,165,000	7757.64		66,431		57,097		58,444			(9,333)				0010
.D08076VSPX EUR008/09/27|.D08076V| &20260807EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	62	480,000	7757.64		43,320		37,234		33,970			(6,086)				0010
.A08076REEJ DIGITAL08/09|.A08076R| &20260807EID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	2,733	415,000	151.86		20,211		17,371		16,231			(2,839)				0010
.D08076ASPX EUR008/09/27|.D08076A| &20260807EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	229	1,780,000	7757.64		87,889		75,541		79,201			(12,348)				0010
.C08076PSPX EUR008/09/27|.C08076P| &20260807EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	328	2,545,000	7757.64		78,992		67,894		73,217			(11,098)				0010
.A08076KEEJ EUR008/09/27|.A08076K| &20260807EIOS079	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	3,721	565,000	151.86		17,402		14,957		10,780			(2,445)				0010
.A08076VNDX EUR008/09/27|.A08076V| &20260807EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	08/09/2027	32	960,000	29722.3		27,118		23,308		29,302			(3,810)				0010
.E08076OSPX DIGITAL08/09|.E08076O| &20260807EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2026	08/09/2027	532	4,130,000	7757.64		220,542		189,557		207,452			(30,985)				0010
.C08076WSPX EUR008/09/27|.C08076W| &20260807EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	1,553	12,050,000	7757.64		498,689		428,625		455,984			(70,064)				0010
.C08076KSPX EUR008/09/27|.C08076K| &20260807EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	1,511	11,725,000	7757.64		150,010		128,934		140,838			(21,076)				0010
.D08076MSPX EUR008/09/27|.D08076M| &20260807EIOS060	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	1,261	9,785,000	7757.64		575,211		494,396		503,574			(80,815)				0010
.A08076FEEJ EUR008/09/27|.A08076F| &20260807EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	1,664	255,000	153.28748400000003		6,936		5,962		3,973			(974)				0010
.A08076QEEJ EUR008/09/27|.A08076Q| &20260807EIOS085	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	14,191	2,155,000	151.86		64,866		55,752		40,818			(9,113)				0010
.B08076CNDX EUR008/09/27|.B08076C| &20260807EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	08/09/2027	43	1,285,000	29722.3		72,046		61,924		78,448			(10,122)				0010
.A08076IEEJ EUR008/09/27|.A08076I| &20260807EIOS077	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	14,553	2,210,000	151.86		49,062		42,169		33,181			(6,893)				0010
.A08076ZNDX EUR008/09/27|.A08076Z| &20260807EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	08/09/2027	102	3,035,000	29722.3		149,841		128,789		162,797			(21,052)				0010
.C080760SPX EUR008/09/27|.C080760| &20260807EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	587	4,550,000	7757.64		130,471		112,141		121,399			(18,331)				0010
.C08076TSPX EUR008/09/27|.C08076T| &20260807EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	1,474	11,435,000	7757.64		432,872		372,055		397,490			(60,817)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.D08076ESPX EUR008/09/27|.D08076E| &20260807EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	932	7,230,000	7757.64		385,120		331,013		342,637			(54,108)				0010
.A08076HEEJ EUR008/09/27|.A08076H| &20260807EIOS076	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	9,417	1,430,000	151.86		35,893		30,850		24,037			(5,043)				0010
.A08076NEEJ EUR008/09/27|.A08076N| &20260807EIOS082	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	15,409	2,340,000	151.86		45,630		39,219		30,871			(6,411)				0010
.C08076YSPX EUR008/09/27|.C08076Y| &20260807EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	1,936	15,015,000	7757.64		639,699		549,824		584,112			(89,875)				0010
.B08076WNDX DIGITAL08/09|.B08076W| &20260807EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	77	2,280,000	29722.3		113,407		97,474		123,915			(15,933)				0010
.C08076SSPX EUR008/09/27|.C08076S| &20260807EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	175	1,355,000	7757.64		48,861		41,996		44,968			(6,865)				0010
.B08076ANDX EUR008/09/27|.B08076A| &20260807EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	08/09/2026	389	11,565,000	29722.3		571,901		491,551		621,354			(80,350)				0010
.A08076GEEJ EUR008/09/27|.A08076G| &20260807EIOS075	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	15,574	2,365,000	151.86		72,842		62,608		45,122			(10,234)				0010
.C08076XSPX EUR008/09/27|.C08076X| &20260807EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	6,174	47,895,000	7757.64		1,982,135		1,703,653		1,812,395			(278,482)				0010
.C08076QSPX EUR008/09/27|.C08076Q| &20260807EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	1,032	8,005,000	7757.64		250,581		215,375		232,171			(35,206)				0010
.E08076PSPX DIGITAL08/09|.E08076P| &20260807EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	08/07/2026	08/09/2027	2,131	16,530,000	7757.64		882,702		758,686		830,311			(124,016)				0010
.D08076BSPX EUR008/09/27|.D08076B| &20260807EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	457	3,545,000	7757.64		180,469		155,114		161,788			(25,355)				0010
.A08076OEEJ EUR008/09/27|.A08076O| &20260807EIOS083	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	5,367	815,000	151.86		23,961		20,595		15,269			(3,366)				0010
.D08076XSPX EUR008/07/28|.D08076X| &20260807EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/07/2028	129	1,000,000	7757.64		146,503		136,226		130,218			(10,277)				0010
.D08076HSPX EUR008/09/27|.D08076H| &20260807EIOS055	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	235	1,820,000	7757.64		98,699		84,832		87,556			(13,867)				0010
.A08076WNDX EUR008/09/27|.A08076W| &20260807EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	08/09/2026	130	3,850,000	29722.3		108,755		93,475		117,513			(15,280)				0010
.A08076BEEJ EUR008/09/27|.A08076B| &20260807EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	15,969	2,425,000	151.86		76,145		65,447		46,376			(10,698)				0010
.A08076MEEJ EUR008/09/27|.A08076M| &20260807EIOS081	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	7,474	1,135,000	151.86		34,504		29,656		21,579			(4,848)				0010
.D08076WSPX EUR008/09/27|.D08076W| &20260807EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	191	1,480,000	7757.64		112,948		97,080		104,741			(15,869)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A08076SEEJ DIGITAL08/09|.A08076S|&20260807EIDO009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	10,964	1,665,000	151.86		81,086		69,693		65,121			(11,392)				0010
.D08076LSPX EUR008/09/27|.D08076L|&20260807EIOS059	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	612	4,750,000	7757.64		270,855		232,801		238,290			(38,054)				0010
.C08076USPX EUR008/09/27|.C08076U|&20260807EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	341	2,645,000	7757.64		103,113		88,626		94,552			(14,487)				0010
.D08076FSPX EUR008/09/27|.D08076F|&20260807EIOS053	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	3,803	29,505,000	7757.64		1,571,643		1,350,834		1,398,272			(220,809)				0010
.A08076YNDX EUR008/09/27|.A08076Y|&20260807EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	08/09/2027	19	570,000	29722.3		27,030		23,232		29,370			(3,798)				0010
.B08076XNDX DIGITAL08/09|.B08076X|&20260807EIDO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/09/2027	307	9,120,000	29722.3		453,629		389,896		495,660			(63,733)				0010
.B08076DNDX EUR008/09/27|.B08076D|&20260807EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2026	08/09/2027	173	5,130,000	29722.3		287,624		247,214		313,183			(40,410)				0010
.D08076OSPX EUR008/09/27|.D08076O|&20260807EIOS062	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	5,149	39,945,000	7757.64		2,348,167		2,018,259		2,055,726			(329,908)				0010
.D08076DSPX EUR008/09/27|.D08076D|&20260807EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	1,068	8,285,000	7757.64		433,132		372,278		386,571			(60,853)				0010
.C08076NSPX EUR008/09/27|.C08076N|&20260807EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	1,702	13,200,000	7757.64		376,372		323,493		350,285			(52,879)				0010
.D08076JSPX EUR008/09/27|.D08076J|&20260807EIOS057	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2026	08/09/2027	1,562	12,115,000	7757.64		668,481		574,563		591,322			(93,919)				0010
.A08076CEEJ EUR008/07/28|.A08076C|&20260807EIVO022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	08/07/2028	2,700	410,000	151.86		17,384		16,164		11,784			(1,220)				0010
.E08076TFTL DIGITAL08/09|.E08076T|&20260807EIDO010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/07/2026	08/09/2027	225	135,000	600.14		6,573		5,650		4,278			(923)				0010
.E08076VFTL EUR007/28/27|.E08076V|&20260807EIOS090	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/07/2026	07/28/2027	275	160,218	582.61		9,209		7,871		5,970			(1,338)				0010
.F08076FPDLV5E EUR008/07|.F08076F|&20260807EIVO032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/07/2026	08/07/2028	2,422	910,000	375.75		32,214		29,954		7,357			(2,260)				0010
.F08076DPDLV5E EUR008/09|.F08076D|&20260807EIOS086	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/07/2026	08/09/2027	559	210,000	375.75		4,893		4,206		655			(687)				0010
.E08076RFTL EUR008/09/27|.E08076R|&20260807EIOS088	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/07/2026	08/09/2027	183	110,000	600.14		5,335		4,585		3,261			(750)				0010
.F08076GPDLV5E EUR008/09|.F08076G|&20260807EIVO033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/07/2026	08/09/2027	3,886	1,460,000	375.75		36,500		31,372		4,590			(5,128)				0010
.E08076XFTL DIGITAL07/28|.E08076X|&20260807EIDO012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/07/2026	07/28/2027	86	50,000	582.61		2,753		2,353		1,915			(400)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.E08076WFTL EUR007/28/27|.E08076W|&20260807EIOS091	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/07/2026	07/28/2027	1,107	644,949	582.61		37,071		31,685		24,032			(5,386)				0010
.E08076UFTL DIGITAL08/09|.E08076U|&20260807EIDO011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/07/2026	08/09/2027	891	535,000	600.14		26,049		22,389		16,955			(3,660)				0010
.E08076YFTL DIGITAL07/28|.E08076Y|&20260807EIDO013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/07/2026	07/28/2027	360	210,000	582.61		11,563		9,883		8,041			(1,680)				0010
.F08076APDLV5E EUR008/07|.F08076A|&20260807EIVO029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/07/2026	08/07/2028	9,142	3,435,000	375.75		121,599		113,069		27,773			(8,530)				0010
.F08076EPDLV5E EUR008/09|.F08076E|&20260807EIOS087	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/07/2026	08/09/2027	1,025	385,000	375.75		9,625		8,273		1,210			(1,352)				0010
.F08076BPDLV5E EUR008/09|.F08076B|&20260807EIVO030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/07/2026	08/09/2027	12,894	4,845,000	375.75		121,125		104,107		15,232			(17,018)				0010
.E08076SFTL EUR008/09/27|.E08076S|&20260807EIOS089	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/07/2026	08/09/2027	717	430,000	600.14		20,855		17,925		12,748			(2,930)				0010
.B08146ISPX EUR008/16/27|.B08146I|&20260814EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	144	1,120,000	7785.76		4,480		3,937		3,470			(543)				0010
.B08146OSPX EUR008/16/27|.B08146O|&20260814EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	442	3,440,000	7785.76		105,264		92,505		96,138			(12,759)				0010
.B08146GNDX DIGITAL08/16|.B08146G|&20260814EIDO001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	63	1,905,000	30046.14		96,298		84,625		101,864			(11,672)				0010
.B08146NSPX EUR008/16/27|.B08146N|&20260814EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	250	1,945,000	7785.76		55,822		49,055		51,070			(6,766)				0010
.A08146KEEJ EUR008/16/27|.A08146K|&20260814EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	5,958	910,000	152.74		22,750		19,992		13,664			(2,758)				0010
.C08146GSPX EUR008/16/27|.C08146G|&20260814EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	172	1,340,000	7785.76		77,586		68,182		67,686			(9,404)				0010
.C08146BSPX EUR008/16/27|.C08146B|&20260814EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	1,163	9,055,000	7785.76		478,104		420,152		422,806			(57,952)				0010
.B08146QSPX EUR008/16/27|.B08146Q|&20260814EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	1,702	13,250,000	7785.76		496,875		436,648		452,397			(60,227)				0010
.A08136FSGIXCGMS EUR012/|.A08136F|&20260813EIVO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/13/2026	12/14/2027	433	145,108	335.27		3,285		2,980		1,006			(305)				0010
.A08146PEEJ EUR008/16/27|.A08146P|&20260814EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	15,975	2,440,000	152.74		26,596		23,372		15,127			(3,224)				0010
.C08146ESPX EUR008/16/27|.C08146E|&20260814EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	688	5,355,000	7785.76		300,951		264,472		263,635			(36,479)				0010
.A08146BEEJ EUR008/16/27|.A08146B|&20260814EIVO009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	1,762	255,000	144.71		16,448		14,454		12,083			(1,994)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.A08146MEEJ EUR008/16/27|.A08146M| &20260814E|OS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	18,561	2,835,000	152.74		49,046		43,101		29,996			(5,945)				0010
.B08146TSPX EUR008/16/27|.B08146T| &20260814E|OS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	1,058	8,235,000	7785.76		337,635		296,710		306,886			(40,925)				0010
.A08146HEEJ EUR008/16/27|.A08146H| &20260814E|OS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	3,797	580,000	152.74		17,574		15,444		9,820			(2,130)				0010
.A08146NEEJ EUR008/16/27|.A08146N| &20260814E|OS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	3,601	550,000	152.74		11,990		10,537		7,307			(1,453)				0010
.B08146LSPX EUR008/16/27|.B08146L| &20260814E|OS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	825	6,420,000	7785.76		152,154		133,711		139,844			(18,443)				0010
.A08146OEEJ EUR008/16/27|.A08146O| &20260814E|OS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	11,228	1,715,000	152.74		51,450		45,214		28,943			(6,236)				0010
.A08146CEEJ EUR008/16/27|.A08146C| &20260814E|V0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	1,408	215,000	152.74		6,708		5,895		3,660			(813)				0010
.A08146DEEJ EUR008/16/27|.A08146D| &20260814E|V0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	3,068	485,000	158.0859		8,682		7,629		3,546			(1,052)				0010
.B08146BNDX EUR008/16/27|.B08146B| &20260814E|OS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	26	795,000	30046.14		43,010		37,796		45,020			(5,213)				0010
.A08136OSGIXCGMS EUR008/|.A08136O|&2026 0813E|V0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/13/2026	08/07/2028	1,673	553,193	330.6		18,574		17,414		7,558			(1,159)				0010
.A08136DSGIXCGMS EUR011/|.A08136D|&2026 0813E|V0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/13/2026	11/22/2027	993	332,474	334.75		7,499		6,768		2,292			(730)				0010
.A08136JSGIXCGMS EUR002/|.A08136J|&2026 0813E|V0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/13/2026	02/14/2028	1,386	466,918	336.85		10,618		9,743		3,236			(875)				0010
.A08146IEEJ EUR008/16/27|.A08146I| &20260814E|OS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	32,899	5,025,000	152.74		96,983		85,227		59,465			(11,755)				0010
.A08146WNDX EUR008/16/27|.A08146W| &20260814E|OS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	38	1,155,000	30046.14		56,942		50,040		59,486			(6,902)				0010
.A08136KSGIXCGMS EUR004/|.A08136K|&2026 0813E|V0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/13/2026	04/07/2028	717	233,417	325.62		8,882		8,214		3,906			(667)				0010
.B08146JSPX EUR008/16/27|.B08146J| &20260814E|OS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	995	7,745,000	7785.76		103,009		90,523		92,965			(12,486)				0010
.A08136ESGIXCGMS EUR012/|.A08136E|&2026 0813E|V0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/13/2026	12/07/2027	300	100,447	334.31		2,359		2,136		744			(223)				0010
.A08136ISGIXCGMS EUR002/|.A08136I|&2026 0813E|V0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/13/2026	02/07/2028	529	178,445	337.28		3,947		3,617		1,178			(330)				0010
.A08136NSGIXCGMS EUR006/|.A08136N|&2026 0813E|V0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/13/2026	06/28/2028	943	312,173	330.87		10,086		9,419		4,034			(666)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A08136CSGIXCGMS EUR011/|.A08136C|&2026 0813EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/13/2026	11/15/2027	1,869	630,871	337.55		12,242		11,031		3,326			(1,211)				0010
.A08136HSGIXCGMS EUR012/|.A08136H|&2026 0813EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/13/2026	12/28/2027	685	230,530	336.59		4,993		4,542		1,474			(451)				0010
.C08146QSPX DIGITAL08/16|.C08146Q| &20260814EIDD003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	439	3,415,000	7785.76		178,502		156,865		165,986			(21,637)				0010
.A08136MSGIXCGMS EUR005/|.A08136M|&2026 0813EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/13/2026	05/08/2028	698	229,561	328.96		7,746		7,193		3,187			(553)				0010
.A08136BSGIXCGMS EUR011/|.A08136B|&2026 0813EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/13/2026	11/08/2027	1,397	472,226	338.14		8,798		7,914		2,310			(884)				0010
.A08146ZNDX EUR008/16/27|.A08146Z| &20260814EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	29	860,002	30046.1925191981		44,118		38,770		46,176			(5,348)				0010
.B08146KSPX EUR008/16/27|.B08146K| &20260814EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	428	3,330,000	7785.76		62,937		55,308		58,098			(7,629)				0010
.A08146UNDX EUR008/16/27|.A08146U| &20260814EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	13	390,000	30046.14		11,232		9,871		11,518			(1,361)				0010
.A08136ASGIXCGMS EUR010/|.A08136A|&2026 0813EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/13/2026	10/28/2027	973	334,036	343.45		4,668		4,188		933			(481)				0010
.B08146VSPX EUR008/16/27|.B08146V| &20260814EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	884	6,880,000	7785.76		290,336		255,144		263,584			(35,192)				0010
.A08136LSGIXCGMS EUR004/|.A08136L|&2026 0813EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/13/2026	04/13/2028	1,812	594,469	328.050001931429		20,531		19,004		8,538			(1,527)				0010
.B08146ENDX EUR008/16/27|.B08146E| &20260814EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	9	280,000	30046.14		15,652		13,755		16,374			(1,897)				0010
.A08146LEEJ EUR008/16/27|.A08146L| &20260814EIOS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	2,717	415,000	152.74		12,699		11,160		7,049			(1,539)				0010
.A08146QEEJ DIGITAL08/16|.A08146Q| &20260814EIDD005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	557	85,000	152.74		4,123		3,623		3,090			(500)				0010
.A08136GSGIXCGMS EUR012/|.A08136G|&2026 0813EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/13/2026	12/21/2027	555	185,854	335.12		4,276		3,884		1,325			(392)				0010
.B08146YSPX EUR008/16/27|.B08146Y| &20260814EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	1,192	9,280,000	7785.76		462,144		412,336		412,336	(49,808)						0010
.C08146OSPX EUR008/14/28|.C08146O| &20260814EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/14/2028	194	1,600,000	8243.56		176,960		151,072		151,072	(25,888)						0010
.B08146XSPX EUR008/16/27|.B08146X| &20260814EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	882	6,870,000	7785.76		320,142		288,716		288,716	(31,426)						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C08146NSPX EUR008/14/28|.C08146N| &20260814EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/14/2028	442	3,440,000	7785.76		501,208		442,287		442,287	(58,921)						0010
.C08146DSPX EUR008/16/27|.C08146D| &20260814EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	2,038	15,865,000	7785.76		877,335		770,555		770,555	(106,780)						0010
.C08146LSPX EUR008/16/27|.C08146L| &20260814EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	746	6,100,000	8175.05		378,200		257,154		257,154	(121,046)						0010
.A08146GEEJ EUR008/16/27|.A08146G| &20260814EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	52,475	8,015,000	152.74		250,068		136,446		136,446	(113,622)						0010
.A08146YNDX EUR008/16/27|.A08146Y| &20260814EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	261	7,830,000	30046.14		393,066		411,726		411,726	18,660						0010
.A08146FEEJ EUR008/14/28|.A08146F| &20260814EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/14/2028	38,857	5,935,000	152.74		250,457		157,239		157,239	(93,218)						0010
.B08146RSPX EUR008/16/27|.B08146R| &20260814EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	2,189	17,045,000	7785.76		654,528		595,712		595,712	(58,816)						0010
.C08146MSPX EUR008/16/27|.C08146M| &20260814EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	148	1,220,000	8252.91		69,540		45,891		45,891	(23,649)						0010
.B08146DNDX EUR008/16/27|.B08146D| &20260814EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	158	4,750,000	30046.14		261,250		273,451		273,451	12,201						0010
.C08146HSPX EUR008/16/27|.C08146H| &20260814EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	3,753	29,220,000	7785.76		1,691,838		1,475,959		1,475,959	(215,879)						0010
.B08146WSPX EUR008/16/27|.B08146W| &20260814EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	9,334	72,675,000	7785.76		3,212,235		2,915,404		2,915,404	(296,831)						0010
.C08146CSPX EUR008/16/27|.C08146C| &20260814EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	2,356	18,340,000	7785.76		997,696		876,763		878,344	(120,933)						0010
.B08146ANDX EUR008/16/27|.B08146A| &20260814EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	114	3,440,000	30046.14		176,472		155,081		184,702	(21,391)						0010
.B08146FNDX EUR008/16/27|.B08146F| &20260814EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	37	1,115,000	30046.14		62,329		54,774		65,202	(7,555)						0010
.C08146RSPX DIGITAL08/16|.C08146R| &20260814EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	1,754	13,660,000	7785.76		714,008		627,462		663,942	(86,546)						0010
.B08146MSPX EUR008/16/27|.B08146M| &20260814EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	844	6,570,000	7785.76		186,588		163,971		170,950	(22,617)						0010
.C08146ISPX EUR008/16/27|.C08146I| &20260814EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	701	5,460,000	7785.76		316,134		277,815		275,795	(38,319)						0010
.A08146VNDX EUR008/16/27|.A08146V| &20260814EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	52	1,565,000	30046.14		45,072		39,609		46,218	(5,463)						0010
.B08146ZSPX EUR008/16/27|.B08146Z| &20260814EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	1,111	8,650,000	7785.76		444,610		390,718		394,910	(53,892)						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C08146KSPX EUR008/16/27|.C08146K|&20260814EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	258	2,005,000	7785.76		183,057		160,868		139,530			(22,189)				0010
.A08146XNDX EUR008/16/27|.A08146X|&20260814EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	154	4,625,000	30046.14		228,013		200,375		238,201			(27,638)				0010
.B08146CNDX EUR008/16/27|.B08146C|&20260814EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	106	3,175,000	30046.14		171,768		150,947		179,798			(20,820)				0010
.A08146EEEJ EUR008/16/27|.A08146E|&20260814EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	4,517	690,000	152.74		21,528		18,919		11,746			(2,609)				0010
.C08146ASPX EUR008/16/27|.C08146A|&20260814EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	753	5,860,000	7785.76		308,822		271,389		272,953			(37,433)				0010
.B08146USPX EUR008/16/27|.B08146U|&20260814EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	4,199	32,690,000	7785.76		1,343,559		1,180,703		1,219,555			(162,856)				0010
.B08146PSPX EUR008/16/27|.B08146P|&20260814EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	847	6,595,000	7785.76		205,764		180,823		187,978			(24,941)				0010
.C08146FSPX EUR008/16/27|.C08146F|&20260814EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	2,808	21,865,000	7785.76		1,228,813		1,079,866		1,076,447			(148,947)				0010
.A08146JEEJ EUR008/16/27|.A08146J|&20260814EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	15,091	2,305,000	152.74		70,303		61,781		39,113			(8,522)				0010
.A08146REEJ DIGITAL08/16|.A08146R|&20260814EIDO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	2,259	345,000	152.74		16,733		14,704		12,543			(2,028)				0010
.B08146SSPX EUR008/16/27|.B08146S|&20260814EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/14/2026	08/16/2027	333	2,590,000	7785.76		100,751		88,539		91,823			(12,212)				0010
.A08146AEEJ EUR008/14/28|.A08146A|&20260814EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/14/2028	2,030	310,000	152.74		13,082		12,290		8,213			(792)				0010
.B08146HNDX DIGITAL08/16|.B08146H|&20260814EIDO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	253	7,610,000	30046.14		384,686		338,057		406,921			(46,629)				0010
.C08146SPDLV5E EUR008/16|.C08146S|&20260814EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2026	08/16/2027	3,634	1,365,000	375.67		34,125		29,989		4,471			(4,136)				0010
.C08146VPDLV5E EUR008/16|.C08146V|&20260814EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2026	08/16/2027	692	260,000	375.67		4,862		4,273		783			(589)				0010
.C08146YPDLV5E EUR008/14|.C08146Y|&20260814EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2026	08/14/2028	1,384	520,000	375.67		18,460		17,343		4,270			(1,117)				0010
.C08146XPDLV5E EUR008/16|.C08146X|&20260814EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2026	08/16/2027	139,191	52,290,000	375.67		1,307,250		171,273		171,273	(1,135,977)						0010
.C08146UPDLV5E EUR008/16|.C08146U|&20260814EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2026	08/16/2027	12,165	4,570,000	375.67		114,250		100,402		14,969			(13,848)				0010
.C08146WPDLV5E EUR008/16|.C08146W|&20260814EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2026	08/16/2027	626	235,000	375.67		5,875		5,163		770			(712)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C08146TPDLV5E EUR008/14|.C08146T|&20 260814E|V0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2026	08/14/2028	5,457	2,050,000	375.67		72,775		68,370		16,834			(4,405)				0010
.A08196KSPX ASIAN07/07/2|.A08196K| &20260819E|AS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	07/07/2027	335	2,505,718	7480.69		42,965		37,461		41,675			(5,505)				0010
.A08196NSPX ASIAN07/28/2|.A08196N| &20260819E|AS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	07/28/2027	336	2,496,070	7428.78		48,058		42,280		47,422			(5,778)				0010
.A08196HSPX ASIAN06/14/2|.A08196H| &20260819E|AS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	06/14/2027	362	2,725,016	7531.94		58,520		50,441		54,206			(8,079)				0010
.A08196OSPX ASIAN08/09/2|.A08196O| &20260819E|AS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	08/09/2027	432	3,351,300	7757.64		46,008		40,664		39,443			(5,344)				0010
.A08196JSPX ASIAN06/28/2|.A08196J| &20260819E|AS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	06/28/2027	496	3,692,104	7441.41		70,236		60,977		69,105			(9,259)				0010
.A08196LSPX ASIAN07/14/2|.A08196L| &20260819E|AS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	07/14/2027	274	2,063,226	7521.82		50,771		44,406		47,293			(6,366)				0010
.A08196MSPX ASIAN07/21/2|.A08196M| &20260819E|AS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	07/21/2027	374	2,808,441	7509.2		52,618		46,159		50,951			(6,459)				0010
.A08196ISPX ASIAN06/21/2|.A08196I| &20260819E|AS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	06/21/2027	468	3,499,287	7469.4		71,303		61,686		69,835			(9,616)				0010
.A08196BSPX EUR006/14/27|.A08196B| &20260819E|OS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/19/2026	06/14/2027	141	1,065,155	7554.29		64,585		59,934		59,934	(4,651)						0010
.A08196DSPX EUR007/14/27|.A08196D| &20260819E|OS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/19/2026	07/14/2027	232	1,750,113	7543.59		67,491		64,368		64,368	(3,123)						0010
.A08196CSPX EUR006/14/27|.A08196C| &20260819E|OS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/19/2026	06/14/2027	220	1,661,944	7554.29		106,247		98,176		98,176	(8,071)						0010
.A08196ASPX EUR006/14/27|.A08196A| &20260819E|OS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/19/2026	06/14/2027	394	2,976,390	7554.29		146,678		137,800		137,800	(8,879)						0010
.A08196ESPX EUR007/14/27|.A08196E| &20260819E|OS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/19/2026	07/14/2027	856	6,457,313	7543.59		401,635		377,411		377,411	(24,224)						0010
.A08196FSPX ASIAN07/14/2|.A08196F| &20260819E|AS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	07/14/2027	126	949,863	7521.82		46,422		40,602		39,252			(5,821)				0010
.A08196GSPX ASIAN07/21/2|.A08196G| &20260819E|AS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2026	07/21/2027	106	795,975	7509.2		38,454		33,733		33,832			(4,720)				0010
.A08216MEEJ EUR008/23/27|.A08216M| &20260821E|OS066	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	5,895	900,000	152.68		23,670		21,257		14,312			(2,413)				0010
.C08216KSPX EUR008/23/27|.C08216K| &20260821E|OS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	1,057	8,110,000	7674.37		304,855		273,782		299,634			(31,073)				0010
.C08216VSPX EUR008/23/27|.C08216V| &20260821E|OS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	908	6,965,000	7674.37		396,866		356,414		382,154			(40,452)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.C08216QSPX EUR008/23/27|.C08216Q| &20260821E|OS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	382	2,935,000	7674.37		151,886		136,405		148,117			(15,482)				0010
.A08216DEEJ EUR008/21/28|.A08216D| &20260821E|VO023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/21/2028	688	105,000	152.68		4,431		4,205		2,814			(226)				0010
.C08216DSPX EUR008/23/27|.C08216D| &20260821E|OS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	824	6,325,000	7674.37		145,538		130,704		144,220			(14,834)				0010
.B08216NNDX DIGITAL08/23|.B08216N| &20260821E|D001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	82	2,390,000	29308.86		119,572		107,384		132,419			(12,188)				0010
.A08216CEEJ EUR008/23/27|.A08216C| &20260821E|VO022	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	2,502	395,000	157.901656		7,189		6,456		3,059			(733)				0010
.C08216ESPX EUR008/23/27|.C08216E| &20260821E|OS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	517	3,965,000	7674.37		111,099		99,775		110,312			(11,324)				0010
.A08216HEEJ EUR008/23/27|.A08216H| &20260821E|OS061	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	14,737	2,250,000	152.68		24,075		21,621		13,666			(2,454)				0010
.C08216PSPX EUR008/23/27|.C08216P| &20260821E|OS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	951	7,295,000	7674.37		309,746		278,174		303,342			(31,572)				0010
.C08216GSPX EUR008/23/27|.C08216G| &20260821E|OS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	141	1,085,000	7674.37		32,387		29,086		32,092			(3,301)				0010
.A08216NEEJ EUR008/23/27|.A08216N| &20260821E|OS067	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	11,003	1,680,000	152.68		50,568		45,414		28,987			(5,154)				0010
.A08216WNDX EUR008/23/27|.A08216W| &20260821E|OS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	88	2,580,000	29308.86		130,342		117,056		148,232			(13,286)				0010
.A08216IEEJ EUR008/23/27|.A08216I| &20260821E|OS062	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	7,860	1,200,000	152.68		36,480		32,762		20,774			(3,718)				0010
.A08216REEJ DIGITAL08/23|.A08216R| &20260821E|D008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	917	140,000	152.68		6,790		6,098		5,113			(692)				0010
.C08216ASPX EUR008/23/27|.C08216A| &20260821E|OS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	184	1,415,000	7674.37		4,627		4,155		4,514			(472)				0010
.C08216TSPX EUR008/23/27|.C08216T| &20260821E|OS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	1,120	8,595,000	7674.37		473,756		425,467		458,182			(48,289)				0010
.A08216LEEJ EUR008/23/27|.A08216L| &20260821E|OS065	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	8,023	1,225,000	152.68		26,583		23,873		16,429			(2,710)				0010
.C08216ISPX EUR008/23/27|.C08216I| &20260821E|OS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	151	1,155,000	7674.37		36,140		32,456		35,743			(3,684)				0010
.A08216PEEJ EUR008/23/27|.A08216P| &20260821E|OS069	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	27,476	4,195,000	152.68		72,993		65,553		45,036			(7,440)				0010
.A08216KEEJ EUR008/23/27|.A08216K| &20260821E|OS064	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	5,305	810,000	152.68		19,197		17,240		11,809			(1,957)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A08216QEEJ EUR008/23/27|.A08216Q| &20260821E|OS070	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	16,702	2,550,000	152.68		49,215		44,199		30,523			(5,016)				0010
.C08216CSPX EUR008/23/27|.C08216C| &20260821E|OS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	344	2,640,000	7674.37		48,418		43,482		47,838			(4,935)				0010
.A08216JEEJ EUR008/23/27|.A08216J| &20260821E|OS063	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	2,587	395,000	152.68		12,166		10,926		6,863			(1,240)				0010
.C08216BSPX EUR008/23/27|.C08216B| &20260821E|OS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	974	7,475,000	7674.37		94,634		84,988		93,106			(9,646)				0010
.D08216WSPX DIGITAL08/23|.D08216W| &20260821E|DO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	518	3,975,000	7674.37		210,437		188,987		205,754			(21,449)				0010
.A08216EEEJ EUR008/23/27|.A08216E| &20260821E|VO024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	4,978	760,000	152.68		23,788		21,363		13,237			(2,425)				0010
.C08216MSPX EUR008/23/27|.C08216M| &20260821E|OS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	1,263	9,695,000	7674.37		399,725		358,982		391,814			(40,743)				0010
.C08216USPX EUR008/23/27|.C08216U| &20260821E|OS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	4,150	31,850,000	7674.37		1,755,891		1,576,915		1,697,860			(178,975)				0010
.A08216GEEJ EUR008/23/27|.A08216G| &20260821E|OS060	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	10,774	1,645,000	152.68		50,666		45,502		28,581			(5,164)				0010
.C08216LSPX EUR008/23/27|.C08216L| &20260821E|OS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	255	1,960,000	7674.37		76,087		68,332		74,713			(7,755)				0010
.A08216SEEJ DIGITAL08/23|.A08216S| &20260821E|DO009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	3,635	555,000	152.68		26,918		24,174		20,269			(2,744)				0010
.D08216CSPX EUR008/23/27|.D08216C| &20260821E|VO009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	201	1,540,000	7674.37		139,000		124,832		124,802			(14,168)				0010
.C08216WSPX EUR008/23/27|.C08216W| &20260821E|OS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	3,703	28,420,000	7674.37		1,619,372		1,454,312		1,559,344			(165,060)				0010
.C08216RSPX EUR008/23/27|.C08216R| &20260821E|OS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	1,300	9,975,000	7674.37		521,493		468,338		507,935			(53,155)				0010
.C08216FSPX EUR008/23/27|.C08216F| &20260821E|OS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	913	7,010,000	7674.37		198,663		178,414		197,258			(20,249)				0010
.A08216BEEJ EUR008/23/27|.A08216B| &20260821E|VO021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	18,503	2,825,000	152.68		88,423		79,410		49,202			(9,013)				0010
.D08216XSPX DIGITAL08/23|.D08216X| &20260821E|DO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	2,073	15,910,000	7674.37		842,275		756,424		823,534			(85,852)				0010
.A08216XNDX EUR008/23/27|.A08216X| &20260821E|OS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	118	3,450,000	29308.86		178,848		160,618		203,456			(18,230)				0010
.A08216TNDX EUR008/23/27|.A08216T| &20260821E|OS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	26	765,000	29308.86		21,703		19,491		24,360			(2,212)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A08216AEEJ EUR008/21/28|.A08216A|&20260821E|VO020	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/21/2028	2,194	335,000	152.68		14,137		13,418		8,978			(719)				0010
.C08216NSPX EUR008/23/27|.C08216N|&20260821E|OS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	4,943	37,935,000	7674.37		1,564,060		1,404,638		1,533,107			(159,422)				0010
.C08216HSPX EUR008/23/27|.C08216H|&20260821E|OS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	589	4,520,000	7674.37		140,708		126,366		139,193			(14,342)				0010
.A08216YNDX EUR008/23/27|.A08216Y|&20260821E|OS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	105	3,085,000	29308.86		168,873		151,660		192,233			(17,213)				0010
.B08216NDX DIGITAL08/23|.B08216O|&20260821E|DO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	326	9,555,000	29308.86		478,037		429,311		529,397			(48,726)				0010
.A08216VNDX EUR008/23/27|.A08216V|&20260821E|OS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	103	3,020,000	29308.86		150,034		134,741		170,565			(15,293)				0010
.A08216FEEJ EUR008/23/27|.A08216F|&20260821E|OS059	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	08/23/2027	3,701	565,000	152.68		17,007		15,273		9,755			(1,733)				0010
.E08216DFTL EUR008/16/27|.E08216D|&20260821E|OS075	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/21/2026	08/16/2027	215	129,952	604.43		5,939		5,322		3,668			(617)				0010
.D08216ZFTL EUR008/23/27|.D08216Z|&20260821E|OS073	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/21/2026	08/23/2027	125	75,000	598.62		3,653		3,280		2,320			(372)				0010
.E08216LPDLV5E EUR008/23|.E08216L|&20260821E|OS071	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/21/2026	08/23/2027	1,326	495,000	373.25		8,663		7,780		1,874			(883)				0010
.E08216IPDLV5E EUR008/23|.E08216I|&20260821E|VO026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/21/2026	08/23/2027	2,907	1,085,000	373.25		27,125		24,360		4,706			(2,765)				0010
.E08216HPDLV5E EUR008/21|.E08216H|&20260821E|VO025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/21/2026	08/21/2028	857	320,000	373.25		11,360		10,782		3,098			(578)				0010
.E08216BFTL DIGITAL08/23|.E08216B|&20260821E|DO010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/21/2026	08/23/2027	50	30,000	598.62		1,461		1,312		972			(149)				0010
.E08216FFTL DIGITAL08/16|.E08216F|&20260821E|DO012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/21/2026	08/16/2027	91	55,000	604.43		2,546		2,281		1,648			(265)				0010
.E08216JPDLV5E EUR008/21|.E08216J|&20260821E|VO027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/21/2026	08/21/2028	3,094	1,155,000	373.25		41,003		38,916		11,183			(2,087)				0010
.E08216MPDLV5E EUR008/23|.E08216M|&20260821E|OS072	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/21/2026	08/23/2027	1,112	415,000	373.25		10,375		9,317		1,800			(1,058)				0010
.E08216GFTL DIGITAL08/16|.E08216G|&20260821E|DO013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/21/2026	08/16/2027	356	215,000	604.43		9,952		8,917		6,442			(1,034)				0010
.E08216EFTL EUR008/16/27|.E08216E|&20260821E|OS076	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/21/2026	08/16/2027	869	525,250	604.43		24,006		21,511		14,825			(2,495)				0010
.E08216CFTL DIGITAL08/23|.E08216C|&20260821E|DO011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/21/2026	08/23/2027	200	120,000	598.62		5,844		5,248		3,888			(596)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.E08216AFTL EUR008/23/27|.E08216A|&20260821E|OS074	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/21/2026	08/23/2027	501	300,000	598.62		14,610		13,121		9,279			(1,489)				0010
.E08216KPDLV5E EUR008/23|.E08216K|&20260821E|VO028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/21/2026	08/23/2027	7,354	2,745,000	373.25		68,625		61,630		11,906			(6,995)				0010
.B08286QSPX EUR008/30/27|.B08286Q|&20260828E|OS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	285	2,200,000	7711.76		86,020		78,911		82,666			(7,109)				0010
.A08286ZNDX EUR008/30/27|.A08286Z|&20260828E|OS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	136	3,990,000	29433.43		198,702		182,280		222,111			(16,422)				0010
.B08286VSPX EUR008/30/27|.B08286V|&20260828E|OS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	288	2,220,000	7711.76		117,882		108,140		112,087			(9,742)				0010
.A08286GEEJ EUR008/30/27|.A08286G|&20260828E|OS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	2,728	415,000	152.1		12,575		11,535		7,902			(1,039)				0010
.B08286USPX EUR008/30/27|.B08286U|&20260828E|OS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	971	7,485,000	7711.76		387,723		355,680		369,623			(32,043)				0010
.B08286XSPX EUR008/30/27|.B08286X|&20260828E|OS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	3,319	25,595,000	7711.76		1,402,606		1,286,688		1,329,494			(115,918)				0010
.B08286SSPX EUR008/30/27|.B08286S|&20260828E|OS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	3,486	26,885,000	7711.76		1,110,351		1,018,586		1,065,721			(91,765)				0010
.C08286ASPX EUR008/30/27|.C08286A|&20260828E|VO001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	159	1,225,000	7711.76		110,740		101,588		96,610			(9,152)				0010
.B08286ENDX EUR008/30/27|.B08286E|&20260828E|OS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	32	940,000	29433.43		52,405		48,074		58,766			(4,331)				0010
.A08286AEEJ EUR008/28/28|.A08286A|&20260828E|VO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/28/2028	2,630	400,000	152.1		16,920		16,222		11,406			(698)				0010
.A08286TEEJ DIGITAL08/30|.A08286T|&20260828E|DO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	2,498	380,000	152.1		18,468		16,942		14,598			(1,526)				0010
.B08286GNDX DIGITAL08/30|.B08286G|&20260828E|DO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	271	7,975,000	29433.43		410,633		376,696		448,032			(33,937)				0010
.A08286XNDX EUR008/30/27|.A08286X|&20260828E|OS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	45	1,315,000	29433.43		37,609		34,501		41,317			(3,108)				0010
.C08286CSPX DIGITAL08/30|.C08286C|&20260828E|DO004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	2,141	16,510,000	7711.76		886,422		813,164		847,124			(73,258)				0010
.B08286BNDX EUR008/30/27|.B08286B|&20260828E|OS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	103	3,020,000	29433.43		157,040		144,061		175,685			(12,979)				0010
.B08286CNDX EUR008/30/27|.B08286C|&20260828E|OS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	102	3,005,000	29433.43		164,674		151,065		184,579			(13,609)				0010
.B08286NSPX EUR008/30/27|.B08286N|&20260828E|OS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	816	6,290,000	7711.76		197,506		181,183		189,749			(16,323)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.B08286ZSPX EUR008/30/27|.B08286Z| &20260828EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	4,491	34,630,000	7711.76		1,963,521		1,801,247		1,852,576			(162,274)				0010
.A08286HEEJ EUR008/30/27|.A08286H| &20260828EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	11,506	1,750,000	152.1		53,725		49,285		33,475			(4,440)				0010
.A08286BEEJ EUR008/30/27|.A08286B| &20260828EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	5,457	830,000	152.1		25,979		23,832		15,927			(2,147)				0010
.A08286PEEJ EUR006/07/27|.A08286P| &20260828EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	06/07/2027	7,290	1,100,000	150.89		34,650		30,924		21,386			(3,726)				0010
.B08286LSPX EUR008/30/27|.B08286L| &20260828EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	650	5,015,000	7711.76		142,928		131,115		137,960			(11,812)				0010
.A08286JEEJ EUR008/30/27|.A08286J| &20260828EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	7,035	1,070,000	152.1		32,421		29,742		20,384			(2,679)				0010
.B08286YSPX EUR008/30/27|.B08286Y| &20260828EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	1,100	8,485,000	7711.76		481,100		441,339		453,916			(39,760)				0010
.B08286TSPX EUR008/30/27|.B08286T| &20260828EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	813	6,270,000	7711.76		281,523		258,257		269,963			(23,266)				0010
.A08286EEEJ EUR008/30/27|.A08286E| &20260828EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	3,907	615,000	157.40829		11,009		10,099		5,317			(910)				0010
.B08286FNDX DIGITAL08/30|.B08286F| &20260828EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	68	1,995,000	29433.43		102,723		94,233		112,078			(8,489)				0010
.B08286RSPX EUR008/30/27|.B08286R| &20260828EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	861	6,640,000	7711.76		274,232		251,568		262,916			(22,664)				0010
.A08286CEEJ EUR008/30/27|.A08286C| &20260828EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	1,348	205,000	152.1		6,417		5,886		3,934			(530)				0010
.A08286NEEJ EUR008/30/27|.A08286N| &20260828EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	2,991	455,000	152.1		12,513		11,478		8,183			(1,034)				0010
.B08286DNDX EUR008/30/27|.B08286D| &20260828EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	33	985,000	29433.43		54,175		49,698		60,762			(4,477)				0010
.B08286ISPX EUR008/30/27|.B08286I| &20260828EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	707	5,455,000	7711.76		102,009		93,578		98,071			(8,430)				0010
.C08286BSPX DIGITAL08/30|.C08286B| &20260828EID0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	536	4,130,000	7711.76		221,740		203,414		211,909			(18,326)				0010
.A08286WNDX EUR008/30/27|.A08286W| &20260828EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	11	330,000	29433.43		9,438		8,658		10,369			(780)				0010
.A08286DEEJ EUR008/28/28|.A08286D| &20260828EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/28/2028	657	100,000	152.1		4,230		4,055		2,851			(175)				0010
.A08286OEEJ EUR008/30/27|.A08286O| &20260828EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	9,599	1,460,000	152.1		43,800		40,180		27,710			(3,620)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.B08286HSPX EUR008/30/27|.B08286H|&20260828EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	1,285	9,910,000	7711.76		121,893		111,819		115,166			(10,074)				0010
.A08286FEEJ EUR008/30/27|.A08286F|&20260828EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	1,757	255,000	145.15		15,606		14,316		11,616			(1,290)				0010
.A08286QEEJ EUR008/30/27|.A08286Q|&20260828EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	15,911	2,420,000	152.1		41,866		38,406		27,915			(3,460)				0010
.B08286JSPX EUR008/30/27|.B08286J|&20260828EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	1,026	7,910,000	7711.76		184,303		169,071		178,102			(15,232)				0010
.B08286OSPX EUR008/30/27|.B08286O|&20260828EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	193	1,490,000	7711.76		46,786		42,919		45,022			(3,867)				0010
.A08286IEEJ EUR008/30/27|.A08286I|&20260828EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	22,485	3,420,000	152.1		37,962		34,825		23,269			(3,137)				0010
.A08286KEEJ EUR008/30/27|.A08286K|&20260828EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	3,156	480,000	152.1		14,736		13,518		9,180			(1,218)				0010
.A08286YNDX EUR008/30/27|.A08286Y|&20260828EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	34	1,000,000	29433.43		49,800		45,684		55,667			(4,116)				0010
.B08286MSPX EUR008/30/27|.B08286M|&20260828EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	230	1,775,000	7711.76		53,428		49,012		51,426			(4,416)				0010
.B08286KSPX EUR008/30/27|.B08286K|&20260828EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	227	1,750,000	7711.76		49,525		45,432		47,697			(4,093)				0010
.A08286MEEJ EUR008/30/27|.A08286M|&20260828EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	10,618	1,615,000	152.1		35,369		32,445		23,705			(2,923)				0010
.A08286LEEJ EUR008/30/27|.A08286L|&20260828EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	3,583	545,000	152.1		13,734		12,599		9,130			(1,135)				0010
.B08286WSPX EUR008/30/27|.B08286W|&20260828EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	1,142	8,810,000	7711.76		476,621		437,231		451,832			(39,390)				0010
.A08286SEEJ DIGITAL08/30|.A08286S|&20260828EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	625	95,000	152.1		4,617		4,235		3,649			(382)				0010
.B08286PSPX EUR008/30/27|.B08286P|&20260828EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	1,476	11,380,000	7711.76		427,888		392,525		411,416			(35,363)				0010
.B08286ANDX EUR008/30/27|.B08286A|&20260828EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	08/28/2026	08/30/2027	26	755,000	29433.43		39,260		36,015		43,921			(3,245)				0010
.A08286REEJ EUR008/30/27|.A08286R|&20260828EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	30,605	4,655,000	152.1		89,842		82,417		60,206			(7,425)				0010
.C08286EPDLV5E EUR008/30|.C08286E|&20260828EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZIWZ7FF32TIWEFA76	08/28/2026	08/30/2027	1,355	505,000	372.65		12,625		11,582		2,388			(1,043)				0010
.C08286DPDLV5E EUR008/28|.C08286D|&20260828EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZIWZ7FF32TIWEFA76	08/28/2026	08/28/2028	805	300,000	372.65		10,590		10,153		3,043			(437)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C08286HPDLV5E EUR008/30|.C08286H|&20 260828EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/28/2026	08/30/2027	3,878	1,445,000	372.65		36,125		33,139		6,832			(2,986)				0010
.C08286GPDLV5E EUR008/28|.C08286G|&20 260828EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/28/2026	08/28/2028	2,710	1,010,000	372.650000000001		35,653		34,182		10,244			(1,471)				0010
.C08286IPDLV5E EUR008/30|.C08286I|&20 260828EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/28/2026	08/30/2027	564	210,000	372.65		5,229		4,797		993			(432)				0010
.A09086VNDX EUR009/07/27|.A09086V| &20260908EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/07/2027	42	1,240,000	29507.7		63,122		59,460		68,676			(3,662)				0010
.A09086HEEJ EUR009/07/27|.A09086H| &20260908EIOS069	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	25,624	3,910,000	152.59		75,463		71,085		48,059			(4,378)				0010
.A09086XNDX EUR009/07/27|.A09086X| &20260908EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/07/2027	28	825,000	29507.7		43,660		41,127		47,523			(2,533)				0010
.A09086JEEJ EUR009/07/27|.A09086J| &20260908EIOS071	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	2,916	445,000	152.59		13,439		12,659		8,005			(780)				0010
.C09086HSPX EUR009/07/27|.C09086H| &20260908EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	202	1,550,000	7673.52		5,084		4,789		4,948			(295)				0010
.A09086OEEJ EUR009/07/27|.A09086O| &20260908EIOS076	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	15,597	2,380,000	152.59		71,162		67,034		42,655			(4,128)				0010
.C09086ISPX EUR009/07/27|.C09086I| &20260908EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	648	4,970,000	7673.52		137,967		129,964		137,095			(8,004)				0010
.C09086MSPX EUR009/07/27|.C09086M| &20260908EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	518	3,975,000	7673.52		163,214		153,745		160,910			(9,468)				0010
.A09086DEEJ EUR009/07/27|.A09086D| &20260908EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	6,393	1,010,000	157.99168600000002		17,877		16,840		8,089			(1,037)				0010
.C09086TSPX EUR009/07/27|.C09086T| &20260908EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	2,200	16,880,000	7673.52		929,750		875,815		911,334			(53,936)				0010
.A09086IEEJ EUR009/07/27|.A09086I| &20260908EIOS070	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	3,244	495,000	152.59		15,147		14,268		8,941			(879)				0010
.A09086NEEJ EUR009/07/27|.A09086N| &20260908EIOS075	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	12,419	1,895,000	152.59		41,122		38,736		26,202			(2,386)				0010
.D09086ZSPX DIGITAL09/07|.D09086Z| &20260908EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	775	5,945,000	7673.52		318,176		299,719		311,259			(18,458)				0010
.B09086ANDX EUR009/07/27|.B09086A| &20260908EIOS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/07/2027	44	1,300,000	29507.7		70,112		66,044		76,337			(4,067)				0010
.A09086AEEJ EUR009/07/27|.A09086A| &20260908EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	2,947	450,000	152.71207199999998		13,860		13,056		8,018			(804)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A09086GEEJ EUR009/07/27|.A09086G| &20260908E|OS068	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	4,817	735,000	152.59		19,404		18,278		12,152			(1,126)				0010
.A09086LEEJ EUR009/07/27|.A09086L| &20260908E|OS073	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	4,391	670,000	152.59		16,415		15,463		10,394			(952)				0010
.C09086XSPX EUR009/07/27|.C09086X| &20260908E|OS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	313	2,400,000	7673.52		138,624		130,582		135,347			(8,042)				0010
.B09086CNDX EUR009/07/27|.B09086C| &20260908E|OS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/07/2027	25	745,000	29507.7		41,658		39,242		45,390			(2,417)				0010
.A09086PEEJ DIGITAL09/07|.A09086P| &20260908E|ID0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	1,147	175,000	152.59		8,505		8,012		6,470			(493)				0010
.B09086YNDX DIGITAL09/07|.B09086Y| &20260908E|ID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	118	3,490,000	29507.7		177,676		167,369		191,321			(10,307)				0010
.C09086RSPX EUR009/07/27|.C09086R| &20260908E|OS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	573	4,395,000	7673.52		229,771		216,441		226,423			(13,329)				0010
.A09086RNDX EUR009/07/27|.A09086R| &20260908E|OS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/07/2027	23	690,000	29507.7		19,951		18,794		21,575			(1,157)				0010
.A09086EEEJ EUR009/07/27|.A09086E| &20260908E|OS066	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	21,987	3,355,000	152.59		58,042		54,674		36,713			(3,367)				0010
.A09086KEEJ EUR009/07/27|.A09086K| &20260908E|OS072	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	32,899	5,020,000	152.59		55,220		52,017		32,072			(3,203)				0010
.A09086FEEJ EUR009/07/27|.A09086F| &20260908E|OS067	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	3,506	535,000	152.59		14,713		13,859		9,116			(853)				0010
.D09086GSPX EUR009/07/27|.D09086G| &20260908E|IV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	71	546,911	7673.52		48,084		45,295		45,909			(2,789)				0010
.C09086VSPX EUR009/07/27|.C09086V| &20260908E|OS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	456	3,500,000	7673.52		198,975		187,432		194,515			(11,543)				0010
.B09086DNDX EUR009/07/27|.B09086D| &20260908E|OS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/07/2027	101	2,985,000	29507.7		166,912		157,230		181,863			(9,683)				0010
.C09086NSPX EUR009/07/27|.C09086N| &20260908E|OS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	1,905	14,615,000	7673.52		603,600		568,584		595,004			(35,015)				0010
.E09086ASPX DIGITAL09/07|.E09086A| &20260908E|ID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	3,098	23,770,000	7673.52		1,272,170		1,198,370		1,244,513			(73,800)				0010
.C09086YSPX EUR009/07/27|.C09086Y| &20260908E|OS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	1,276	9,795,000	7673.52		565,759		532,939		552,383			(32,820)				0010
.C09086SSPX EUR009/07/27|.C09086S| &20260908E|OS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	726	5,570,000	7673.52		295,990		278,819		291,179			(17,171)				0010
.A09086YNDX EUR009/07/27|.A09086Y| &20260908E|OS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/07/2027	112	3,295,000	29507.7		174,375		164,259		189,803			(10,116)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A09086CEEJ EUR009/07/28|.A09086C| &20260908EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2028	2,130	325,000	152.59		13,683		13,288		8,909			(395)				0010
.C09086USPX EUR009/07/27|.C09086U| &20260908EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	8,792	67,465,000	7673.52		3,754,427		3,536,629		3,642,365			(217,798)				0010
.C09086JSPX EUR009/07/27|.C09086J| &20260908EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	2,271	17,430,000	7673.52		497,278		468,430		494,052			(28,848)				0010
.A09086SNDX EUR009/07/27|.A09086S| &20260908EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/07/2027	93	2,750,000	29507.7		79,516		74,903		85,985			(4,613)				0010
.D09086ISPX EUR009/07/28|.D09086I| &20260908EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2028	92	705,029	7673.52		102,004		99,061		100,964			(2,942)				0010
.A09086MEEJ EUR009/07/27|.A09086M| &20260908EIOS074	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	19,464	2,970,000	152.59		90,288		85,050		53,574			(5,238)				0010
.C09086QSPX EUR009/07/27|.C09086Q| &20260908EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	1,533	11,760,000	7673.52		612,108		576,599		603,403			(35,509)				0010
.A09086BEEJ EUR009/07/27|.A09086B| &20260908EIV0019	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	11,796	1,800,000	152.59		55,980		52,733		32,613			(3,247)				0010
.D09086HSPX EUR009/07/27|.D09086H| &20260908EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	272	2,085,000	7673.52		183,313		172,679		175,021			(10,634)				0010
.B09086BNDX EUR009/07/27|.B09086B| &20260908EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/07/2027	177	5,210,000	29507.7		280,986		264,685		305,936			(16,300)				0010
.C09086WSPX EUR009/07/27|.C09086W| &20260908EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	1,861	14,280,000	7673.52		811,675		764,589		793,620			(47,086)				0010
.B09086ZNDX DIGITAL09/07|.B09086Z| &20260908EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	473	13,955,000	29507.7		710,449		669,235		765,011			(41,214)				0010
.A09086UNDX EUR009/07/27|.A09086U| &20260908EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/07/2027	158	4,675,000	29507.7		237,593		223,810		258,491			(13,783)				0010
.A09086QEEJ DIGITAL09/07|.A09086Q| &20260908EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	4,522	690,000	152.59		33,534		31,589		25,510			(1,945)				0010
.C09086LSPX EUR009/07/27|.C09086L| &20260908EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/08/2026	09/07/2027	210	1,615,000	7673.52		62,824		59,179		61,971			(3,644)				0010
.A09086WNDX EUR009/07/27|.A09086W| &20260908EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2026	09/07/2027	10	285,000	29507.7		14,791		13,933		16,096			(858)				0010
.E09086OPDLV5E EUR009/07|.E09086O|&20 260908EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2026	09/07/2028	1,688	625,000	370.33		22,125		21,487		7,388			(638)				0010
.E09086EFTL DIGITAL09/07|.E09086E| &20260908EID0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	09/08/2026	09/07/2027	135	80,000	590.86		3,898		3,672		2,828			(226)				0010
.E09086PPDLV5E EUR009/07|.E09086P|&20 260908EIV0027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2026	09/07/2027	5,509	2,040,000	370.33		50,796		47,849		12,376			(2,947)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.E09086CFTL EUR009/07/27|.E09086C| &20260908E|OS079	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	09/08/2026	09/07/2027	220	130,000	590.86		6,422		6,049		4,602			(373)				0010
.E09086MPDLV5E EUR009/07|.E09086M|&20 260908E|OS077	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2026	09/07/2027	351	130,000	370.33		3,159		2,976		786			(183)				0010
.E09086JPDLV5E EUR009/07|.E09086J|&20 260908E|VO023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2026	09/07/2028	6,643	2,460,000	370.33		87,084		84,572		29,078			(2,512)				0010
.E09086GFTL EUR008/09/27|.E09086G| &20260908E|OS081	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	09/08/2026	08/09/2027	483	289,868	600.14		12,539		11,748		8,628			(791)				0010
.E09086HFTL EUR008/30/27|.E09086H| &20260908E|OS082	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	09/08/2026	08/30/2027	217	129,820	598.25		5,791		5,448		4,062			(344)				0010
.E09086DFTL EUR009/07/27|.E09086D| &20260908E|OS080	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	09/08/2026	09/07/2027	897	530,000	590.86		26,182		24,663		18,762			(1,519)				0010
.E09086NPDLV5E EUR009/07|.E09086N|&20 260908E|OS078	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2026	09/07/2027	729	270,000	370.33		6,696		6,308		1,638			(388)				0010
.E09086KPDLV5E EUR009/07|.E09086K|&20 260908E|VO024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2026	09/07/2027	16,985	6,290,000	370.33		156,621		147,535		38,158			(9,086)				0010
.E09086FFTL DIGITAL09/07|.E09086F| &20260908E|DO011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	09/08/2026	09/07/2027	525	310,000	590.86		15,105		14,229		10,960			(876)				0010
.B09146HSPX EUR009/14/27|.B09146H| &20260914E|OS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	09/14/2026	09/14/2027	318	2,425,000	7619.98		71,004		68,070		71,527			(2,934)				0010
.A09146IEEJ EUR009/14/27|.A09146I| &20260914E|OS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	3,124	475,000	152.06		2,565		2,459		1,033			(106)				0010
.B09146USPX EUR009/14/27|.B09146U| &20260914E|OS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	09/14/2026	09/14/2027	380	2,895,000	7619.98		144,982		138,991		145,620			(5,991)				0010
.B09146DSPX EUR009/14/27|.B09146D| &20260914E|OS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	09/14/2026	09/14/2027	1,113	8,480,000	7619.98		110,070		105,522		109,673			(4,548)				0010
.A09146MEEJ EUR009/14/27|.A09146M| &20260914E|OS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	25,385	3,860,000	152.06		66,006		63,278		44,849			(2,728)				0010
.B09146JSPX EUR009/14/27|.B09146J| &20260914E|OS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	09/14/2026	09/14/2027	446	3,400,000	7619.98		110,432		105,869		111,505			(4,563)				0010
.A09146REEJ DIGITAL09/14|.A09146R| &20260914E|DO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	1,809	275,000	152.06		13,283		12,734		10,571			(549)				0010
.A09146GEEJ EUR009/14/27|.A09146G| &20260914E|OS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	5,064	770,000	152.06		17,325		16,609		11,936			(716)				0010
.A09146UNDX EUR009/14/27|.A09146U| &20260914E|OS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/14/2026	09/14/2027	112	3,275,000	29127.16		164,883		158,070		189,845			(6,813)				0010
.B09146OSPX EUR009/14/27|.B09146O| &20260914E|OS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	09/14/2026	09/14/2027	384	2,925,000	7619.98		122,792		117,717		123,331			(5,074)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A09146NEEJ EUR009/14/27|.A09146N| &20260914EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	25,155	3,825,000	152.06		73,058		70,039		49,974			(3,019)				0010
.C09146DSPX EUR009/14/27|.C09146D| &20260914EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	635	4,835,000	7619.98		271,630		260,406		273,791			(11,224)				0010
.B09146CSPX EUR009/14/27|.B09146C| &20260914EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	176	1,340,000	7619.98		4,529		4,342		4,533			(187)				0010
.A09146CEEJ EUR009/14/27|.A09146C| &20260914EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	5,177	815,000	157.412512		14,426		13,829		7,363			(596)				0010
.B09146YSPX EUR009/14/27|.B09146Y| &20260914EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	402	3,065,000	7619.98		162,384		155,674		163,427			(6,710)				0010
.C09146JSPX EUR009/14/27|.C09146J| &20260914EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	74	565,314	7619.98		50,528		48,440		51,149			(2,088)				0010
.A09146HEEJ EUR009/14/27|.A09146H| &20260914EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	6,741	1,025,000	152.06		27,675		26,531		18,759			(1,144)				0010
.A09146BEEJ EUR009/14/27|.A09146B| &20260914EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	1,118	170,000	152.06		5,270		5,052		3,360			(218)				0010
.A09146JEEJ EUR009/14/27|.A09146J| &20260914EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	32,948	5,010,000	152.06		55,110		52,833		34,370			(2,277)				0010
.B09146LSPX EUR009/14/27|.B09146L| &20260914EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	1,566	11,930,000	7619.98		456,680		437,809		459,512			(18,871)				0010
.B09146RSPX EUR009/14/27|.B09146R| &20260914EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	995	7,585,000	7619.98		344,966		330,711		346,474			(14,255)				0010
.B09146ESPX EUR009/14/27|.B09146E| &20260914EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	551	4,195,000	7619.98		79,202		75,929		79,034			(3,273)				0010
.A09146LEEJ EUR009/14/27|.A09146L| &20260914EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	3,814	580,000	152.06		17,516		16,792		11,385			(724)				0010
.C09146NSPX DIGITAL09/14|.C09146N| &20260914EIDO003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/14/2026	09/14/2027	836	6,370,000	7619.98		335,699		321,827		336,362			(13,872)				0010
.B09146FSPX EUR009/14/27|.B09146F| &20260914EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	1,377	10,490,000	7619.98		245,256		235,122		245,204			(10,135)				0010
.B09146ANDX DIGITAL09/14|.B09146A| &20260914EIDO001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	101	2,945,000	29127.16		151,550		145,287		164,635			(6,262)				0010
.C09146ASPX EUR009/14/27|.C09146A| &20260914EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	869	6,620,000	7619.98		358,672		343,850		361,022			(14,821)				0010
.C09146GSPX EUR009/14/27|.C09146G| &20260914EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	493	3,760,000	7619.98		221,765		212,601		222,369			(9,164)				0010
.A09146KEEJ EUR009/14/27|.A09146K| &20260914EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	8,286	1,260,000	152.06		37,548		35,996		24,590			(1,552)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C09146ISPX EUR009/14/27|.C09146I| &20260914EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2026	09/14/2027	4,174	31,805,000	7619.98		1,901,303		1,907,434		1,907,434	6,131						0010
.A09146VNDX EUR009/14/27|.A09146V| &20260914EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/14/2026	09/14/2027	171	4,980,000	29127.16		254,981		293,690		293,690	38,709						0010
.B09146XSPX EUR009/14/27|.B09146X| &20260914EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2026	09/14/2027	301	2,290,000	7619.98		119,721		120,451		120,451	730						0010
.B09146SSPX EUR009/14/27|.B09146S| &20260914EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2026	09/14/2027	6,940	52,885,000	7619.98		2,405,210		2,418,179		2,418,179	12,969						0010
.A09146FEEJ EUR009/14/27|.A09146F| &20260914EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	139,188	21,165,000	152.06		656,115		418,320		418,320	(237,795)						0010
.B09146QSPX EUR009/14/27|.B09146Q| &20260914EIOS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2026	09/14/2027	433	3,300,000	7619.98		141,504		142,163		142,163	659						0010
.C09146ESPX EUR009/14/27|.C09146E| &20260914EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2026	09/14/2027	2,025	15,430,000	7619.98		880,744		886,186		886,186	5,442						0010
.B09146TSPX EUR009/14/27|.B09146T| &20260914EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2026	09/14/2027	1,117	8,515,000	7619.98		408,550		410,062		410,062	1,512						0010
.B09146VSPX EUR009/14/27|.B09146V| &20260914EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2026	09/14/2027	2,002	15,255,000	7619.98		779,225		783,345		783,345	4,120						0010
.B09146KSPX EUR009/14/27|.B09146K| &20260914EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2026	09/14/2027	240	1,825,000	7619.98		60,371		60,829		60,829	458						0010
.B09146NSPX EUR009/14/27|.B09146N| &20260914EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2026	09/14/2027	2,177	16,585,000	7619.98		654,776		658,667		658,667	3,891						0010
.A09146EEEJ EUR009/14/28|.A09146E| &20260914EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2028	140,800	21,410,000	152.06		894,938		620,784		620,784	(274,154)						0010
.A09146YNDX EUR009/14/27|.A09146Y| &20260914EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/14/2026	09/14/2027	119	3,465,000	29127.16		194,186		224,597		224,597	30,412						0010
.A09146DEEJ EUR009/14/27|.A09146D| &20260914EIV0008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	7,579	1,115,000	147.12		57,200		41,195		41,195	(16,005)						0010
.C09146LSPX EUR009/14/28|.C09146L| &20260914EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2026	09/14/2028	1,232	9,385,000	7619.98		1,376,592		1,405,465		1,405,465	28,873						0010
.A09146ZNDX EUR009/14/27|.A09146Z| &20260914EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/14/2026	09/14/2027	10	280,000	29127.16		15,692		15,043		18,149	(648)						0010
.B09146WSPX EUR009/14/27|.B09146W| &20260914EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2026	09/14/2027	341	2,595,000	7619.98		134,629		129,065		135,494	(5,563)						0010
.B09146PSPX EUR009/14/27|.B09146P| &20260914EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2026	09/14/2027	1,568	11,945,000	7619.98		501,451		480,730		503,654	(20,721)						0010
.C09146HSPX EUR009/14/27|.C09146H| &20260914EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2026	09/14/2027	2,014	15,350,000	7619.98		905,343		867,932		907,811			(37,411)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.A09146PEEJ EUR009/14/27|.A09146P| &20260914EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	4,636	705,000	152.06		21,432		20,546		13,880			(886)				0010
.B09146GSPX EUR009/14/27|.B09146G| &20260914EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	739	5,630,000	7619.98		162,031		155,336		162,869			(6,696)				0010
.A09146SNDX EUR009/14/27|.A09146S| &20260914EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/14/2026	09/14/2027	31	915,000	29127.16		25,642		24,582		29,079			(1,060)				0010
.B09146ZSPX EUR009/14/27|.B09146Z| &20260914EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	1,366	10,410,000	7619.98		553,604		530,728		556,825			(22,876)				0010
.C09146CSPX EUR009/14/27|.C09146C| &20260914EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	2,409	18,360,000	7619.98		1,031,465		988,842		1,038,376			(42,623)				0010
.B09146MSPX EUR009/14/27|.B09146M| &20260914EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	1,991	15,175,000	7619.98		580,899		556,895		584,500			(24,004)				0010
.C09146OSPX DIGITAL09/14|.C09146O| &20260914EIDO004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/14/2026	09/14/2027	3,343	25,475,000	7619.98		1,342,533		1,287,056		1,345,184			(55,477)				0010
.C09146FSPX EUR009/14/27|.C09146F| &20260914EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	179	1,365,000	7619.98		77,914		74,695		78,396			(3,220)				0010
.A09146XNDX EUR009/14/27|.A09146X| &20260914EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/14/2026	09/14/2027	175	5,105,000	29127.16		271,224		260,016		313,148			(11,208)				0010
.C09146KSPX EUR009/14/27|.C09146K| &20260914EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	241	1,840,000	7619.98		164,459		157,663		166,482			(6,796)				0010
.A09146OEEJ EUR009/14/27|.A09146O| &20260914EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	5,689	865,000	152.06		25,950		24,878		16,925			(1,072)				0010
.A09146AEEJ EUR009/14/27|.A09146A| &20260914EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	5,162	785,000	152.06		24,335		23,329		15,515			(1,006)				0010
.A09146TNDX EUR009/14/27|.A09146T| &20260914EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/14/2026	09/14/2027	187	5,435,000	29127.16		272,967		261,688		314,272			(11,280)				0010
.B09146ISPX EUR009/14/27|.B09146I| &20260914EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	761	5,800,000	7619.98		183,744		176,151		185,071			(7,593)				0010
.C09146MSPX EUR009/14/28|.C09146M| &20260914EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2028	37	280,000	7619.98		41,070		40,225		41,932			(845)				0010
.A09146QEEJ DIGITAL09/14|.A09146Q| &20260914EIDO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	7,201	1,095,000	152.06		52,889		50,703		42,094			(2,185)				0010
.C09146BSPX EUR009/14/27|.C09146B| &20260914EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/14/2026	09/14/2027	3,547	27,030,000	7619.98		1,464,485		1,403,969		1,474,084			(60,516)				0010
.B09146BNDX DIGITAL09/14|.B09146B| &20260914EIDO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2026	09/14/2027	404	11,775,000	29127.16		605,942		580,903		658,262			(25,039)				0010
.A09146WNDX EUR009/14/27|.A09146W| &20260914EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/14/2026	09/14/2027	47	1,375,000	29127.16		71,683		68,721		82,724			(2,962)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C09146SPDLV5E EUR009/14|.C09146S|&20 260914E1OS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2026	09/14/2027	996	365,000	366.39		5,986		5,739		2,489			(247)				0010
.C09146UPDLV5E EUR009/14|.C09146U|&20 260914E1VO014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2026	09/14/2027	4,012	1,470,000	366.39		36,456		34,950		12,927			(1,506)				0010
.C09146VPDLV5E EUR009/14|.C09146V|&20 260914E1VO015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2026	09/14/2027	155,831	57,095,000	366.39		1,415,956		502,090		502,090	(913,866)						0010
.C09146RPDLV5E EUR009/14|.C09146R|&20 260914E1VO013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2026	09/14/2027	10,453	3,830,000	366.39		94,984		91,059		33,681			(3,925)				0010
.C09146QPDLV5E EUR009/14|.C09146Q|&20 260914E1VO012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2026	09/14/2028	996	365,000	366.39		12,848		12,584		5,468			(264)				0010
.C09146TPDLV5E EUR009/14|.C09146T|&20 260914E1OS053	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2026	09/14/2027	614	225,000	366.39		5,580		5,349		1,979			(231)				0010
.A09166JSPX EUR009/07/27|.A09166J| &20260916E1OS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/16/2026	09/07/2027	1,368	10,497,375	7673.52		395,843		395,843		415,173			(15,091)				0010
.A09166GSPX EUR009/07/27|.A09166G| &20260916E1OS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/16/2026	09/07/2027	1,567	12,024,406	7673.52		248,652		248,652		256,941			(9,479)				0010
.A09166KSPX EUR009/07/27|.A09166K| &20260916E1OS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/16/2026	09/07/2027	2,021	15,508,184	7673.52		649,583		649,583		683,944			(24,764)				0010
.A09166LSPX EUR009/07/27|.A09166L| &20260916E1OS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/16/2026	09/07/2027	131	1,005,231	7673.52		51,750		51,750		54,634			(1,973)				0010
.A09166HSPX EUR009/07/27|.A09166H| &20260916E1OS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/16/2026	09/07/2027	782	6,000,693	7673.52		170,460		170,460		178,205			(6,498)				0010
.A09166FSPX EUR009/07/27|.A09166F| &20260916E1OS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/16/2026	09/07/2027	1,368	10,497,375	7673.52		129,246		129,246		130,949			(4,927)				0010
.A09166ASPX EUR008/16/27|.A09166A| &20260916E1VO001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/16/2026	08/16/2027	138	1,004,363	7296.04		106,503		106,503		113,045			(4,340)				0010
.A09166ISPX EUR009/07/27|.A09166I| &20260916E1OS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/16/2026	09/07/2027	912	6,998,250	7673.52		232,357		232,357		243,161			(8,858)				0010
.A09166BSPX EUR008/16/27|.A09166B| &20260916E1OS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/16/2026	08/16/2027	368	2,865,160	7785.76		133,548		133,548		141,056			(5,442)				0010
.A09166ESPX EUR009/07/27|.A09166E| &20260916E1OS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/16/2026	09/07/2027	764	5,862,569	7673.52		301,428		301,428		318,246			(11,491)				0010
.A09166CSPX EUR009/07/27|.A09166C| &20260916E1OS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/16/2026	09/07/2027	661	5,072,197	7673.52		148,784		148,784		155,591			(5,672)				0010
.A09166DSPX EUR009/07/27|.A09166D| &20260916E1OS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/16/2026	09/07/2027	4,099	31,453,758	7673.52		1,218,261		1,218,261		1,279,084			(46,444)				0010
.A09166NSPX EUR008/16/27|.A09166N| &20260916E1OS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/16/2026	08/16/2027	577	4,492,384	7785.76		211,442		214,782		214,782	3,340						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A09166MSPX EUR008/16/27|.A09166M|&20260916E|OS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	.09/16/2026	.08/16/2027	544	4,235,453	7785.76		154,142		157,666		157,666	3,524						0010
.A09186NMXEA EUR008/23/2|.A09186N|&20260918E|OS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.08/23/2027	255	827,123	3243.62		14,747		14,350		13,779			(396)				0010
.A09186HMXEA EUR007/07/2|.A09186H|&20260918E|OS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.07/07/2027	221	694,486	3142.47		14,825		14,361		14,063			(463)				0010
.A09186CMXEA EUR005/28/2|.A09186C|&20260918E|OS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.05/28/2027	404	1,249,867	3093.73		28,858		27,810		27,872			(1,047)				0010
.A09186JMXEA EUR007/21/2|.A09186J|&20260918E|OS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.07/21/2027	261	814,156	3119.37		15,900		15,426		14,939			(474)				0010
.A09186MMXEA EUR008/16/2|.A09186M|&20260918E|OS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.08/16/2027	220	717,768	3262.58		12,417		12,076		11,522			(341)				0010
.A09186BMXEA EUR005/21/2|.A09186B|&20260918E|OS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.05/21/2027	205	627,726	3062.08		12,339		11,878		11,875			(461)				0010
.A09186PMXEA EUR009/07/2|.A09186P|&20260918E|OS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.09/07/2027	238	771,579	3241.93		10,403		10,135		9,554			(268)				0010
.A09186KMXEA EUR007/28/2|.A09186K|&20260918E|OS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.07/28/2027	279	868,125	3111.56		14,430		14,010		13,409			(420)				0010
.A09186EMXEA EUR006/14/2|.A09186E|&20260918E|OS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.06/14/2027	226	710,169	3142.34		13,271		12,820		12,557			(451)				0010
.A09186FMXEA EUR006/21/2|.A09186F|&20260918E|OS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.06/21/2027	342	1,074,711	3142.43		14,785		14,295		13,563			(489)				0010
.A09186QMXEA EUR009/14/2|.A09186Q|&20260918E|OS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.09/14/2027	179	567,162	3168.5		9,886		9,637		9,310			(249)				0010
.A09186OMXEA EUR008/30/2|.A09186O|&20260918E|OS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.08/30/2027	208	675,239	3246.34		13,911		13,545		13,107			(366)				0010
.A09186GMXEA EUR006/28/2|.A09186G|&20260918E|OS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.06/28/2027	215	665,410	3094.93		15,725		15,218		14,979			(507)				0010
.A09186DMXEA EUR006/07/2|.A09186D|&20260918E|OS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.06/07/2027	287	874,259	3046.2		20,480		19,766		19,832			(714)				0010
.A09186AMXEA EUR005/14/2|.A09186A|&20260918E|OS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.05/14/2027	286	878,841	3072.87		14,606		14,044		13,901			(562)				0010
.A09186LMXEA EUR008/09/2|.A09186L|&20260918E|OS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.08/09/2027	364	1,181,573	3246.08		17,934		17,431		16,493			(503)				0010
.A09186IMXEA EUR007/14/2|.A09186I|&20260918E|OS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.07/14/2027	299	936,405	3131.79		18,107		17,555		17,016			(552)				0010
.A09186VMXEA EUR006/28/2|.A09186V|&20260918E|OS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.09/18/2026	.06/28/2027	193	597,321	3094.93		25,163		24,352		24,421			(812)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A09186TMXEA EUR005/21/2|.A09186T|&20260918EIOS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/18/2026	05/21/2027	152	465,436	3062.08		18,719		18,020		18,559			(699)				0010
.A09186UMXEA EUR006/07/2|.A09186U|&20260918EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/18/2026	06/07/2027	149	453,884	3046.2		20,605		19,886		20,421			(719)				0010
.A09186RMXEA EUR004/28/2|.A09186R|&20260918EIOSD18	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/18/2026	04/28/2027	153	460,908	3012.47		18,869		18,090		18,522			(779)				0010
.A09186SMXEA EUR005/07/2|.A09186S|&20260918EIOSD19	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/18/2026	05/07/2027	148	458,886	3100.58		15,839		15,211		15,492			(628)				0010
.C09216PSPX EUR009/21/27|.C09216P|&20260921EIOS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	1,296	10,065,000	7764.7		454,938		444,912		424,459			(10,026)				0010
.C09216KSPX EUR009/21/27|.C09216K|&20260921EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	1,708	13,265,000	7764.7		522,110		510,604		488,187			(11,507)				0010
.A09216GEEJ EUR009/21/27|.A09216G|&20260921EIOS066	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	10,908	1,660,000	152.18		38,678		37,826		26,496			(852)				0010
.E09216CSPX DIGITAL09/21|.E09216C|&20260921EIDO005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	634	4,925,000	7764.7		256,051		250,408		238,732			(5,643)				0010
.A09216LEEJ EUR009/21/27|.A09216L|&20260921EIOS071	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	2,661	405,000	152.18		12,272		12,001		7,933			(270)				0010
.A09216NEEJ DIGITAL09/21|.A09216N|&20260921EIDO008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	1,150	175,000	152.18		8,400		8,215		6,652			(185)				0010
.A09216JEEJ EUR009/21/27|.A09216J|&20260921EIOS069	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	9,988	1,520,000	152.18		32,680		31,960		22,343			(720)				0010
.A09216VNDX EUR009/21/27|.A09216V|&20260921EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2026	09/21/2027	101	3,085,000	30482.35		155,123		151,704		152,317			(3,419)				0010
.A09216EEEJ EUR009/21/27|.A09216E|&20260921EIOS064	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	29,899	4,550,000	152.18		47,775		46,722		29,036			(1,053)				0010
.A09216KEEJ EUR009/21/27|.A09216K|&20260921EIOS070	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	14,687	2,235,000	152.18		66,827		65,354		43,561			(1,473)				0010
.C09216ESPX EUR009/21/27|.C09216E|&20260921EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	1,016	7,890,000	7764.7		182,417		178,397		172,939			(4,020)				0010
.C09216USPX EUR009/21/27|.C09216U|&20260921EIOS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	1,151	8,935,000	7764.7		471,411		461,021		433,432			(10,389)				0010
.A09216FEEJ EUR009/21/27|.A09216F|&20260921EIOS065	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	26,613	4,050,000	152.18		69,660		68,125		46,930			(1,535)				0010
.C09216ZSPX EUR009/21/27|.C09216Z|&20260921EIOS051	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	317	2,465,000	7764.7		143,167		140,012		130,390			(3,155)				0010
.D09216HSPX EUR009/21/27|.D09216H|&20260921EIVO010	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	64	500,000	7764.7		44,945		43,954		39,064			(991)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.C09216DSPX EUR009/21/27|.C09216D| &20260921EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	555	4,310,000	7764.7		80,856		79,074		76,802			(1,782)				0010
.C09216BSPX EUR009/21/27|.C09216B| &20260921EIOS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	149	1,160,000	7764.7		4,060		3,971		3,784			(89)				0010
.B09216QNDX DIGITAL09/21|.B09216Q| &20260921EID0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	72	2,205,000	30482.35		113,183		110,688		109,827			(2,494)				0010
.A09216IEEJ EUR009/21/27|.A09216I| &20260921EIOS068	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	18,859	2,870,000	152.18		54,817		53,609		37,199			(1,208)				0010
.C09216NSPX EUR009/21/27|.C09216N| &20260921EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	169	1,315,000	7764.7		57,636		56,366		53,795			(1,270)				0010
.C09216CSPX EUR009/21/27|.C09216C| &20260921EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	1,121	8,705,000	7764.7		139,280		136,210		105,581			(3,070)				0010
.C09216GSPX EUR009/21/27|.C09216G| &20260921EIOS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	617	4,790,000	7764.7		141,592		138,472		133,293			(3,120)				0010
.A09216BEEJ EUR009/21/27|.A09216B| &20260921EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	2,136	325,000	152.18		10,043		9,821		6,392			(221)				0010
.A09216CEEJ EUR009/21/27|.A09216C| &20260921EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	2,379	375,000	157.612826		6,525		6,381		3,350			(144)				0010
.C09216XSPX EUR009/21/27|.C09216X| &20260921EIOS049	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	813	6,315,000	7764.7		349,725		342,017		319,971			(7,707)				0010
.A09216HEEJ EUR009/21/27|.A09216H| &20260921EIOS067	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	6,013	915,000	152.18		24,705		24,161		16,668			(544)				0010
.A09216RNDX EUR009/21/27|.A09216R| &20260921EIOS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2026	09/21/2027	30	920,000	30482.35		26,517		25,933		25,902			(584)				0010
.A09216XNDX EUR009/21/27|.A09216X| &20260921EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2026	09/21/2027	136	4,145,000	30482.35		219,453		214,616		214,991			(4,836)				0010
.A09216DEEJ EUR009/21/27|.A09216D| &20260921EIOS063	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	11,105	1,690,000	152.18		51,207		50,078		33,102			(1,129)				0010
.A09216OEEJ DIGITAL09/21|.A09216O| &20260921EID0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	4,600	700,000	152.18		33,600		32,860		26,607			(741)				0010
.D09216ISPX EUR009/21/27|.D09216I| &20260921EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	249	1,930,000	7764.7		173,488		169,664		150,786			(3,823)				0010
.C09216TSPX EUR009/21/27|.C09216T| &20260921EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	683	5,300,000	7764.7		277,932		271,807		255,717			(6,125)				0010
.A09216MEEJ EUR009/21/27|.A09216M| &20260921EIOS072	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	8,543	1,300,000	152.18		38,870		38,013		25,310			(857)				0010
.C09216RSPX EUR009/21/27|.C09216R| &20260921EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	426	3,305,000	7764.7		168,886		165,164		155,848			(3,722)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C09216QSPX EUR009/21/27|.C09216Q| &20260921EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	580	4,500,000	7764.7		197,235		192,888		184,089			(4,347)				0010
.A09216UNDX EUR009/21/27|.A09216U| &20260921EIOS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2026	09/21/2027	124	3,780,000	30482.35		188,569		184,413		185,202			(4,156)				0010
.A09216AEEJ EUR009/21/27|.A09216A| &20260921EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	9,692	1,475,000	152.18		45,578		44,573		29,008			(1,004)				0010
.C09216JSPX EUR009/21/27|.C09216J| &20260921EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	2,465	19,140,000	7764.7		723,109		707,173		676,665			(15,936)				0010
.D09216ASPX EUR009/21/27|.D09216A| &20260921EIOS052	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	1,297	10,070,000	7764.7		584,866		571,976		532,668			(12,890)				0010
.C09216QSPX EUR009/21/27|.C09216Q| &20260921EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	943	7,325,000	7764.7		337,683		330,240		314,981			(7,442)				0010
.C09216FSPX EUR009/21/27|.C09216F| &20260921EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	905	7,030,000	7764.7		200,917		196,489		189,326			(4,428)				0010
.C09216VSPX EUR009/21/27|.C09216V| &20260921EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	3,177	24,670,000	7764.7		1,318,118		1,289,069		1,210,294			(29,049)				0010
.D09216JSPX EUR009/21/28|.D09216J| &20260921EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2028	81	630,000	7764.7		93,398		92,373		85,873			(1,025)				0010
.C09216YSPX EUR009/21/27|.C09216Y| &20260921EIOS050	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	185	1,440,000	7764.7		81,029		79,243		74,023			(1,786)				0010
.A09216WNDX EUR009/21/27|.A09216W| &20260921EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2026	09/21/2027	95	2,895,000	30482.35		150,106		146,798		147,272			(3,308)				0010
.C09216LSPX EUR009/21/27|.C09216L| &20260921EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	261	2,030,000	7764.7		84,204		82,349		78,668			(1,856)				0010
.C09216WSPX EUR009/21/27|.C09216W| &20260921EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	2,677	20,785,000	7764.7		1,150,242		1,124,892		1,052,498			(25,350)				0010
.E09216DSPX DIGITAL09/21|.E09216D| &20260921EID0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	2,536	19,695,000	7764.7		1,023,943		1,001,377		954,687			(22,566)				0010
.A09216TNDX EUR009/21/27|.A09216T| &20260921EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2026	09/21/2027	124	3,780,000	30482.35		188,569		184,413		185,202			(4,156)				0010
.A09216YNDX EUR009/21/27|.A09216Y| &20260921EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2026	09/21/2027	20	605,000	30482.35		33,978		33,229		33,254			(749)				0010
.C09216HSPX EUR009/21/27|.C09216H| &20260921EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	947	7,355,000	7764.7		230,432		225,354		216,600			(5,078)				0010
.B09216RNDX DIGITAL09/21|.B09216R| &20260921EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	09/21/2027	289	8,810,000	30482.35		452,217		442,251		438,810			(9,966)				0010
.E09216QPDLV5E EUR009/21|.E09216Q|&20260921EIV0030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZIWZ7FF32TIWEFA76	09/21/2026	09/21/2027	3,285	1,195,000	363.72		29,636		28,983		13,319			(653)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.E09216HFTL DIGITAL09/21|.E09216H|&20260921EID0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	09/21/2026	09/21/2027	136	80,000	586.56		3,848		3,763		2,928			(85)				0010
.E09216UPDLV5E EUR009/21|.E09216U|&20260921EIOS073	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2026	09/21/2027	426	155,000	363.72		3,689		3,608		1,700			(81)				0010
.E09216LFTL EUR009/14/27|.E09216L|&20260921EIOS079	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	09/21/2026	09/14/2027	212	124,925	589.27		6,037		5,901		4,591			(136)				0010
.E09216PPDLV5E EUR009/21|.E09216P|&20260921EIV0029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2026	09/21/2028	1,045	380,000	363.72		13,376		13,229		6,644			(147)				0010
.E09216NFTL DIGITAL09/14|.E09216N|&20260921EID0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	09/21/2026	09/14/2027	93	55,000	589.27		2,607		2,548		1,965			(59)				0010
.E09216FFTL EUR009/21/27|.E09216F|&20260921EIOS075	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	09/21/2026	09/21/2027	256	150,000	586.56		7,260		7,100		5,583			(160)				0010
.E09216KFTL EUR005/07/27|.E09216K|&20260921EIOS078	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	09/21/2026	05/07/2027	337	179,880	533.77		13,896		13,404		11,476			(492)				0010
.E09216MFTL EUR009/14/27|.E09216M|&20260921EIOS080	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	09/21/2026	09/14/2027	865	509,719	589.27		24,632		24,079		18,731			(554)				0010
.E09216JFTL EUR005/07/27|.E09216J|&20260921EIOS077	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	09/21/2026	05/07/2027	347	185,218	533.77		14,308		13,802		11,817			(506)				0010
.E09216SPDLV5E EUR009/21|.E09216S|&20260921EIV0032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2026	09/21/2027	11,300	4,110,000	363.72		101,928		99,682		45,809			(2,246)				0010
.E09216RPDLV5E EUR009/21|.E09216R|&20260921EIV0031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2026	09/21/2028	3,877	1,410,000	363.72		49,632		49,087		24,653			(545)				0010
.E09216GFTL EUR009/21/27|.E09216G|&20260921EIOS076	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	09/21/2026	09/21/2027	1,006	590,000	586.56		28,556		27,927		21,960			(629)				0010
.E09216IFTL DIGITAL09/21|.E09216I|&20260921EID0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	09/21/2026	09/21/2027	554	325,000	586.56		15,633		15,288		11,897			(345)				0010
.E09216OFTL DIGITAL09/14|.E09216O|&20260921EID0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Goldman Sachs Intern W22LROWP2IHZNBB6K528	09/21/2026	09/14/2027	373	220,000	589.27		10,428		10,193		7,861			(234)				0010
.E09216VPDLV5E EUR009/21|.E09216V|&20260921EIOS074	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2026	09/21/2027	646	235,000	363.72		5,828		5,700		2,619			(128)				0010
.A09286GEEJ EUR009/28/27|.A09286G|&20260928EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	3,048	460,000	150.93		2,484		2,484		1,148							0010
.B09286ESPX EUR009/28/27|.B09286E|&20260928EIOS011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	1,432	11,005,000	7683.69		146,367		146,367		137,506							0010
.B09286PSPX EUR009/28/27|.B09286P|&20260928EIOS022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	947	7,280,000	7683.69		329,056		329,056		320,606							0010
.A09286LEEJ EUR009/28/27|.A09286L|&20260928EIOS043	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	3,843	580,000	150.93		13,804		13,804		11,061							0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.B09286NSPX EUR009/28/27|.B09286N| &20260928E|OS020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	870	6,685,000	7683.69		272,748		272,748		264,935							0010
.A09286JEEJ EUR009/28/27|.A09286J| &20260928E|OS041	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	10,336	1,560,000	150.93		33,540		33,540		26,728							0010
.A09286DEEJ EUR009/28/27|.A09286D| &20260928E|VO008	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	4,635	700,000	151.035651		21,280		21,280		16,239							0010
.A09286OEEJ EUR009/28/27|.A09286O| &20260928E|OS046	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	20,771	3,135,000	150.93		34,485		34,485		24,107							0010
.A09286VNDX EUR009/28/27|.A09286V| &20260928E|OS004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	34	1,039,999	30276.81		51,376		51,376		51,664							0010
.C09286HSPX DIGITAL09/28|.C09286H| &20260928E|DO003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/28/2026	09/28/2027	779	5,985,000	7683.69		311,220		311,220		298,262							0010
.B09286BNDX DIGITAL09/28|.B09286B| &20260928E|DO001	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	80	2,425,000	30276.81		123,433		123,433		122,981							0010
.A09286IEEJ EUR009/28/27|.A09286I| &20260928E|OS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	2,352	355,000	150.93		10,721		10,721		8,298							0010
.C09286FSPX EUR009/28/28|.C09286F| &20260928E|VO003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2028	23	175,000	7683.69		26,128		26,128		25,437							0010
.A09286CEEJ EUR009/28/27|.A09286C| &20260928E|VO007	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	5,509	860,000	156.121992		15,222		15,222		9,943							0010
.B09286USPX EUR009/28/27|.B09286U| &20260928E|OS027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	1,122	8,620,000	7683.69		463,756		463,756		452,850							0010
.B09286JSPX EUR009/28/27|.B09286J| &20260928E|OS016	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	454	3,485,000	7683.69		105,247		105,247		102,056							0010
.A09286YNDX EUR009/28/27|.A09286Y| &20260928E|OS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	77	2,324,999	30276.81		125,085		125,085		125,705							0010
.A09286MEEJ EUR009/28/27|.A09286M| &20260928E|OS044	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	4,737	715,000	150.93		19,234		19,234		15,329							0010
.B09286ZSPX EUR009/28/27|.B09286Z| &20260928E|OS032	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	687	5,280,000	7683.69		304,656		304,656		295,970							0010
.A09286SNDX EUR009/28/27|.A09286S| &20260928E|OS001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	18	549,999	30276.81		15,895		15,895		15,849							0010
.B09286DSPX EUR009/28/27|.B09286D| &20260928E|OS010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	135	1,035,000	7683.69		4,037		4,037		3,486							0010
.A09286HEEJ EUR009/28/27|.A09286H| &20260928E|OS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	9,011	1,360,000	150.93		40,528		40,528		31,574							0010
.B09286QSPX EUR009/28/27|.B09286Q| &20260928E|OS023	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	343	2,635,000	7683.69		122,528		122,528		119,591							0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C09286BSPX EUR009/28/27|.C09286B| &20260928EIOS034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	312	2,400,000	7683.69		142,560		142,560		138,269							0010
.B09286FSPX EUR009/28/27|.B09286F| &20260928EIOS012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	695	5,340,000	7683.69		102,528		102,528		98,326							0010
.C09286DSPX EUR009/28/27|.C09286D| &20260928EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	40	310,000	7683.69		28,086		28,086		26,940							0010
.B09286GSPX EUR009/28/27|.B09286G| &20260928EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	1,089	8,365,000	7683.69		196,578		196,578		189,474							0010
.B09286MSPX EUR009/28/27|.B09286M| &20260928EIOS019	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	668	5,130,000	7683.69		196,992		196,992		191,208							0010
.A09286PEEJ EUR009/28/27|.A09286P| &20260928EIOS047	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	19,844	2,995,000	150.93		51,215		51,215		39,729							0010
.B09286HSPX EUR009/28/27|.B09286H| &20260928EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	404	3,105,000	7683.69		78,246		78,246		75,636							0010
.B09286SSPX EUR009/28/27|.B09286S| &20260928EIOS025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	359	2,755,000	7683.69		141,056		141,056		137,996							0010
.B09286WSPX EUR009/28/27|.B09286W| &20260928EIOS029	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	224	1,720,000	7683.69		96,148		96,148		93,528							0010
.A09286QEEJ DIGITAL09/28|.A09286Q| &20260928EID0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	861	130,000	150.93		6,552		6,552		5,694							0010
.A09286KEEJ EUR009/28/27|.A09286K| &20260928EIOS042	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	27,231	4,110,000	150.93		78,501		78,501		61,609							0010
.B09286XSPX EUR009/28/27|.B09286X| &20260928EIOS030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	568	4,365,000	7683.69		244,004		244,004		237,504							0010
.B09286RSPX EUR009/28/27|.B09286R| &20260928EIOS024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	1,378	10,585,000	7683.69		492,203		492,203		480,406							0010
.A09286XNDX EUR009/28/27|.A09286X| &20260928EIOS006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	192	5,819,999	30276.81		309,624		309,624		311,125							0010
.C09286ISPX DIGITAL09/28|.C09286I| &20260928EID0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	09/28/2026	09/28/2027	3,116	23,945,000	7683.69		1,245,140		1,245,140		1,193,295							0010
.C09286ASPX EUR009/28/27|.C09286A| &20260928EIOS033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	275	2,115,000	7683.69		123,728		123,728		120,149							0010
.B09286CNDX DIGITAL09/28|.B09286C| &20260928EID0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	321	9,705,001	30276.81		493,985		493,985		492,177							0010
.B09286OSPX EUR009/28/27|.B09286O| &20260928EIOS021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	655	5,035,000	7683.69		222,044		222,044		216,004							0010
.B09286VSPX EUR009/28/27|.B09286V| &20260928EIOS028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	4,580	35,190,000	7683.69		1,893,222		1,893,222		1,848,701							0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C09286GSPX EUR009/28/28|.C09286G| &20260928EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2028	96	735,000	7683.69		109,736		109,736		106,837							0010
.A09286NEEJ EUR009/28/27|.A09286N| &20260928EIOS045	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	2,385	360,000	150.93		10,188		10,188		8,073							0010
.A09286ZNDX EUR009/28/27|.A09286Z| &20260928EIOS008	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	88	2,670,000	30276.81		144,981		144,981		145,571							0010
.B09286KSPX EUR009/28/27|.B09286K| &20260928EIOS017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	563	4,325,000	7683.69		137,968		137,968		133,630							0010
.A09286WNDX EUR009/28/27|.A09286W| &20260928EIOS005	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	28	844,999	30276.81		42,884		42,884		43,107							0010
.B09286YSPX EUR009/28/27|.B09286Y| &20260928EIOS031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	2,528	19,425,000	7683.69		1,118,880		1,118,880		1,087,591							0010
.C09286CSPX EUR009/28/27|.C09286C| &20260928EIOS035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	1,275	9,795,000	7683.69		581,823		581,823		564,309							0010
.B09286TSPX EUR009/28/27|.B09286T| &20260928EIOS026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	1,106	8,500,000	7683.69		439,450		439,450		429,652							0010
.B09286ISPX EUR009/28/27|.B09286I| &20260928EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	1,039	7,985,000	7683.69		232,364		232,364		225,012							0010
.B09286ANDX EUR009/28/27|.B09286A| &20260928EIOS009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	27	819,999	30276.81		46,494		46,494		46,662							0010
.A09286BEEJ EUR009/28/27|.A09286B| &20260928EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	20,109	3,035,000	150.93		93,478		93,478		71,338							0010
.A09286EEEJ EUR009/28/27|.A09286E| &20260928EIOS036	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	4,141	625,000	150.93		18,625		18,625		14,518							0010
.C09286ESPX EUR009/28/27|.C09286E| &20260928EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	152	1,165,000	7683.69		105,549		105,549		101,244							0010
.B09286LSPX EUR009/28/27|.B09286L| &20260928EIOS018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	2,482	19,070,000	7683.69		730,381		730,381		708,925							0010
.A09286TNDX EUR009/28/27|.A09286T| &20260928EIOS002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	73	2,194,999	30276.81		63,326		63,326		63,252							0010
.A09286REEJ DIGITAL09/28|.A09286R| &20260928EIDO006	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	3,412	515,000	150.93		25,956		25,956		22,559							0010
.A09286UNDX EUR009/28/27|.A09286U| &20260928EIOS003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Truist Bank JJKC32MCHWDI71265Z06	09/28/2026	09/28/2027	110	3,324,999	30276.81		163,258		163,258		164,056							0010
.A09286FEEJ EUR009/28/27|.A09286F| &20260928EIOS037	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2027	9,806	1,480,000	150.93		44,696		44,696		34,596							0010
.A09286AEEJ EUR009/28/28|.A09286A| &20260928EIV0005	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2026	09/28/2028	1,656	250,000	150.93		10,300		10,300		8,133							0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.C09286KPDLV5E EUR009/28|.C09286K|&20 260928EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/28/2026	09/28/2027	2,568	920,000	358.28		22,816		22,816		15,677							0010
.C09286JPDLV5E EUR009/28|.C09286J|&20 260928EIV0009	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/28/2026	09/28/2028	2,652	950,000	358.28		33,345		33,345		22,214							0010
.C09286MPDLV5E EUR009/28|.C09286M|&20 260928EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/28/2026	09/28/2027	8,443	3,025,000	358.28		75,020		75,020		51,548							0010
.C09286LPDLV5E EUR009/28|.C09286L|&20 260928EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/28/2026	09/28/2028	7,131	2,555,000	358.28		89,681		89,681		59,744							0010
.C09286OPDLV5E EUR009/28|.C09286O|&20 260928EIOS048	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/28/2026	09/28/2027	363	130,000	358.28		3,224		3,224		2,215							0010
0159999999. Subtotal - purchased options - hedging other - call options and warrants										188,581,852	489,991,774		454,830,931	XXX	827,867,343	20,834,271		(229,578,011)			XXX	XXX
.121125FSPX EQFIID12/07/2|.121125F|SPX EQFIID 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/11/2025	12/07/2026	1,974	14,039,000	7113.61	940,796			176,564		116,521			(719,432)				0010
.121125BSPX EQFIID12/07/2|.121125B|SPX EQFIID 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/11/2025	12/07/2026	674	4,794,000	7113.61	321,260			39,789		39,789			(282,519)				0010
.121125DSPX EQFIID12/07/2|.121125D|SPX EQFIID 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/11/2025	12/07/2026	1,781	12,669,000	7113.61	848,988			159,334		105,151			(649,226)				0010
.011426TEEJ EUR001/14/27|.011426T|&20260114EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	35,233	5,300,000	150.428540115512		53,000		78,558		78,558	25,558						0010
.011426VEEJ EUR001/14/27|.011426V|&20260114EIV0016	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	9,307	1,400,000	150.428533284193		14,000		4,050		20,751			(9,950)				0010
.090326AEEJ EQFIID03/08/2|.090326A|EEJ EQFIID 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	3,291	500,000	151.95		5,000		2,182		11,482			(2,818)				0010
.260903YEEJ EQFIID03/08/2|.260903Y|EEJ EQFIID 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	3,291	500,000	151.95		5,000		2,182		11,482			(2,818)				0010
.031626XEEJ EQFIID03/14/2|.031626X|EEJ EQFIID 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/14/2028	21,781	3,300,000	151.51		33,000		111,824		111,824	78,824						0010
.260705ZEEJ EQFIID05/07/2|.260705Z|EEJ EQFIID 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	10,042	1,525,000	151.86		15,250		9,209		38,817			(6,041)				0010
.T261405EEJ EQFIID11/30/2|.T261405|EEJ EQFIID 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	11/30/2026	5,569	850,000	152.63		8,500		2,602		17,074			(5,898)				0010
.262105YPDLV5E EUR005/21|.262105Y|PDL V5E EURO 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/21/2026	05/21/2027	2,602	975,000	374.72		18,720		12,064		49,252			(6,656)				0010
.U262805PDLV5E EUR005/28|.U262805|PDL V5E EURO 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/28/2026	05/28/2027	1,372	515,000	375.36		10,094		26,781		26,781	16,687						0010
.060826WEEJ EQFIID01/14/2|.060826W|EEJ EQFIID 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	01/14/2027	7,291	1,100,000	150.87		11,000		5,298		17,986			(5,702)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.060826SEEJ EQFWD11/30/2|.060826S|EEJ EQFWD 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	11/30/2026	7,954	1,200,000	150.87		12,000		4,162		15,519			(7,838)				0010
.060826UEEJ EQFWD11/30/2|.060826U|EEJ EQFWD 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	11/30/2026	9,942	1,500,000	150.87		15,000		5,202		19,398			(9,798)				0010
.080626YPDLV5E EUR006/08|.080626Y|PDLV5E EURO 06/0	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2026	06/08/2027	4,221	1,575,000	373.13		30,240		20,826		74,758			(9,414)				0010
.220626LPDLV5E EUR006/22|.220626L|PDLV5E EURO 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/22/2026	06/22/2027	3,055	1,145,000	374.83		26,106		18,986		58,747			(7,120)				0010
.A07146UEEJ EQFWD07/14/2|.A07146U|EEJ EQFWD 07/14/	EQUITY INDEXED ANNUITY		Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	7,731	1,165,000	150.69		11,650		9,179		28,124			(2,471)				0010
.A07146WEEJ EQFWD07/14/2|.A07146W|EEJ EQFWD 07/14/	EQUITY INDEXED ANNUITY		Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	41,045	6,185,000	150.69		61,850		149,312		149,312	87,462						0010
.D07146DPDLV5E EUR007/14|.D07146D|PDLV5E EURO 07/1	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2026	07/14/2027	3,664	1,385,000	378.03		31,717		24,989		81,020			(6,728)				0010
.D07146BPDLV5E EUR007/14|.D07146B|PDLV5E EURO 07/1	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2026	07/14/2027	1,627	615,000	378.03		14,084		11,096		35,977			(2,987)				0010
.A07216TEEJ EQFWD07/21/2|.A07216T|EEJ EQFWD 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	5,672	860,000	151.62		8,600		6,942		23,833			(1,658)				0010
.A08076UEEJ EQFWD04/28/2|.A08076U|EEJ EQFWD 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	04/28/2027	8,470	1,285,000	151.71		12,850		10,329		31,530			(2,521)				0010
.F08076IPDLV5E EUR008/09|.F08076I|PDLV5E EURO 08/0	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/07/2026	08/09/2027	2,163	815,000	376.73		18,664		16,041		45,650			(2,622)				0010
.A08146TEEJ EQFWD08/16/2|.A08146T|EEJ EQFWD 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	16,431	2,505,000	152.46		25,050		78,524		78,524	53,474						0010
.A08286VEEJ EQFWD08/30/2|.A08286V|EEJ EQFWD 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	6,618	1,005,000	151.86		10,050		29,883		29,883	19,833						0010
.D09216LSPX EQFWD10/07/2|.D09216L|SPX EQFWD 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	10/07/2026	1,095	8,500,000	7764.7		71,825		137,511		137,511	65,686						0010
.A09216QEEJ EQFWD02/22/2|.A09216Q|EEJ EQFWD 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	02/22/2027	10,162	1,545,000	152.04		15,450		14,637		35,005			(813)				0010
.E09216XPDLV5E EUR009/21|.E09216X|PDLV5E EURO 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/21/2026	09/21/2027	3,195	1,165,000	364.67		26,562		38,988		38,988	12,426						0010
0169999999. Subtotal - purchased options - hedging other - put options										2,111,044	565,261		1,207,045	XXX	1,529,247	77,431		(1,462,510)			XXX	XXX
.091219I ICF10/25/26|.091219I|Int&20190912IRCF009	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	2,000,000	2,000,000	0.0133	51,000						(3)						0040
.091219G ICF11/20/26|.091219G|Int&20190912IRCF007	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	7,000,000	7,000,000	0.0135	188,000						(26)						0040

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.091219M																						
ICF10/25/26|.091219M||nt&20190912|RCF013 ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	10,000,000	10,000,000	0.0133	256,000						(17)						0040
.091219E																						
ICF11/20/26|.091219E||nt&20190912|RCF005 ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	4,000,000	4,000,000	0.0135	106,000						(15)						0040
.0912190																						
ICF10/25/26|.0912190||nt&20190912|RCF015 ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	16,000,000	16,000,000	0.0133	410,000						(27)						0040
.091219C																						
ICF11/20/26|.091219C||nt&20190912|RCF003 ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	2,000,000	2,000,000	0.0135	53,000						(7)						0040
.091219K																						
ICF10/25/26|.091219K||nt&20190912|RCF011 ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	2,000,000	2,000,000	0.0133	51,000						(3)						0040
.091819C																						
ICF10/20/26|.091819C||nt&20190918|RCF003 ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	09/18/2019	10/20/2026	5,750,000	5,750,000	0.013	136,750						(8)						0040
.091819A																						
ICF10/20/26|.091819A||nt&20190918|RCF001 ..	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	09/18/2019	10/20/2026	5,750,000	5,750,000	0.013	136,750						(8)						0040
.103119E																						
ICF01/23/27|.103119E||nt&20191031|RCF005 ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	01/23/2027	8,000,000	8,000,000	0.0125	200,000			1		1	(91)						0040
.103119C																						
ICF01/23/27|.103119C||nt&20191031|RCF003 ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	01/23/2027	8,000,000	8,000,000	0.0125	200,000			1		1	(91)						0040
.120519G																						
ICF01/15/27|.120519G||nt&20191205|RCF007 ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	01/15/2027	5,000,000	5,000,000	0.0138	125,000			1		1	(59)						0040
.120519C																						
ICF01/16/27|.120519C||nt&20191205|RCF003 ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	01/16/2027	5,000,000	5,000,000	0.0138	126,250			1		1	(64)						0040
.120519E																						
ICF01/16/27|.120519E||nt&20191205|RCF005 ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	01/16/2027	15,000,000	15,000,000	0.0138	378,750			2		2	(191)						0040
.120519M																						
ICF10/15/27|.120519M||nt&20191205|RCF013 ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	10/15/2027	8,000,000	8,000,000	0.0138	230,000			215		215	(1,052)						0040
.120519A																						
ICF04/15/27|.120519A||nt&20191205|RCF001 ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	04/15/2027	9,000,000	9,000,000	0.0138	235,000			18		18	(338)						0040
.120519K																						
ICF01/15/27|.120519K||nt&20191205|RCF011 ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	01/15/2027	10,000,000	10,000,000	0.0138	250,000			1		1	(118)						0040
.121919I																						
ICF01/23/27|.121919I||nt&20191219|RCF009 ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/19/2019	01/23/2027	7,000,000	7,000,000	0.0152	168,000			2		2	(122)						0040
.121919G																						
ICF01/23/27|.121919G||nt&20191219|RCF007 ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/19/2019	01/23/2027	3,000,000	3,000,000	0.0152	72,000			1		1	(52)						0040
.032421W																						
ICF07/20/27|.032421W||nt&20210324|RCF023 ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2027	7,000,000	7,000,000	0.00985	1			47		47	(335)						0040
.32421AI																						
ICF01/20/27|.32421AI||nt&20210324|RCF035 ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/20/2027	7,500,000	7,500,000	0.00985	1						(51)						0040

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.032421G ICF10/20/28|.032421G|Int&20210324|RCF007	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/20/2028	14,250,000	14,250,000	0.0125	1			4,046		4,046	(2,957)						0040
.032421M ICF10/25/28|.032421M|Int&20210324|RCF013	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/25/2028	2,000,000	2,000,000	0.0125	1			574		574	(421)						0040
.32421AC ICF01/22/27|.32421AC|Int&20210324|RCF029	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/22/2027	4,000,000	4,000,000	0.00985	1						(28)						0040
.032421S ICF10/22/27|.032421S|Int&20210324|RCF019	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/22/2027	5,000,000	5,000,000	0.00985	1			107		107	(406)						0040
.32421AE ICF01/22/27|.32421AE|Int&20210324|RCF031	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/22/2027	14,000,000	14,000,000	0.00985	1			1		1	(99)						0040
.32421AA ICF04/20/27|.32421AA|Int&20210324|RCF027	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/20/2027	10,000,000	10,000,000	0.00985	1			14		14	(224)						0040
.032421U ICF07/20/27|.032421U|Int&20210324|RCF021	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2027	3,000,000	3,000,000	0.00985	1			20		20	(144)						0040
.032421K ICF07/20/28|.032421K|Int&20210324|RCF011	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2028	20,100,000	20,100,000	0.0125	1			4,144		4,144	(3,486)						0040
.032421A ICF04/25/29|.032421A|Int&20210324|RCF001	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/25/2029	2,000,000	2,000,000	0.0125	1			830		830	(569)						0040
.032421Q ICF10/22/27|.032421Q|Int&20210324|RCF017	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/22/2027	2,500,000	2,500,000	0.00985	1			53		53	(203)						0040
.032421I ICF07/20/28|.032421I|Int&20210324|RCF009	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2028	6,000,000	6,000,000	0.0125	1			1,237		1,237	(1,040)						0040
.032421C ICF04/25/29|.032421C|Int&20210324|RCF003	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/25/2029	6,750,000	6,750,000	0.0125	1			2,803		2,803	(1,921)						0040
.32421AG ICF01/20/27|.32421AG|Int&20210324|RCF033	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/20/2027	7,500,000	7,500,000	0.00985	1						(51)						0040
.032421O ICF10/25/28|.032421O|Int&20210324|RCF015	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/25/2028	6,000,000	6,000,000	0.0125	1			1,723		1,723	(1,262)						0040
.032421Y ICF04/20/27|.032421Y|Int&20210324|RCF025	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/20/2027	5,000,000	5,000,000	0.00985	1			7		7	(112)						0040
.032421E ICF10/20/28|.032421E|Int&20210324|RCF005	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/20/2028	5,000,000	5,000,000	0.0125	1			1,419		1,419	(1,037)						0040
.040921G ICF02/20/27|.040921G|Int&20210409|RCF007	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	02/20/2027	12,000,000	12,000,000	0.01132				5		5	(171)						0040
.040921M ICF05/20/27|.040921M|Int&20210409|RCF013	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	05/20/2027	11,000,000	11,000,000	0.01132				32		32	(405)						0040

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.040921K ICF05/20/27|.040921K||nt&20210409IRCF011	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1JB57QP30	04/09/2021	05/20/2027	4,000,000	4,000,000	0.01132				11		11	(147)						0040
.040921I ICF02/20/27|.040921I||nt&20210409IRCF009	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1JB57QP30	04/09/2021	02/20/2027	3,000,000	3,000,000	0.01132				1		1	(43)						0040
0189999999. Subtotal - purchased options - hedging other - floors										3,373,518			17,319	XXX	17,319	(17,407)					XXX	XXX
0219999999. Subtotal - purchased options - hedging other										194,066,413	490,557,035		456,055,295	XXX	829,413,908	20,894,296		(231,040,521)			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										188,581,852	489,991,774		454,830,931	XXX	827,867,343	20,834,271		(229,578,011)			XXX	XXX
0449999999. Total purchased options - put options										2,111,044	565,261		1,207,045	XXX	1,529,247	77,431		(1,462,510)			XXX	XXX
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors										3,373,518			17,319	XXX	17,319	(17,407)					XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX
0499999999. Total purchased options										194,066,413	490,557,035		456,055,295	XXX	829,413,908	20,894,296		(231,040,521)			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
.V112224SPX DIGITAL11/09|.V112224|&20241122EIDO002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/09/2026	2,773	16,563,406	5973.1	(863,290)			(47,221)		(1,299,363)			330,545				0010
.T082825PDLV5E EUR003/22|.T082825|&20250828EIV0017	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/28/2025	03/22/2027	3,154	1,200,000	380.47	(32,130)			(9,764)		(586)			15,497				0010
.111425USPX EUR009/14/27|.111425U|&20251114EIV0002	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/14/2025	09/14/2027	4,535	31,799,651	7012.2	(3,435,611)			(5,437,339)		(5,437,339)	(2,031,503)						0010
.121125ESPX EQFWD12/07/2|.121125E|SPX EQFWD 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/11/2025	12/07/2026	1,974	14,039,000	7113.61	(932,541)			(175,015)		(1,302,183)			713,119				0010
.121125ASPX EQFWD12/07/2|.121125A|SPX EQFWD 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/11/2025	12/07/2026	674	4,794,000	7113.61	(318,441)			(444,666)		(444,666)	(177,341)						0010
.121125CSPX EQFWD12/07/2|.121125C|SPX EQFWD 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/11/2025	12/07/2026	1,781	12,669,000	7113.61	(841,538)			(157,936)		(1,175,109)			643,529				0010
.0251512PDLV5E EUR011/22|.0251512|&20251215EIV0018	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2025	11/22/2027	4,147	1,574,000	379.55	(38,781)			(22,939)		(5,240)			15,018				0010
.S251512PDLV5E EUR011/09|.S25512|&20251215EIV0020	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2025	11/09/2026	2,650	1,000,000	377.32	(18,519)			(2,209)		(3)			15,461				0010
.011426SEEJ EUR001/14/27|.011426S|&20260114EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	35,233	5,300,000	150.428540115512	(53,000)			(73,011)		(73,011)	(20,011)						0010
.011426UEEJ EUR001/14/27|.011426U|&20260114EIV0015	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	9,307	1,400,000	150.428533284193	(14,000)			(4,050)		(19,286)			9,950				0010
.260903ZEEJ EQFWD03/08/2|.260903Z|EEJ EQFWD 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	3,291	500,000	151.95	(5,000)			(2,182)		(6,205)			2,818				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.260903XEEJ EQFWD03/08/2|.260903X|EEJ EQFWD 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/09/2026	03/08/2027	3,291	500,000	151.95		(5,000)		(2,182)		(6,205)			2,818				0010
.031626WEEJ EQFWD03/14/2|.031626W|EEJ EQFWD 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/14/2028	21,781	3,300,000	151.51		(33,000)		(87,104)		(87,104)	(54,104)						0010
.032426RSPX EUR003/15/27|.032426R|&20260324EIOS013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/24/2026	03/15/2027	236	1,581,054	6699.38		(65,586)		(103,740)		(103,740)	(38,154)						0010
.032426LSPX EUR001/14/27|.032426L|&20260324EIOS007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/24/2026	01/14/2027	2,021	13,998,659	6926.6		(430,422)		(797,469)		(797,469)	(367,046)						0010
.032426TSPX EUR003/15/27|.032426T|&20260324EIOS015	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/24/2026	03/15/2027	216	1,447,066	6699.38		(81,575)		(135,363)		(135,363)	(53,788)						0010
.032426SSPX EUR003/15/27|.032426S|&20260324EIOS014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	03/24/2026	03/15/2027	54	361,767	6699.38		(17,043)		(27,392)		(27,392)	(10,350)						0010
.J042826EEJ EUR001/28/27|.J042826|&20260428EIOS040	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	01/28/2027	9,979	1,535,000	153.83		(20,876)		(9,100)		(9,352)			11,776				0010
.I042826EEJ EUR012/07/26|.I042826|&20260428EIOS039	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	12/07/2026	6,207	920,000	148.23		(29,256)		(8,869)		(18,170)			20,387				0010
.H042826EEJ EUR012/07/26|.H042826|&20260428EIOS038	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	12/07/2026	4,992	740,000	148.23		(16,798)		(5,093)		(13,477)			11,705				0010
.T262804PDLV5E EUR001/14|.T262804|&20260428EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/28/2026	01/14/2027	4,287	1,590,000	370.86		(46,433)		(18,824)		(1,582)			27,609				0010
.R262804PDLV5E EUR011/23|.R262804|&20260428EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/28/2026	11/23/2026	2,264	860,000	379.89		(11,853)		(3,035)		(4)			8,818				0010
.U262804PDLV5E EUR004/28|.U262804|&20260428EIV0014	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/28/2026	04/28/2027	753	285,000	378.39		(5,855)		(3,371)		(314)			2,484				0010
.260705YEEJ EQFWD05/07/2|.260705Y|EEJ EQFWD 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2026	05/07/2027	10,042	1,525,000	151.86		(15,250)		(9,209)		(23,788)			6,041				0010
.070526KPDLV5E EUR005/07|.070526K|&20260507EIV0034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/07/2026	05/07/2027	1,664	630,000	378.71		(10,694)		(6,458)		(726)			4,236				0010
.051226USPX EUR001/14/28|.051226U|&20260512EIV0006	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/12/2026	01/14/2028	887	6,511,004	7342.2		(907,727)		(977,339)		(977,339)	(69,612)						0010
.051226RSPX EUR001/14/27|.051226R|&20260512EIV0003	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/12/2026	01/14/2027	297	2,147,246	7241.76		(189,036)		(183,746)		(183,746)	5,290						0010
.051226VSPX EUR002/14/28|.051226V|&20260512EIV0007	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/12/2026	02/14/2028	196	1,471,292	7498.12		(193,416)		(208,525)		(208,525)	(15,109)						0010
.051226SSPX EUR012/14/27|.051226S|&20260512EIV0004	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/12/2026	12/14/2027	401	2,944,732	7346.83		(401,660)		(431,259)		(431,259)	(29,599)						0010
.051226PSPX EUR012/14/26|.051226P|&20260512EIV0001	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/12/2026	12/14/2026	979	6,271,189	6408.2		(1,119,489)		(1,206,917)		(1,206,917)	(87,428)						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.S261405EEJ EQFIXD11/30/2|.S261405|EEJ EQFIXD 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	11/30/2026	5,569	850,000	152.63		(8,500)		(2,602)		(4,150)			5,898				0010
.A261405EEJ EUR003/15/27|.A261405|&20260514EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	03/15/2027	13,692	1,940,000	141.686076137555		(143,754)		(111,575)		(111,575)	32,179						0010
.Z051426EEJ EUR003/15/27|.Z051426|&20260514EIV0023	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	03/15/2027	691	105,000	152.040007662816		(2,772)		(1,323)		(1,323)	1,449						0010
.261405HPDLV5E EUR002/16|.261405H|&20260514EIV0035	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/14/2026	02/16/2027	8,506	3,300,000	387.95		(18,763)		(153)		(153)	18,610						0010
.261405GPDLV5E EUR004/14|.261405G|&20260514EIV0034	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/14/2026	04/14/2027	6,860	2,610,000	380.49		(33,790)		(1,790)		(1,790)	32,000						0010
.262105RPDLV5E EUR005/21|.262105R|&20260521EIV0027	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/21/2026	05/21/2027	1,158	435,000	375.77		(7,803)		(5,029)		(853)			2,774				0010
.262105UPDLV5E EUR005/21|.262105U|&20260521EIV0030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/21/2026	05/21/2027	1,104	415,000	375.77		(7,444)		(4,797)		(814)			2,647				0010
.262105XPDLV5E EUR005/21|.262105X|PDLV5E EURO 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/21/2026	05/21/2027	2,602	975,000	374.72		(18,720)		(12,064)		(2,192)			6,656				0010
.T262805PDLV5E EUR005/28|.T262805|PDLV5E EURO 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/28/2026	05/28/2027	1,372	515,000	375.36		(10,094)		(1,118)		(1,118)	8,976						0010
.060826REEJ EQFIXD11/30/2|.060826R|EEJ EQFIXD 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	11/30/2026	7,954	1,200,000	150.87		(12,000)		(4,162)		(10,923)			7,838				0010
.060826VEEJ EQFIXD01/14/2|.060826V|EEJ EQFIXD 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	01/14/2027	7,291	1,100,000	150.87		(11,000)		(5,298)		(13,660)			5,702				0010
.060826TEEJ EQFIXD11/30/2|.060826T|EEJ EQFIXD 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/08/2026	11/30/2026	9,942	1,500,000	150.87		(15,000)		(5,202)		(13,654)			9,798				0010
.080626SPDLV5E EUR006/07|.080626S|&20260608EIV0030	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2026	06/07/2027	1,517	570,000	375.82		(8,976)		(6,174)		(1,255)			2,802				0010
.080626XPDLV5E EUR006/08|.080626X|PDLV5E EURO 06/0	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2026	06/08/2027	4,221	1,575,000	373.13		(30,240)		(20,826)		(4,851)			9,414				0010
.220626KPDLV5E EUR006/22|.220626K|PDLV5E EURO 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/22/2026	06/22/2027	3,055	1,145,000	374.83		(26,106)		(18,986)		(3,118)			7,120				0010
.220626EPDLV5E EUR006/21|.220626E|&20260622EIV0026	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/22/2026	06/21/2027	965	365,000	378.14		(5,564)		(4,042)		(661)			1,522				0010
.D262906PDLV5E EUR006/28|.D262906|&20260629EIV0010	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/29/2026	06/28/2027	883	335,000	379.51		(6,877)		(5,129)		(528)			1,748				0010
.G262906PDLV5E EUR006/28|.G262906|&20260629EIV0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/29/2026	06/28/2027	949	360,000	379.51		(7,390)		(5,512)		(568)			1,878				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.A07146TEEJ EQFIID07/14/2|.A07146T|EEJ EQFIID 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	7,731	1,165,000	150.69		(11,650)		(9,179)		(25,218)			2,471				0010
.A07146VEEJ EQFIID07/14/2|.A07146V|EEJ EQFIID 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2026	07/14/2027	41,045	6,185,000	150.69		(61,850)		(133,884)		(133,884)	(72,034)						0010
.D07146CPDLV5E EUR007/14|.D07146C|PDLV5E EURO 07/1	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2026	07/14/2027	3,664	1,385,000	378.03		(31,717)		(24,989)		(2,929)			6,728				0010
.D07146APDLV5E EUR007/14|.D07146A|PDLV5E EURO 07/1	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2026	07/14/2027	1,627	615,000	378.03		(14,084)		(11,096)		(1,301)			2,987				0010
.C07146TPDLV5E EUR004/28|.C07146T|&20260714EIV0021	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2026	04/28/2027	2,216	840,000	379.1		(13,193)		(9,641)		(837)			3,552				0010
.C07146UPDLV5E EUR004/28|.C07146U|&20260714EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2026	04/28/2027	568	215,000	378.38		(3,571)		(2,609)		(239)			961				0010
.A07216SEEJ EQFIID07/21/2|.A07216S|EEJ EQFIID 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2026	07/21/2027	5,672	860,000	151.62		(8,600)		(6,942)		(16,295)			1,658				0010
.E07216BPDLV5E EUR005/30|.E07216B|&20260721EIV0024	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2026	05/30/2028	2,800	1,050,000	375.06		(30,321)		(27,186)		(7,929)			3,135				0010
.A08076TEEJ EQFIID04/28/2|.A08076T|EEJ EQFIID 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2026	04/28/2027	8,470	1,285,000	151.71		(12,850)		(10,329)		(20,062)			2,521				0010
.E08076ZPDLV5E EUR008/09|.E08076Z|&20260807EIV0028	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/07/2026	08/09/2027	1,050	400,000	381.1		(5,742)		(4,935)		(695)			807				0010
.F08076HPDLV5E EUR008/09|.F08076H|PDLV5E EURO 08/0	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/07/2026	08/09/2027	2,163	815,000	376.73		(18,664)		(16,041)		(2,307)			2,622				0010
.F08076CPDLV5E EUR008/09|.F08076C|&20260807EIV0031	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/07/2026	08/09/2027	1,115	425,000	381.1		(6,100)		(5,243)		(738)			857				0010
.A08146SEEJ EQFIID08/16/2|.A08146S|EEJ EQFIID 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2026	08/16/2027	16,431	2,505,000	152.46		(25,050)		(44,373)		(44,373)	(19,323)						0010
.A08216OEEJ EUR006/07/27|.A08216O|&20260821EIOS068	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2026	06/07/2027	7,555	1,140,000	150.89		(32,262)		(28,088)		(22,171)			4,174				0010
.A08286UEEJ EQFIID08/30/2|.A08286U|EEJ EQFIID 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2026	08/30/2027	6,618	1,005,000	151.86		(10,050)		(19,920)		(19,920)	(9,870)						0010
.C08286FPDLV5E EUR008/30|.C08286F|&20260828EIV0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/28/2026	08/30/2027	1,270	485,000	381.91		(5,112)		(4,689)		(873)			422				0010
.E09086IPDLV5E EUR009/07|.E09086I|&20260908EIV0022	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2026	09/07/2027	1,523	585,000	384.22		(4,241)		(3,995)		(856)			246				0010
.E09086LPDLV5E EUR009/07|.E09086L|&20260908EIV0025	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2026	09/07/2027	768	295,000	384.22		(2,138)		(2,014)		(432)			124				0010
.C09146PPDLV5E EUR009/14|.C09146P|&20260914EIV0011	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2026	09/14/2027	1,186	455,001	383.53		(2,398)		(2,299)		(760)			99				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.D09216FSPX EQFWD10/07/2|.D09216F|SPX EQFWD 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	10/07/2026	1,095	8,500,000	7764.7		(83,215)		(19,340)		(19,340)	63,875						0010
.A09216PEEJ EQFWD02/22/2|.A09216P|EEJ EQFWD 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2026	02/22/2027	10,162	1,545,000	152.04		(15,450)		(14,637)		(17,635)			813				0010
.E09216WPDLV5E EUR009/21|.E09216W|PDLV5E EURO 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/21/2026	09/21/2027	3,195	1,165,000	364.67		(26,562)		(12,052)		(12,052)	14,510						0010
.E09216TPDLV5E EUR009/21|.E09216T|&20260921E|V0033	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/21/2026	09/21/2027	880	335,000	380.65		(1,778)		(1,739)		(798)			39				0010
.C09286NPDLV5E EUR009/28|.C09286N|&20260928E|V0013	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/28/2026	09/28/2027	1,207	460,000	381.18		(1,267)		(1,267)		(1,085)							0010
0649999999. Subtotal - written options - hedging other - call options and warrants										(6,480,852)	(4,475,625)		(11,233,595)	XXX	(14,521,375)	(2,878,382)		1,941,824			XXX	XXX
.B251408SPX EQFWD10/07/2|.B251408|SPX EQFWD 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/14/2025	10/07/2026	2,010	13,000,000	6468.54	(704,600)			(10,187)		(4)			463,508				0010
.C251408SPX EQFWD10/07/2|.C251408|SPX EQFWD 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Societe Generale .. O2RNE8IBXP4ROTD8PU41	08/14/2025	10/07/2026	1,159	7,500,000	6468.54	(406,500)			(3)		(3)	269,086						0010
.1114250EEJ EQFWD11/16/2|.1114250|EEJ EQFWD 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2025	11/16/2026	10,126	1,500,000	148.13	(15,000)			(1,901)		(6,241)			11,281				0010
.N112825EEJ EQFWD11/30/2|.N112825|EEJ EQFWD 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2025	11/30/2026	8,062	1,200,000	148.84	(12,000)			(1,983)		(8,202)			9,025				0010
.120825SEEJ EQFWD12/07/2|.120825S|EEJ EQFWD 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/08/2025	12/07/2026	10,103	1,500,000	148.47	(15,000)			(2,776)		(9,860)			11,312				0010
.M260701SPX EQFWD01/14/2|.M260701|SPX EQFWD 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2026	01/14/2027	726	5,170,000	7121.11		(341,840)		(97,009)		(68,621)			244,832				0010
.I260701SPX EQFWD10/14/2|.I260701|SPX EQFWD 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2026	10/14/2026	731	5,170,000	7073.22		(288,486)		(13,490)		(2,136)			274,996				0010
.J260701SPX EQFWD10/14/2|.J260701|SPX EQFWD 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2026	10/14/2026	663	4,690,000	7073.22		(261,702)		(12,238)		(1,938)			249,464				0010
.N260701SPX EQFWD01/14/2|.N260701|SPX EQFWD 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2026	01/14/2027	659	4,690,000	7121.11		(310,103)		(88,002)		(62,250)			222,101				0010
.011426REEJ EUR001/14/27|.011426R|&20260114E|V0012	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	7,312	1,100,000	150.428539455669		(11,000)		(3,182)		(16,305)			7,818				0010
.V020926SPX EQFWD02/08/2|.V020926|SPX EQFWD 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/09/2026	02/08/2027	798	5,750,000	7208.59		(398,763)		(143,202)		(102,957)			255,561				0010
.H262302EEJ EUR002/22/27|.H262302|EEJ EURO 02/22/2	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	9,684	1,500,000	154.89		(15,000)		(5,967)		(52,239)			9,033				0010
.J262302EEJ EUR002/22/27|.J262302|EEJ EURO 02/22/2	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2026	02/22/2027	6,456	1,000,000	154.89		(10,000)		(34,826)		(34,826)	(24,826)						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.S030226SPX EQFIWD03/01/2|.S030226| SPX EQFIWD 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	1,834	13,000,000	7088.07		(914,420)		(381,429)		(230,866)			532,991				0010
.030226VEEJ EQFIWD03/01/2|.030226V| EEJ EQFIWD 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	1,610	250,000	155.28		(2,500)		(1,043)		(9,206)			1,457				0010
.030226TEEJ EQFIWD03/01/2|.030226T| EEJ EQFIWD 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2026	03/01/2027	2,898	450,000	155.28		(4,500)		(1,877)		(16,571)			2,623				0010
.031626VEEJ EQFIWD03/14/2|.031626V| EEJ EQFIWD 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2026	03/14/2028	4,620	700,000	151.51		(7,000)		(5,103)		(23,720)			1,897				0010
.031826CEEJ EQFIWD03/14/2|.031826C| EEJ EQFIWD 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/18/2026	03/14/2028	3,324	500,000	150.44		(5,000)		(15,289)		(15,289)	(10,289)						0010
.033026SEEJ EQFIWD03/29/2|.033026S| EEJ EQFIWD 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/30/2026	03/29/2027	6,760	1,000,000	147.93		(10,000)		(4,945)		(11,629)			5,055				0010
.260704EEJ EQFIWD04/07/2|.260704| EEJ EQFIWD 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2026	04/07/2027	16,588	2,500,000	150.71		(25,000)		(12,948)		(50,126)			12,052				0010
.E262804EEJ EQFIWD04/28/2|.E262804| EEJ EQFIWD 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	04/28/2027	17,071	2,580,000	151.13		(25,800)		(14,855)		(58,044)			10,945				0010
.C262804EEJ EQFIWD04/28/2|.C262804| EEJ EQFIWD 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2026	04/28/2027	4,533	685,000	151.13		(6,850)		(3,944)		(15,411)			2,906				0010
.262804APDLV5E EUR004/28|.262804A|PDL V5E EURO 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/28/2026	04/28/2027	3,754	1,425,000	379.63		(32,633)		(18,788)		(87,283)			13,844				0010
.V261405EEJ EQFIWD01/14/2|.V261405| EEJ EQFIWD 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2026	01/14/2027	17,332	2,645,000	152.61		(26,450)		(60,854)		(60,854)	(34,404)						0010
.261405LPDLV5E EUR005/14|.261405L|PDL V5E EURO 05/1	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/14/2026	05/14/2027	4,604	1,730,000	375.76		(39,617)		(91,214)		(91,214)	(51,597)						0010
.L052126EEJ EQFIWD01/14/2|.L052126| EEJ EQFIWD 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2026	01/14/2027	6,187	940,000	151.92		(9,400)		(4,236)		(19,011)			5,164				0010
.0528260EEJ EQFIWD01/14/2|.052826Q| EEJ EQFIWD 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2026	01/14/2027	5,898	900,000	152.6		(9,000)		(20,691)		(20,691)	(11,691)						0010
.S262805PDLV5E EUR005/28|.S262805|PDL V5E EURO 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/28/2026	05/28/2027	3,062	1,150,000	375.59		(27,025)		(17,892)		(60,416)			9,133				0010
.061526VEEJ EQFIWD01/14/2|.061526V| EEJ EQFIWD 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	01/14/2027	34,807	5,300,000	152.27		(53,000)		(114,722)		(114,722)	(61,722)						0010
.061526XEEJ EQFIWD03/14/2|.061526X| EEJ EQFIWD 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2026	03/14/2028	52,559	8,000,000	152.21		(80,000)		(290,036)		(290,036)	(210,036)						0010
.261506APDLV5E EUR006/15|.261506A|PDL V5E EURO 06/1	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2026	06/15/2027	2,861	1,080,000	377.45		(24,732)		(61,466)		(61,466)	(36,734)						0010
.061626BEEJ EQFIWD01/14/2|.061626B| EEJ EQFIWD 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/16/2026	01/14/2027	9,902	1,500,000	151.49		(15,000)		(27,884)		(27,884)	(12,884)						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.070726TEEJ EQFWD07/07/2|.070726T|EEJ EQFWD 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.07/07/2026	.07/07/2027	5,594	840,000	150.16		(8,400)		(6,456)		(18,643)			1,944				0010
.A07156PSPX EQFWD04/14/2|.A07156P|SPX EQFWD 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	.07/15/2026	.04/14/2027	702	5,295,600	7543.59		(246,798)		(177,585)		(174,100)			69,213				0010
.A07156RSPX EQFWD07/14/2|.A07156R|SPX EQFWD 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	.07/15/2026	.07/14/2027	702	5,295,600	7543.59		(290,551)		(229,552)		(217,607)			61,000				0010
.A07156TSPX EQFWD01/14/2|.A07156T|SPX EQFWD 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	.07/15/2026	.01/14/2027	201	1,516,262	7543.59		(55,294)		(34,955)		(34,955)	20,339						0010
.A07156VSPX EQFWD04/14/2|.A07156V|SPX EQFWD 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	.07/15/2026	.04/14/2027	201	1,516,262	7543.59		(70,664)		(49,849)		(49,849)	20,815						0010
.D07146FPDLV5E EUR007/14|.D07146F|PDLV5E EUR0 07/1	EQUITY INDEXED ANNUITY	EXH 5	Equity	Citibank N.A. E57ODZWZ7FF32TWEFA76	.07/14/2026	.07/14/2027	1,467	555,000	378.25		(12,710)		(32,750)		(32,750)	(20,040)						0010
.A07156XSPX EQFWD07/14/2|.A07156X|SPX EQFWD 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	.07/15/2026	.07/14/2027	201	1,516,262	7543.59		(83,192)		(62,306)		(62,306)	20,886						0010
.A07156NSPX EQFWD07/14/2|.A07156N|SPX EQFWD 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	.07/15/2026	.07/14/2027	1,905	14,370,539	7543.59		(788,462)		(622,928)		(590,515)	165,533						0010
.A07216VEEJ EQFWD07/21/2|.A07216V|EEJ EQFWD 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.07/21/2026	.07/21/2027	4,055	615,000	.151.6800002841		(6,150)		(17,043)		(17,043)	(10,893)						0010
0659999999. Subtotal - written options - hedging other - put options										(1,153,100)	(4,517,041)		(2,797,407)	XXX	(2,827,792)	(153,991)		2,654,687			XXX	XXX
0709999999. Subtotal - written options - hedging other										(7,633,952)	(8,992,665)		(14,031,002)	XXX	(17,349,167)	(3,032,374)		4,596,511			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										(6,480,852)	(4,475,625)		(11,233,595)	XXX	(14,521,375)	(2,878,382)		1,941,824			XXX	XXX
0939999999. Total written options - put options										(1,153,100)	(4,517,041)		(2,797,407)	XXX	(2,827,792)	(153,991)		2,654,687			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										(7,633,952)	(8,992,665)		(14,031,002)	XXX	(17,349,167)	(3,032,374)		4,596,511			XXX	XXX
Interest Rate Swap 6/2/2028 0.011&20211130VIRS002	MULTIPLE	c	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	.11/30/2021	.06/02/2028	1	27,600,000	... 3.87341887 / 0.049997		(815,182)				(1,574,165)					178,335		100/100
Interest Rate Swap 12/2/2028 0.01&20211130VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	.11/30/2021	.12/02/2028	1	4,500,000	.. 3.765674863 / 0.049997						(336,053)					33,221		100/100
Interest Rate Swap 12/2/2029 0.01&20211130VIRS008	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	.11/30/2021	.12/02/2029	1	3,700,000	.. 3.765674863 / 0.049997						(390,707)					32,990		100/100
Interest Rate Swap 6/4/2029 0.011&20211130VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	.11/30/2021	.06/04/2029	1	19,500,000	.. 3.874842392 / 0.049997		(571,381)				(1,767,394)					159,614		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 12/2/2028 0.01&20211130VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	11/30/2021	12/02/2028	1	5,500,000	3.765674863 / 0.049997			(410,731)			(410,731)					40,603		100/100
Interest Rate Swap 6/4/2029 0.0114&20211130VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	11/30/2021	06/04/2029	1	19,500,000	3.874842392 / 0.049997			(571,381)			(1,767,394)					159,614		100/100
Interest Rate Swap 6/2/2028 0.0112&20211130VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	11/30/2021	06/02/2028	1	26,500,000	3.87341887 / 0.049997			(782,693)			(1,511,426)					171,228		100/100
Interest Rate Swap 12/2/2029 0.01&20211130VIRS007	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	11/30/2021	12/02/2029	1	3,800,000	3.765674863 / 0.049997			(401,266)			(401,266)					33,882		100/100
Interest Rate Swap 6/23/2028 0.011&20211221VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	12/21/2021	06/23/2028	1	28,100,000	3.88796649 / 0.046357			(802,357)			(1,632,456)					184,799		100/100
Interest Rate Swap 12/23/2028 0.0&20211221VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	12/21/2021	12/23/2028	1	47,400,000	3.770509214 / 0.046357			(3,555,479)			(3,555,479)					353,916		100/100
Interest Rate Swap 6/22/2029 0.01&20211221VIRS008	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	12/21/2021	06/22/2029	1	13,600,000	3.887226161 / 0.046357			(381,925)			(1,227,555)					112,354		100/100
Interest Rate Swap 6/23/2028 0.011&20211221VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	12/21/2021	06/23/2028	1	11,500,000	3.88796649 / 0.047582			(328,367)			(668,087)					75,629		100/100
Interest Rate Swap 6/22/2029 0.01&20211221VIRS007	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	12/21/2021	06/22/2029	1	13,600,000	3.887226161 / 0.047582			(381,925)			(1,227,555)					112,354		100/100
Interest Rate Swap 12/23/2028 0.0&20211221VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	12/21/2021	12/23/2028	1	61,600,000	3.770509214 / 0.047582			(4,620,622)			(4,620,622)					459,942		100/100
Interest Rate Swap 2/22/2029 0.017&20220217VIRS010	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2029	1	2,000,000	3.804988837 / 0.05			(50,808)			(137,066)					15,492		100/100
Interest Rate Swap 8/22/2030 0.017&20220217VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2030	1	14,600,000	3.93082648 / 0.05			(316,012)			(1,564,090)					144,163		100/100
Interest Rate Swap 2/22/2028 0.017&20220217VIRS015	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2028	1	13,500,000	3.804988837 / 0.05			(345,682)			(534,593)					79,867		100/100
Interest Rate Swap 2/22/2031 0.017&20220217VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2031	1	15,500,000	3.804988837 / 0.05			(387,491)			(1,856,299)					162,565		100/100
Interest Rate Swap 2/22/2029 0.017&20220217VIRS009	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2029	1	14,600,000	3.804988837 / 0.05			(370,896)			(1,000,583)					113,091		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 8/22/2028 0.017&20220217VIRS013	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2028	1	24,800,000	3.93082648 / 0.05			(546,900)			(1,344,293)					170,922		100/100
Interest Rate Swap 8/22/2028 0.017&20220217VIRS014	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2028	1	7,000,000	3.93082648 / 0.05			(154,367)			(379,437)					48,244		100/100
Interest Rate Swap 2/22/2031 0.017&20220217VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2031	1	15,500,000	3.804988837 / 0.05			(387,491)			(1,856,299)					162,565		100/100
Interest Rate Swap 2/22/2028 0.017&20220217VIRS016	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2028	1	17,600,000	3.804988837 / 0.05			(450,667)			(696,951)					104,123		100/100
Interest Rate Swap 2/22/2029 0.017&20220217VIRS012	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2029	1	14,400,000	3.804988837 / 0.05			(365,816)			(986,876)					111,542		100/100
Interest Rate Swap 8/22/2029 0.017&20220217VIRS008	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2029	1	3,300,000	3.93082648 / 0.05			(71,764)			(269,056)					28,098		100/100
Interest Rate Swap 2/22/2030 0.017&20220217VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2030	1	9,700,000	3.804988837 / 0.05			(243,475)			(917,028)					89,430		100/100
Interest Rate Swap 8/22/2030 0.017&20220217VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2030	1	14,500,000	3.93082648 / 0.05			(313,847)			(1,553,377)					143,176		100/100
Interest Rate Swap 4/20/2028 0.02&20220527VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/27/2022	04/20/2028	1	58,000,000	3.72921 / 1.217481			(561,987)			(1,898,283)					362,210		100/100
Interest Rate Swap 4/20/2028 0.02&20220527VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/27/2022	04/20/2028	1	12,000,000	3.72921 / 1.217481			(116,273)			(392,748)					74,940		100/100
Interest Rate Swap 4/20/2029 0.02&20220531VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/31/2022	04/20/2029	1	15,000,000	3.72921 / 2.602			(129,815)			(769,518)					120,000		100/100
Interest Rate Swap 4/20/2027 0.02&20220531VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/31/2022	04/20/2027	1	33,000,000	3.72921 / 2.588			(289,096)			(299,117)					122,367		100/100
Interest Rate Swap 4/20/2029 0.02&20220531VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/31/2022	04/20/2029	1	20,000,000	3.72921 / 2.602			(173,086)			(1,026,023)					160,000		100/100
Interest Rate Swap 4/20/2027 0.02&20220531VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/31/2022	04/20/2027	1	10,000,000	3.72921 / 2.588			(87,605)			(90,641)					37,081		100/100
Interest Rate Swap 10/19/2029 0.0&20221017VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/17/2022	10/19/2029	1	79,000,000	3.72921 / 3.95504			33,472			(2,113,494)					689,838		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 10/19/2029																						
0.0&20221017VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/17/2022	10/19/2029	1	68,000,000	3.72921 / 3.95504			28,812			(1,819,209)					593,784		100/100
Interest Rate Swap 11/5/2027																						
0.03&20230110VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	01/10/2023	11/05/2027	1	4,500,000	3.75868 / 4.383516			(9,435)			(50,599)					23,598		100/100
Interest Rate Swap 7/15/2028																						
0.01&20230202VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	06/17/2021	07/15/2028	1	2,500,000	4.02542 / 4.995027			(43,862)			(159,372)					16,724		100/100
Interest Rate Swap 2/27/2028																						
0.03&20230223VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	02/23/2023	02/27/2028	1	11,818,000	3.76738 / 4.87333			15,031			(112,978)					70,165		100/100
Interest Rate Swap 2/27/2030																						
0.03&20230223VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	02/23/2023	02/27/2030	1	20,341,000	3.76738 / 4.87333			(1,569)			(659,203)					187,810		100/100
Interest Rate Swap 2/27/2028																						
0.03&20230223VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	02/23/2023	02/27/2028	1	20,341,000	3.76738 / 4.87333			25,872			(194,457)					120,768		100/100
Interest Rate Swap 2/27/2028																						
0.03&20230223VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	02/23/2023	02/27/2028	1	26,507,000	3.76738 / 4.87333			33,715			(253,403)					157,377		100/100
Interest Rate Swap 2/27/2028																						
0.03&20230223VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	02/23/2023	02/27/2028	1	46,443,000	3.76738 / 4.87333			59,071			(443,987)					275,740		100/100
Interest Rate Swap 1/15/2028																						
0.01&20230310VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/17/2021	01/15/2028	1	7,000,000	4.10642 / 5.1766			(130,615)			(331,051)					39,752		100/100
Interest Rate Swap 11/5/2027																						
0.01&20230310VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/08/2021	11/05/2027	1	4,500,000	4.02218 / 5.189203			(113,911)			(183,824)					23,598		100/100
Interest Rate Swap 5/5/2028																						
0.0106&20230310VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/08/2021	05/05/2028	1	3,500,000	4.02218 / 5.189203			(87,714)			(209,314)					22,136		100/100
Interest Rate Swap 7/15/2028																						
0.01&20230310VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/17/2021	07/15/2028	1	10,000,000	4.10642 / 5.1766			(181,592)			(651,580)					66,895		100/100
Interest Rate Swap 5/5/2028																						
0.0106&20230310VIRS008	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/08/2021	05/05/2028	1	3,500,000	4.02218 / 5.189203			(87,714)			(209,314)					22,136		100/100
Interest Rate Swap 1/15/2028																						
0.01&20230310VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/17/2021	01/15/2028	1	29,000,000	4.10642 / 5.1766			(541,118)			(1,371,497)					164,688		100/100
Interest Rate Swap 11/5/2027																						
0.01&20230310VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/08/2021	11/05/2027	1	2,500,000	4.02218 / 5.189203			(63,284)			(102,124)					13,110		100/100
Interest Rate Swap 5/5/2028																						
0.0106&20230310VIRS007	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/08/2021	05/05/2028	1	2,000,000	4.02218 / 5.189203			(50,122)			(119,607)					12,649		100/100
Interest Rate Swap 4/8/2029																						
0.013&20230331VIRS010	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/06/2021	04/08/2029	1	7,000,000	4.04044 / 5.492329			(167,543)			(618,067)					55,561		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 2/5/2028 0.010&20230331VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/29/2021	02/05/2028	1	7,500,000	4.11918 / 5.213376			(156,163)			(391,561)					43,571		100/100
Interest Rate Swap 7/8/2028 0.0125&20230331VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/29/2021	07/08/2028	1	5,500,000	4.13044 / 5.582329			(104,169)			(362,796)					36,586		100/100
Interest Rate Swap 10/8/2027 0.01&20230331VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/06/2021	10/08/2027	1	7,500,000	4.08044 / 5.532329			(187,954)			(275,779)					37,873		100/100
Interest Rate Swap 10/28/2027 0.0&20230331VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2021	10/28/2027	1	13,500,000	4.12807 / 5.130593			(317,741)			(490,475)					70,148		100/100
Interest Rate Swap 8/5/2028 0.010&20230331VIRS007	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/29/2021	08/05/2028	1	5,000,000	4.10918 / 5.203376			(100,979)			(354,288)					34,004		100/100
Interest Rate Swap 1/8/2028 0.011&20230331VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/17/2021	01/08/2028	1	7,500,000	4.14044 / 5.592329			(147,754)			(359,362)					42,260		100/100
Interest Rate Swap 10/8/2028 0.013&20230331VIRS008	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/06/2021	10/08/2028	1	6,500,000	4.05044 / 5.502329			(157,645)			(470,795)					46,191		100/100
Interest Rate Swap 1/15/2029 0.01&20230331VIRS009	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/17/2021	01/15/2029	1	2,000,000	4.13342 / 5.206884			(35,668)			(165,434)					15,166		100/100
Interest Rate Swap 2/5/2027 0.009&20230406VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/29/2021	02/05/2027	1	25,000,000	4.22618 / 5.3437			(571,328)			(322,414)					73,951		100/100
Interest Rate Swap 8/31/2028 0.01&20230406VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	08/26/2021	08/31/2028	1	19,500,000	4.12465 / 5.3581			(381,595)			(1,399,783)					135,100		100/100
Interest Rate Swap 8/31/2028 0.01&20230406VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	08/26/2021	08/31/2028	1	8,000,000	4.12465 / 5.3581			(156,552)			(574,271)					55,426		100/100
Interest Rate Swap 10/8/2030 0.01&20230406VIRS009	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/06/2021	10/08/2030	1	12,800,000	3.99744 / 5.4785			(294,799)			(1,677,756)					128,320		100/100
Interest Rate Swap 8/5/2028 0.010&20230406VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/29/2021	08/05/2028	1	5,000,000	4.16618 / 5.2837			(103,141)			(359,397)					34,004		100/100
Interest Rate Swap 2/5/2028 0.010&20230406VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/29/2021	02/05/2028	1	7,500,000	4.18618 / 5.3037			(159,973)			(398,226)					43,571		100/100
Interest Rate Swap 10/8/2029 0.01&20230406VIRS008	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/06/2021	10/08/2029	1	9,400,000	3.99744 / 5.4785			(219,877)			(965,158)					81,677		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 1/15/2029 0.01&20230406VIRS007	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	06/17/2021	01/15/2029	1	9,000,000	4.17042 / 5.634674			(163,031)			(751,776)					68,246		100/100
Interest Rate Swap 4/8/2028 0.012&20230406VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/06/2021	04/08/2028	1	11,200,000	3.99744 / 5.4785			(270,185)			(607,782)					69,041		100/100
Interest Rate Swap 4/28/2028 0.01&20230413VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/26/2021	04/28/2028	1	19,400,000	4.16957 / 5.191981			(457,715)			(1,055,602)					121,927		100/100
Interest Rate Swap 2/28/2028 0.01&20230413VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	08/26/2021	02/28/2028	1	31,500,000	4.06915 / 5.312834			(610,274)			(1,648,259)					187,021		100/100
Interest Rate Swap 10/8/2028 0.013&20230413VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/06/2021	10/08/2028	1	29,800,000	3.99194 / 5.478223			(709,522)			(2,124,343)					211,769		100/100
Interest Rate Swap 7/8/2028 0.0125&20230413VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	06/29/2021	07/08/2028	1	14,500,000	3.93194 / 5.418223			(252,800)			(906,898)					96,455		100/100
Interest Rate Swap 2/5/2028 0.010&20230413VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/29/2021	02/05/2028	1	3,250,000	4.18068 / 5.313565			(69,186)			(172,327)					18,881		100/100
Interest Rate Swap 4/8/2028 0.012&20230413VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/06/2021	04/08/2028	1	16,000,000	3.99194 / 5.478223			(385,311)			(866,950)					98,631		100/100
Interest Rate Swap 4/8/2029 0.013&20230418VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/06/2021	04/08/2029	1	38,700,000	3.98994 / 5.471829			(911,454)			(3,370,062)					307,172		100/100
Interest Rate Swap 1/8/2028 0.011&20230418VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	06/17/2021	01/08/2028	1	30,000,000	3.91994 / 5.401829			(540,854)			(1,354,497)					169,041		100/100
Interest Rate Swap 5/5/2023 0.010&20210729VIRS005S	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	07/29/2021	05/05/2028	1	3,000,000	4.041644412 / 1.055			(74,354)			(178,257)					18,974		100/100
Interest Rate Swap 2/28/2023 0.01&20210826VIRS001S	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	08/26/2021	02/28/2028	1	36,000,000	4.102236366 / 1.112			(674,411)			(1,858,294)					213,738		100/100
Interest Rate Swap 5/1/2028 0.0335&20230427VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/27/2023	05/01/2028	1	20,000,000	3.81097 / 5.04345			(56,855)			(394,631)					126,095		100/100
Interest Rate Swap 5/1/2028 0.0335&20230427VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/27/2023	05/01/2028	1	37,000,000	3.81097 / 5.04345			(105,182)			(730,067)					233,276		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 6/27/2030 0.03&20230623VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/27/2030	1	4,000,000	4.07433 / 5.2387			(3,903)			(160,004)					38,678		100/100
Interest Rate Swap 6/27/2028 0.03&20230623VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/27/2028	1	14,000,000	4.07433 / 5.2387			4,386			(214,081)					92,336		100/100
Interest Rate Swap 6/27/2030 0.03&20230623VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/27/2030	1	5,000,000	4.07433 / 5.2387			(4,879)			(200,006)					48,348		100/100
Interest Rate Swap 6/27/2028 0.03&20230623VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/27/2028	1	40,000,000	4.07433 / 5.2387			12,532			(611,660)					263,818		100/100
Interest Rate Swap 8/2/2028 0.0394&20230731VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2023	08/02/2028	1	15,400,000	3.81097 / 5.36532			25,910			(196,246)					104,448		100/100
Interest Rate Swap 8/2/2028 0.0394&20230731VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2023	08/02/2028	1	20,000,000	3.81097 / 5.36532			33,649			(254,864)					135,647		100/100
Interest Rate Swap 8/2/2030 0.0377&20230731VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2023	08/02/2030	1	8,000,000	3.81097 / 5.36532			3,146			(272,094)					78,384		100/100
Interest Rate Swap 10/3/2030 0.04&20230929VIRS008	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/03/2030	1	5,000,000	4.0473 / 5.3955			18,688			(89,340)					50,062		100/100
Interest Rate Swap 10/3/2028 0.04&20230929VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/03/2028	1	5,000,000	4.0473 / 5.3955			21,721			(33,883)					35,444		100/100
Interest Rate Swap 10/3/2028 0.04&20230929VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/03/2028	1	7,750,000	4.0473 / 5.3955			33,667			(52,519)					54,938		100/100
Interest Rate Swap 10/3/2030 0.04&20230929VIRS007	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/03/2030	1	7,750,000	4.0473 / 5.3955			28,966			(138,477)					77,597		100/100
Interest Rate Swap 10/3/2028 0.04&20230929VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/03/2028	1	7,000,000	4.0473 / 5.3955			30,409			(47,437)					49,621		100/100
Interest Rate Swap 10/3/2026 0.04&20230929VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/03/2026	1	35,500,000	4.0473 / 5.3955			224,213			4,138					17,750		100/100
Interest Rate Swap 10/3/2028 0.04&20230929VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/03/2028	1	35,500,000	4.0473 / 5.3955			154,219			(240,570)					251,650		100/100
Interest Rate Swap 10/3/2030 0.04&20230929VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/03/2030	1	8,000,000	4.0473 / 5.3955			29,900			(142,944)					80,100		100/100
Interest Rate Swap 11/2/2026 0.04&20231031VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	10/31/2023	11/02/2026	1	4,000,000	3.81097 / 5.38275			27,041			2,932					6,000		100/100
Interest Rate Swap 11/2/2028 0.04&20231031VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/31/2023	11/02/2028	1	5,250,000	3.81097 / 5.38275			29,137			(24,223)					37,949		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 11/2/2030 0.04&20231031VIRS010	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2023	11/02/2030	1	2,500,000	3.81097 / 5.38275			13,287			(29,453)					25,280		100/100
Interest Rate Swap 11/2/2028 0.04&20231031VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2023	11/02/2028	1	2,500,000	3.81097 / 5.38275			13,875			(11,535)					18,071		100/100
Interest Rate Swap 11/2/2030 0.04&20231031VIRS009	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2023	11/02/2030	1	7,500,000	3.81097 / 5.38275			39,861			(88,359)					75,839		100/100
Interest Rate Swap 11/2/2028 0.04&20231031VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2023	11/02/2028	1	16,000,000	3.81097 / 5.38275			88,799			(73,823)					115,655		100/100
Interest Rate Swap 11/2/2026 0.04&20231031VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/31/2023	11/02/2026	1	8,000,000	3.81097 / 5.38275			54,082			5,865					12,000		100/100
Interest Rate Swap 11/2/2030 0.04&20231031VIRS007	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2023	11/02/2030	1	7,250,000	3.81097 / 5.38275			38,533			(85,413)					73,311		100/100
Interest Rate Swap 11/2/2028 0.04&20231031VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2023	11/02/2028	1	56,750,000	3.81097 / 5.38275			314,959			(261,838)					410,213		100/100
Interest Rate Swap 11/2/2030 0.04&20231031VIRS008	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/31/2023	11/02/2030	1	20,000,000	3.81097 / 5.38275			106,297			(235,622)					202,237		100/100
Interest Rate Swap 12/15/2030 0.0&20231213VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2023	12/15/2030	1	2,000,000	3.89455 / 5.38463			1,452			(73,599)					20,518		100/100
Interest Rate Swap 12/15/2026 0.0&20231213VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/13/2023	12/15/2026	1	8,000,000	3.89455 / 5.38463			25,951			3,657					18,330		100/100
Interest Rate Swap 12/15/2028 0.0&20231213VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/13/2023	12/15/2028	1	9,000,000	3.89455 / 5.38463			11,638			(158,045)					66,897		100/100
Interest Rate Swap 12/15/2030 0.0&20231213VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2023	12/15/2030	1	10,500,000	3.89455 / 5.38463			7,624			(386,395)					107,721		100/100
Interest Rate Swap 12/15/2026 0.0&20231213VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/13/2023	12/15/2026	1	7,000,000	3.89455 / 5.38463			22,707			3,200					16,039		100/100
Interest Rate Swap 12/15/2028 0.0&20231213VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/13/2023	12/15/2028	1	44,000,000	3.89455 / 5.38463			56,896			(772,665)					327,054		100/100
Interest Rate Swap 12/19/2030 0.0&20231215VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/15/2023	12/19/2030	1	24,500,000	3.99601 / 5.36399			(32,051)			(1,158,617)					251,647		100/100
Interest Rate Swap 12/19/2028 0.0&20231215VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/15/2023	12/19/2028	1	8,000,000	3.99601 / 5.36399			(5,651)			(187,281)					59,599		100/100
Interest Rate Swap 12/19/2026 0.0&20231215VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2023	12/19/2026	1	28,500,000	3.99601 / 5.36399			32,854			(10,122)					66,838		100/100
Interest Rate Swap 12/19/2028 0.0&20231215VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/15/2023	12/19/2028	1	9,000,000	3.99601 / 5.36399			(6,358)			(210,691)					67,048		100/100
Interest Rate Swap 1/22/2027 0.03&20240118VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/18/2024	01/22/2027	1	60,000,000	3.73322 / 5.31781			71,047			(34,767)					167,033		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 1/22/2031 0.03&20240118VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	01/18/2024	01/22/2031	1	10,000,000	3.73322 / 5.31781			(1,043)			(404,157)					103,923		100/100
Interest Rate Swap 1/22/2029 0.03&20240118VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	01/18/2024	01/22/2029	1	25,000,000	3.73322 / 5.31781			1,564			(532,159)					190,394		100/100
Interest Rate Swap 1/22/2031 0.03&20240118VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	01/18/2024	01/22/2031	1	11,000,000	3.73322 / 5.31781			(1,147)			(444,573)					114,315		100/100
Interest Rate Swap 1/22/2029 0.03&20240118VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	01/18/2024	01/22/2029	1	10,000,000	3.73322 / 5.31781			625			(212,864)					76,158		100/100
Interest Rate Swap 6/30/2037 0.03&20240130VIRS018	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	01/30/2024	06/30/2037	1	1,700,000	3.946705952 / 3.6555						(170,712)					27,882		100/100
Interest Rate Swap 3/31/2038 0.03&20240130VIRS024	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	01/30/2024	03/31/2038	1	1,100,000	3.946063705 / 3.6905						(105,571)					18,660		100/100
Interest Rate Swap 9/30/2037 0.03&20240130VIRS020	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	01/30/2024	09/30/2037	1	1,500,000	3.946494227 / 3.671						(148,114)					24,886		100/100
Interest Rate Swap 12/31/2037 0.03&20240130VIRS022	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	01/30/2024	12/31/2037	1	1,200,000	3.946281339 / 3.6805						(116,833)					20,134		100/100
Interest Rate Swap 3/31/2037 0.03&20240130VIRS016	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	01/30/2024	03/31/2037	1	2,700,000	3.946705952 / 3.641						(274,912)					43,766		100/100
Interest Rate Swap 12/31/2032 0.03&20240130VIRS021	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	01/30/2024	12/31/2032	1	2,100,000	3.946281339 / 3.57						(115,141)					26,271		100/100
Interest Rate Swap 3/31/2032 0.03&20240130VIRS015	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	01/30/2024	03/31/2032	1	4,600,000	3.946705952 / 3.518						(269,739)					53,940		100/100
Interest Rate Swap 6/30/2032 0.03&20240130VIRS017	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	01/30/2024	06/30/2032	1	2,800,000	3.946705952 / 3.533						(161,242)					33,571		100/100
Interest Rate Swap 3/31/2033 0.03&20240130VIRS023	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	01/30/2024	03/31/2033	1	1,900,000	3.946063705 / 3.5815						(102,327)					24,220		100/100
Interest Rate Swap 9/30/2032 0.03&20240130VIRS019	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	01/30/2024	09/30/2032	1	2,500,000	3.946494227 / 3.5535						(140,205)					30,644		100/100
Interest Rate Swap 2/12/2029 0.03&20240208VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	02/08/2024	02/12/2029	1	17,250,000	3.7382 / 5.30135			15,115			(340,579)					132,780		100/100
Interest Rate Swap 2/12/2027 0.04&20240208VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/08/2024	02/12/2027	1	17,250,000	3.7382 / 5.30135			38,479			(4,625)					52,464		100/100
Interest Rate Swap 2/12/2029 0.03&20240208VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	02/08/2024	02/12/2029	1	58,500,000	3.7382 / 5.30135			51,261			(1,155,010)					450,298		100/100
Interest Rate Swap 2/12/2027 0.04&20240208VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/08/2024	02/12/2027	1	58,500,000	3.7382 / 5.30135			130,493			(15,685)					177,921		100/100
Interest Rate Swap 2/12/2031 0.03&20240208VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	02/08/2024	02/12/2031	1	29,250,000	3.7382 / 5.30135			16,315			(1,115,429)					305,729		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 4/15/2031 0.03&20240214VIRS010	MULTIPLE	SCH D-1.2 ...	Interest Rate	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/14/2024	04/15/2031	1	1,000,000	3.75292 / 5.49689			1,147			(34,840)					10,654		100/100
Interest Rate Swap 4/15/2027 0.04&20240214VIRS001	MULTIPLE	SCH D-1.2 ...	Interest Rate	Canadian Imperial Ba ... 21GI19DL77OXOHC3ZE78	02/14/2024	04/15/2027	1	2,000,000	3.75292 / 5.49689			5,873			(956)					7,348		100/100
Interest Rate Swap 4/20/2029 0.03&20240214VIRS004	MULTIPLE	SCH D-1.2 ...	Interest Rate	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/14/2024	04/20/2029	1	2,000,000	3.72921 / 5.51308			3,166			(36,994)					16,000		100/100
Interest Rate Swap 4/20/2029 0.03&20240214VIRS005	MULTIPLE	SCH D-1.2 ...	Interest Rate	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/14/2024	04/20/2029	1	5,500,000	3.72921 / 5.51308			8,708			(101,733)					44,000		100/100
Interest Rate Swap 4/15/2027 0.04&20240214VIRS002	MULTIPLE	SCH D-1.2 ...	Interest Rate	Canadian Imperial Ba ... 21GI19DL77OXOHC3ZE78	02/14/2024	04/15/2027	1	10,500,000	3.75292 / 5.49689			30,831			(5,019)					38,579		100/100
Interest Rate Swap 4/20/2029 0.03&20240214VIRS006	MULTIPLE	SCH D-1.2 ...	Interest Rate	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/14/2024	04/20/2029	1	10,500,000	3.72921 / 5.51308			16,624			(194,217)					84,000		100/100
Interest Rate Swap 4/15/2027 0.04&20240214VIRS003	MULTIPLE	SCH D-1.2 ...	Interest Rate	Canadian Imperial Ba ... 21GI19DL77OXOHC3ZE78	02/14/2024	04/15/2027	1	35,000,000	3.75292 / 5.49689			102,771			(16,728)					128,598		100/100
Interest Rate Swap 4/20/2029 0.03&20240214VIRS007	MULTIPLE	SCH D-1.2 ...	Interest Rate	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/14/2024	04/20/2029	1	35,000,000	3.72921 / 5.51308			55,412			(647,389)					280,000		100/100
Interest Rate Swap 4/15/2031 0.03&20240214VIRS009	MULTIPLE	SCH D-1.2 ...	Interest Rate	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/14/2024	04/15/2031	1	18,000,000	3.75292 / 5.49689			20,640			(627,116)					191,765		100/100
Interest Rate Swap 5/20/2027 0.04&20240216VIRS001	MULTIPLE	SCH D-1.2 ...	Interest Rate	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/16/2024	05/20/2027	1	3,000,000	3.73315 / 5.530325			9,666			(1,817)					12,000		100/100
Interest Rate Swap 5/21/2029 0.03&20240216VIRS003	MULTIPLE	SCH D-1.2 ...	Interest Rate	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/16/2024	05/21/2029	1	2,000,000	3.74012 / 5.530249			3,849			(36,351)					16,248		100/100
Interest Rate Swap 5/20/2031 0.03&20240216VIRS008	MULTIPLE	SCH D-1.2 ...	Interest Rate	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/16/2024	05/20/2031	1	1,000,000	3.73315 / 5.530325			1,444			(34,491)					10,770		100/100
Interest Rate Swap 5/21/2029 0.03&20240216VIRS004	MULTIPLE	SCH D-1.2 ...	Interest Rate	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/16/2024	05/21/2029	1	6,000,000	3.74012 / 5.530249			11,548			(109,052)					48,744		100/100
Interest Rate Swap 5/20/2027 0.04&20240216VIRS002	MULTIPLE	SCH D-1.2 ...	Interest Rate	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/16/2024	05/20/2027	1	11,000,000	3.73315 / 5.530325			35,442			(6,662)					44,000		100/100
Interest Rate Swap 5/21/2029 0.03&20240216VIRS005	MULTIPLE	SCH D-1.2 ...	Interest Rate	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/16/2024	05/21/2029	1	11,000,000	3.74012 / 5.530249			21,171			(199,928)					89,364		100/100
Interest Rate Swap 5/20/2031 0.03&20240216VIRS009	MULTIPLE	SCH D-1.2 ...	Interest Rate	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/16/2024	05/20/2031	1	5,000,000	3.73315 / 5.530325			7,219			(172,454)					53,852		100/100
Interest Rate Swap 5/21/2029 0.03&20240216VIRS006	MULTIPLE	SCH D-1.2 ...	Interest Rate	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/16/2024	05/21/2029	1	12,500,000	3.74012 / 5.530249			24,058			(227,190)					101,550		100/100
Interest Rate Swap 4/16/2029 0.03&20240223VIRS005	MULTIPLE	SCH D-1.2 ...	Interest Rate	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/23/2024	04/16/2029	1	12,000,000	3.79286 / 5.582802			19,209			(219,451)					95,812		100/100
Interest Rate Swap 4/16/2031 0.03&20240223VIRS008	MULTIPLE	SCH D-1.2 ...	Interest Rate	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/23/2024	04/16/2031	1	3,500,000	3.79286 / 3.230918			3,612			(124,590)					37,329		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 4/16/2029 0.03&20240223VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	02/23/2024	04/16/2029	1	6,500,000	3.79286 / 5.582802			10,405			(118,869)					51,898		100/100
Interest Rate Swap 4/16/2027 0.04&20240223VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/23/2024	04/16/2027	1	6,500,000	3.79286 / 5.582802			21,604			(1,708)					23,883		100/100
Interest Rate Swap 4/16/2029 0.03&20240223VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	02/23/2024	04/16/2029	1	14,500,000	3.79286 / 5.582802			23,211			(265,169)					115,773		100/100
Interest Rate Swap 4/16/2027 0.04&20240223VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/23/2024	04/16/2027	1	10,000,000	3.79286 / 5.582802			33,237			(2,629)					36,742		100/100
Interest Rate Swap 4/16/2029 0.03&20240223VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	02/23/2024	04/16/2029	1	10,000,000	3.79286 / 5.582802			16,008			(182,875)					79,844		100/100
Interest Rate Swap 4/16/2031 0.03&20240223VIRS009	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	02/23/2024	04/16/2031	1	5,000,000	3.79286 / 3.230918			5,160			(177,986)					53,327		100/100
/SWAP|/SWAP|DIRV-MZH0&20240311VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/11/2024	04/20/2027	1	32,000,000	3.72921 / 4.24524			70,561			(34,847)					118,659		100/100
/SWAP|/SWAP|DIRV-MZH0&20240311VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/11/2024	04/21/2031	1	8,000,000	3.73373 / 4.24529			(1,092)			(339,567)					85,417		100/100
/SWAP|/SWAP|DIRV-JPM&20240328VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	04/19/2029	1	6,300,000	3.72921 / 5.271471			9,401			(118,250)					50,301		100/100
/SWAP|/SWAP|DIRV-JPM&20240328VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	04/19/2029	1	6,300,000	3.72921 / 5.27147			9,401			(118,250)					50,301		100/100
/SWAP|/SWAP|DIRV-JPM&20240328VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	04/19/2029	1	5,850,000	3.72921 / 5.271471			8,729			(109,804)					46,709		100/100
/SWAP|/SWAP|DIRV-JPM&20240328VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	04/19/2029	1	5,850,000	3.72921 / 5.271471			8,729			(109,804)					46,709		100/100
/SWAP|/SWAP|DIRV-JPM&20240328VIRS007	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	04/18/2031	1	9,800,000	3.72921 / 5.273234			8,771			(358,230)					104,521		100/100
/SWAP|/SWAP|DIRV-JPM&20240328VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	04/19/2029	1	19,625,000	3.72921 / 5.271471			29,284			(368,357)					156,693		100/100
/SWAP|/SWAP|DIRV-JPM&20240328VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2024	04/19/2027	1	19,625,000	3.72921 / 5.271471			64,592			(5,701)					72,771		100/100
/SWAP|/SWAP|DIRV-JPM&20240502VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/02/2024	04/20/2029	1	8,000,000	3.72921 / 5.50803			33,444			(81,394)					64,000		100/100
/SWAP|/SWAP|DIRV-MZH0&20240502VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/02/2024	04/20/2029	1	18,000,000	3.72921 / 5.50803			75,249			(183,136)					144,000		100/100
/SWAP|/SWAP|DIRV-MZH0&20240502VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/02/2024	04/16/2027	1	16,650,000	3.79286 / 5.50361			98,370			26,309					61,176		100/100
/SWAP|/SWAP|DIRV-MZH0&20240517VIRS007	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/17/2024	07/23/2031	1	6,000,000	3.75217 / 5.238774			13,514			(187,313)					65,795		100/100
/SWAP|/SWAP|DIRV-MZH0&20240517VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/17/2024	07/23/2029	1	15,000,000	3.75217 / 5.238774			42,999			(244,544)					125,723		100/100
/SWAP|/SWAP|DIRV-MZH0&20240517VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/17/2024	07/23/2031	1	2,000,000	3.75217 / 5.238774			4,505			(62,437)					21,932		100/100
/SWAP|/SWAP|DIRV-MZH0&20240517VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/17/2024	07/23/2029	1	10,000,000	3.75217 / 5.238774			28,666			(163,029)					83,815		100/100
/SWAP|/SWAP|DIRV-MZH0&20240517VIRS008	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/17/2024	07/23/2031	1	10,300,000	3.75217 / 5.238774			23,199			(321,555)					112,948		100/100
/SWAP|/SWAP|DIRV-MZH0&20240517VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/17/2024	07/23/2029	1	3,750,000	3.75217 / 5.238774			10,750			(61,136)					31,431		100/100
/SWAP|/SWAP|DIRV-MZH0&20240517VIRS009	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/17/2024	07/23/2031	1	11,700,000	3.75217 / 5.238774			26,353			(365,262)					128,301		100/100
/SWAP|/SWAP|DIRV-MZH0&20240517VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/17/2024	07/23/2029	1	20,000,000	3.75217 / 5.238774			57,332			(326,059)					167,631		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
/SWAP|/SWAP|DIRV-JPM&20240530VIRS008	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/30/2024	07/17/2031	1	2,000,000	3.74952 / 5.293098			6,501			(49,690)					21,909		100/100
/SWAP|/SWAP|DIRV-JPM&20240530VIRS009	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/30/2024	07/17/2031	1	2,000,000	3.74952 / 5.292478			6,501			(49,690)					21,909		100/100
/SWAP|/SWAP|DIRV-JPM&20240530VIRS007	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/30/2024	07/17/2031	1	3,500,000	3.74952 / 5.292643			11,377			(86,956)					38,341		100/100
/SWAP|/SWAP|DIRV-JPM&20240530VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/30/2024	07/17/2029	1	3,000,000	3.74952 / 5.292478			11,572			(37,174)					25,100		100/100
/SWAP|/SWAP|DIRV-JPM&20240530VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/30/2024	07/17/2029	1	3,500,000	3.74952 / 5.292643			13,500			(43,370)					29,283		100/100
/SWAP|/SWAP|DIRV-JPM&20240530VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/30/2024	07/17/2029	1	10,000,000	3.74952 / 5.292901			38,573			(123,915)					83,666		100/100
/SWAP|/SWAP|DIRV-JPM&20240530VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/30/2024	07/17/2029	1	4,500,000	3.74952 / 5.292996			17,358			(55,762)					37,650		100/100
/SWAP|/SWAP|DIRV-JPM&20240530VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/30/2024	07/17/2031	1	2,500,000	3.74952 / 5.292996			8,127			(62,112)					27,386		100/100
/SWAP|/SWAP|DIRV-JPM&20240710VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/10/2024	07/16/2031	1	4,000,000	3.79286 / 5.299061			3,097			(155,600)					43,772		100/100
/SWAP|/SWAP|DIRV-JPM&20240710VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/10/2024	07/16/2031	1	5,000,000	3.79286 / 5.299065			3,871			(194,500)					54,715		100/100
/SWAP|/SWAP|DIRV-JPM&20240710VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/10/2024	07/16/2031	1	12,000,000	3.79286 / 5.299063			9,290			(466,798)					131,316		100/100
/SWAP|/SWAP|DIRV-JPM&20240710VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/10/2024	07/16/2031	1	33,500,000	3.79286 / 5.299063			25,936			(1,303,146)					366,592		100/100
/SWAP|/SWAP|DIRV-JPM&20240710VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/10/2024	07/16/2031	1	7,000,000	3.79286 / 5.299122			5,419			(272,299)					76,601		100/100
/SWAP|/SWAP|SWAP CNTRPARTY&20240724VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/24/2024	10/17/2031	1	3,000,000	3.74952 / 4.900203			(1,509)			(145,570)					33,708		100/100
/SWAP|/SWAP|SWAP CNTRPARTY&20240724VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/24/2024	10/17/2031	1	19,000,000	3.74952 / 4.901201			(9,560)			(921,948)					213,486		100/100
/SWAP|/SWAP|SWAP CNTRPARTY&20240724VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/24/2024	10/17/2031	1	5,000,000	3.74952 / 4.901403			(2,516)			(242,618)					56,181		100/100
/SWAP|/SWAP|SWAP CNTRPARTY&20240724VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/24/2024	10/17/2031	1	2,000,000	3.74952 / 4.901642			(1,006)			(97,047)					22,472		100/100
/SWAP|/SWAP|SWAP CNTRPARTY&20240724VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/24/2024	10/17/2031	1	29,700,000	3.74952 / 4.899145			(14,943)			(1,441,151)					333,712		100/100
/SWAP|/SWAP|DIRV-MZH0&20240726VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/26/2024	10/15/2031	1	33,000,000	3.75292 / 4.91443			(18,717)			(1,606,188)					370,424		100/100
/SWAP|/SWAP|DIRV-MZH0&20240925VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	09/25/2024	10/21/2031	1	72,330,000	3.73373 / 4.423857			(285,494)			(5,033,416)					813,512		100/100
/SWAP|/SWAP|DIRV-RBC&20241015VIRS007	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/22/2031	1	2,000,000	3.73322 / 4.61847			(3,621)			(114,315)					22,494		100/100
/SWAP|/SWAP|DIRV-RBC&20241015VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/22/2031	1	15,000,000	3.73322 / 4.61849			(27,158)			(857,362)					168,708		100/100
/SWAP|/SWAP|DIRV-RBC&20241015VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/22/2031	1	5,000,000	3.73322 / 4.61857			(9,053)			(285,787)					56,236		100/100
/SWAP|/SWAP|DIRV-RBC&20241015VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/22/2031	1	2,000,000	3.73322 / 4.61864			(3,621)			(114,315)					22,494		100/100
/SWAP|/SWAP|DIRV-RBC&20241015VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/22/2031	1	33,000,000	3.73322 / 4.61857			(59,748)			(1,886,196)					371,158		100/100
/SWAP|/SWAP|DIRV-RBC&20241015VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/22/2031	1	14,000,000	3.73322 / 4.61855			(25,348)			(800,205)					157,461		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
/SWAP|/SWAP|DIRV-RBC&20241016VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/22/2029	1	14,500,000	3.73322 / 4.61708			(27,352)			(520,981)					126,823		100/100
/SWAP|/SWAP|DIRV-RBC&20241016VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/22/2029	1	12,750,000	3.73322 / 4.61703			(24,051)			(458,104)					111,517		100/100
/SWAP|/SWAP|DIRV-RBC&20241016VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/22/2029	1	33,000,000	3.73322 / 4.61705			(62,250)			(1,185,681)					288,632		100/100
/SWAP|/SWAP|DIRV-RBC&20241016VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/22/2029	1	15,000,000	3.73322 / 4.61705			(28,296)			(538,946)					131,196		100/100
/SWAP|/SWAP|DIRV-CIBC&20241029VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/29/2024	01/21/2032	1	3,000,000	3.73373 / 4.195785			(318)			(146,613)					34,565		100/100
/SWAP|/SWAP|DIRV-JPM&20241113VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/13/2024	01/21/2030	1	12,000,000	3.73373 / 4.283471			11,557			(322,838)					109,160		100/100
/SWAP|/SWAP|DIRV-JPM&20241113VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/13/2024	01/21/2030	1	55,000,000	3.73373 / 4.284968			52,971			(1,479,673)					500,319		100/100
/SWAP|/SWAP|DIRV-JPM&20241113VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/13/2024	01/21/2030	1	29,750,000	3.73373 / 4.284743			28,652			(800,369)					270,627		100/100
/SWAP|/SWAP|DIRV-MZHO&20241118VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/18/2024	01/22/2032	1	12,500,000	3.73322 / 3.845			10,830			(539,432)					144,157		100/100
/SWAP|/SWAP|DIRV-MZHO&20241118VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/18/2024	01/22/2032	1	54,955,000	3.73322 / 3.845			47,612			(2,371,559)					633,772		100/100
/SWAP|/SWAP|DIRV-BARC&20241224VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/24/2024	01/21/2030	1	10,000,000	3.73373 / 4.28478			25,632			(203,720)					90,967		100/100
/SWAP|/SWAP|DIRV-CIBC&20241224VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/24/2024	01/21/2028	1	3,000,000	3.73373 / 4.28478			8,065			(18,575)					17,168		100/100
/SWAP|/SWAP|DIRV-BARC&20241224VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/24/2024	01/21/2030	1	9,000,000	3.73373 / 4.28478			23,069			(183,348)					81,870		100/100
/SWAP|/SWAP|DIRV-CIBC&20241224VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/24/2024	01/21/2028	1	7,000,000	3.73373 / 4.28478			18,818			(43,344)					40,059		100/100
/SWAP|/SWAP|DIRV-BARC&20241224VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/24/2024	01/21/2030	1	10,000,000	3.73373 / 4.28478			25,632			(203,720)					90,967		100/100
/SWAP|/SWAP|DIRV-RBC&20250130VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	04/22/2030	1	14,000,000	3.73322 / 4.194653			25,135			(355,928)					132,076		100/100
/SWAP|/SWAP|DIRV-RBC&20250130VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	04/22/2030	1	25,000,000	3.73322 / 4.195272			44,883			(635,587)					235,850		100/100
/SWAP|/SWAP|DIRV-RBC&20250130VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	04/22/2032	1	25,000,000	3.73322 / 4.195965			48,485			(953,252)					294,746		100/100
/SWAP|/SWAP|DIRV-BARC&20250130VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	04/22/2030	1	25,000,000	3.73322 / 4.196511			44,883			(635,587)					235,850		100/100
/SWAP|/SWAP|DIRV-RBC&20250219VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	04/22/2032	1	6,000,000	3.73322 / 4.268372			15,777			(201,857)					70,739		100/100
/SWAP|/SWAP|DIRV-RBC&20250219VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	04/22/2030	1	34,500,000	3.73322 / 4.268833			84,570			(778,439)					325,472		100/100
/SWAP|/SWAP|DIRV-RBC&20250219VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	04/22/2030	1	22,500,000	3.73322 / 4.268137			55,154			(507,677)					212,265		100/100
/SWAP|/SWAP|DIRV-NWM&20250313VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	NWM 1DU7IM20QESYGD04HO54	03/13/2025	04/30/2030	1	12,000,000	3.843 / 4.176636			1,958			(396,015)					113,525		100/100
/SWAP|/SWAP|DIRV-NWM&20250411VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	NWM 1DU7IM20QESYGD04HO54	04/11/2025	04/22/2032	1	14,000,000	3.73322 / 4.226433			5,335			(675,688)					165,058		100/100
/SWAP|/SWAP|DIRV-MZHO&20250411VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/11/2025	04/23/2030	1	36,000,000	3.75217 / 3.7125			(5,592)			(1,220,628)					339,623		100/100
/SWAP|/SWAP|DIRV-MZHO&20250411VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/11/2025	04/23/2030	1	26,500,000	3.75217 / 4.224137			(4,117)			(898,518)					250,000		100/100
/SWAP|/SWAP|DIRV-NWM&20250512VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	NWM 1DU7IM20QESYGD04HO54	05/12/2025	07/21/2030	1	9,000,000	3.73373 / 4.212116			(4,641)			(338,358)					87,836		100/100
/SWAP|/SWAP|DIRV-NWM&20250512VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	NWM 1DU7IM20QESYGD04HO54	05/12/2025	07/21/2030	1	12,000,000	3.73373 / 4.212755			(6,188)			(451,145)					117,115		100/100
/SWAP|/SWAP|DIRV-NWM&20250512VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	NWM 1DU7IM20QESYGD04HO54	05/12/2025	07/21/2030	1	45,000,000	3.73373 / 4.212529			(23,204)			(1,691,791)					439,182		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
/SWAP|/SWAP|DIRV-NWM&20250512VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	NWM 1DU7IM200ESYGD04H054	05/12/2025	07/21/2030	1	61,000,000	3.73373 / 4.213442			(31,454)			(2,293,317)					595,336		100/100
/SWAP|/SWAP|DIRV-MZH0&20250513VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/13/2025	07/21/2032	1	3,000,000	3.73373 / 4.225363			1,547			(147,064)					36,156		100/100
/SWAP|/SWAP|DIRV-MZH0&20250513VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/13/2025	07/21/2032	1	3,000,000	3.73373 / 4.225602			1,547			(147,064)					36,156		100/100
/SWAP|/SWAP|DIRV-MZH0&20250513VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/13/2025	07/21/2032	1	15,000,000	3.73373 / 4.224041			7,735			(735,319)					180,780		100/100
/SWAP|/SWAP|DIRV-MZH0&20250513VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/13/2025	07/21/2032	1	13,000,000	3.73373 / 4.225305			6,704			(637,277)					156,676		100/100
/SWAP|/SWAP|DIRV-MZH0&20250513VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/13/2025	07/21/2032	1	20,000,000	3.73373 / 4.223959			10,314			(980,425)					241,039		100/100
/SWAP|/SWAP|DIRV-MZH0&20250730VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/30/2025	10/22/2030	1	20,000,000	3.73322 / 4.141118			(33,253)			(916,617)					201,494		100/100
/SWAP|/SWAP|DIRV-MZH0&20250730VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/30/2025	10/22/2032	1	15,000,000	3.73322 / 4.141118			(11,722)			(907,668)					184,780		100/100
/SWAP|/SWAP|DIRV-MZH0&20250826VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	08/26/2025	10/20/2028	1	40,000,000	3.72921 / 3.980992			(143,546)			(1,121,435)					287,054		100/100
/SWAP|/SWAP|DIRV-NWM&20250826VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	NWM 1DU7IM200ESYGD04H054	08/26/2025	10/20/2030	1	40,000,000	3.72921 / 3.980992			(117,156)			(2,062,894)					402,989		100/100
/SWAP|/SWAP|DIRV-JPM&20250909VIRS010	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2025	10/15/2031	1	15,600,000	3.75292 / 3.907123			(59,007)			(1,058,513)					175,110		100/100
/SWAP|/SWAP|DIRV-RBC&20250909VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/09/2025	09/15/2029	1	9,000,000	3.81676 / 4.162597			(33,335)			(387,141)					77,421		100/100
/SWAP|/SWAP|DIRV-RBC&20250909VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/09/2025	09/15/2029	1	90,000,000	3.81676 / 4.162597			(333,349)			(3,871,407)					774,209		100/100
/SWAP|/SWAP|DIRV-JPM&20250909VIRS012	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2025	10/15/2031	1	2,300,000	3.75292 / 3.907123			(8,700)			(156,063)					25,817		100/100
/SWAP|/SWAP|DIRV-JPM&20250909VIRS013	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2025	10/15/2031	1	12,800,000	3.75292 / 3.907123			(48,416)			(868,524)					143,680		100/100
/SWAP|/SWAP|DIRV-RBC&20250909VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/09/2025	09/15/2029	1	34,000,000	3.81676 / 4.162564			(125,932)			(1,462,531)					292,479		100/100
/SWAP|/SWAP|DIRV-RBC&20250909VIRS007	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/09/2025	09/15/2029	1	26,000,000	3.81676 / 4.162597			(96,301)			(1,118,406)					223,660		100/100
/SWAP|/SWAP|DIRV-RBC&20250909VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/09/2025	09/15/2029	1	37,000,000	3.81676 / 4.162597			(137,044)			(1,591,579)					318,286		100/100
/SWAP|/SWAP|DIRV-JPM&20250909VIRS009	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2025	10/15/2031	1	68,200,000	3.75292 / 3.907123			(257,968)			(4,627,604)					765,543		100/100
/SWAP|/SWAP|DIRV-RBC&20250909VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/09/2025	09/15/2029	1	10,000,000	3.81676 / 4.162597			(37,039)			(430,156)					86,023		100/100
/SWAP|/SWAP|DIRV-JPM&20250909VIRS008	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2025	10/15/2031	1	20,200,000	3.75292 / 3.907123			(76,407)			(1,370,639)					226,744		100/100
/SWAP|/SWAP|DIRV-JPM&20250909VIRS011	MULTIPLE	SCH D-1.2	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2025	10/15/2031	1	5,600,000	3.75292 / 3.907123			(21,182)			(379,979)					62,860		100/100
/SWAP|/SWAP|DIRV-NWM&20250916VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	NWM 1DU7IM200ESYGD04H054	09/16/2025	12/01/2030	1	10,700,000	5.57835 / 5.452063			(176,340)			(644,504)					109,250		100/100
/SWAP|/SWAP|DIRV-MZH0&20251024VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/24/2025	01/20/2029	1	20,000,000	3.72921 / 3.503727			(54,245)			(694,656)					151,987		100/100
/SWAP|/SWAP|DIRV-NWM&20251024VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	NWM 1DU7IM200ESYGD04H054	10/24/2025	01/20/2033	1	3,000,000	3.72921 / 3.503727			(4,660)			(232,137)					37,680		100/100
/SWAP|/SWAP|DIRV-NWM&20251024VIRS007	MULTIPLE	SCH D-1.2	Interest Rate	NWM 1DU7IM200ESYGD04H054	10/24/2025	01/20/2033	1	4,500,000	3.72921 / 3.503727			(6,990)			(348,206)					56,519		100/100
/SWAP|/SWAP|DIRV-MZH0&20251024VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/24/2025	01/20/2031	1	20,000,000	3.72921 / 3.503727			(43,385)			(1,183,403)					207,605		100/100
/SWAP|/SWAP|DIRV-NWM&20251024VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	NWM 1DU7IM200ESYGD04H054	10/24/2025	01/20/2033	1	6,500,000	3.72921 / 3.503727			(10,097)			(502,963)					81,639		100/100
/SWAP|/SWAP|DIRV-NWM&20251024VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	NWM 1DU7IM200ESYGD04H054	10/24/2025	01/20/2033	1	10,000,000	3.72921 / 3.503727			(15,533)			(773,790)					125,599		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
/SWAP|SWAP|DIRV-MZH0&20251118VIRS002	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	11/18/2025	01/20/2031	1	43,500,000	3.72921 / 3.71594			(76,209)			(2,431,872)					451,542		100/100
/SWAP|SWAP|DIRV-MZH0&20251118VIRS001	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	11/18/2025	01/20/2031	1	13,000,000	3.72921 / 3.71541			(22,775)			(726,767)					134,944		100/100
/SWAP|SWAP|DIRV-CIBC&20251222VIRS001	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Canadian Imperial Ba ... 2IGI19DL770X0HC3ZE78	12/22/2025	01/22/2029	1	50,800,000	3.73322 / 3.620418			(91,949)			(1,567,758)					386,881		100/100
/SWAP|SWAP|DIRV-NWM&20251222VIRS005	MULTIPLE	SCH D-1.2 ...	Interest Rate...	NWM ... 1DU7IM20QESYGD04HO54	12/22/2025	01/22/2033	1	23,000,000	3.73322 / 3.620418			(11,854)			(1,527,113)					289,106		100/100
/SWAP|SWAP|DIRV-MZH0&20251222VIRS002	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	12/22/2025	01/22/2031	1	51,000,000	3.73322 / 3.620418			(62,926)			(2,655,382)					530,008		100/100
/SWAP|SWAP|DIRV-NWM&20251222VIRS004	MULTIPLE	SCH D-1.2 ...	Interest Rate...	NWM ... 1DU7IM20QESYGD04HO54	12/22/2025	01/22/2033	1	20,000,000	3.73322 / 3.620952			(10,307)			(1,327,923)					251,396		100/100
/SWAP|SWAP|DIRV-MZH0&20260212VIRS004	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/12/2026	04/02/2031	1	75,000,000	4.0833 / 3.60756			(60,236)			(4,253,958)					796,379		100/100
/SWAP|SWAP|DIRV-MZH0&20260212VIRS002	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/12/2026	03/16/2029	1	75,000,000	3.94858 / 3.62826			(148,055)			(2,493,872)					588,165		100/100
/SWAP|SWAP|DIRV-MZH0&20260212VIRS005	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/12/2026	03/16/2031	1	35,000,000	3.94858 / 3.62826			(54,960)			(1,957,125)					369,577		100/100
/SWAP|SWAP|DIRV-CIBC&20260212VIRS001	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Canadian Imperial Ba ... 2IGI19DL770X0HC3ZE78	02/12/2026	03/03/2029	1	75,000,000	3.75019 / 3.65502			(145,553)			(2,461,478)					583,363		100/100
/SWAP|SWAP|DIRV-WFBNA&20260212VIRS003	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Wells Fargo Bank, NA ... KB1H1DSPRFMYMCUFXT09	02/12/2026	02/27/2031	1	75,000,000	4.07433 / 3.65978			(139,520)			(4,159,646)					787,500		100/100
/SWAP|SWAP|DIRV-MZH0&20260225VIRS005	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/25/2026	04/20/2033	1	55,750,000	3.72921 / 3.608447			(36,320)			(4,292,727)					713,948		100/100
/SWAP|SWAP|DIRV-MZH0&20260225VIRS001	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/25/2026	04/20/2029	1	52,200,000	3.72921 / 3.608447			(59,672)			(1,890,224)					417,600		100/100
/SWAP|SWAP|DIRV-MZH0&20260225VIRS002	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/25/2026	04/20/2031	1	68,500,000	3.72921 / 3.608851			(64,799)			(4,094,766)					731,380		100/100
/SWAP|SWAP|DIRV-MZH0&20260225VIRS003	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	02/25/2026	04/20/2031	1	53,000,000	3.72921 / 3.608447			(50,136)			(3,168,213)					565,885		100/100
/SWAP|SWAP|DIRV-CIBC&20260309VIRS002	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Canadian Imperial Ba ... 2IGI19DL770X0HC3ZE78	03/09/2026	03/30/2031	1	23,900,000	4.07457 / 3.653902			(39,575)			(1,325,928)					253,498		100/100
/SWAP|SWAP|DIRV-CIBC&20260309VIRS003	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Canadian Imperial Ba ... 2IGI19DL770X0HC3ZE78	03/09/2026	03/30/2031	1	4,300,000	4.07457 / 3.653902			(7,120)			(238,556)					45,608		100/100
/SWAP|SWAP|DIRV-MZH0&20260309VIRS006	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	03/09/2026	04/15/2033	1	14,000,000	3.75292 / 3.639161			(5,949)			(1,006,945)					179,151		100/100
/SWAP|SWAP|DIRV-MZH0&20260309VIRS005	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	03/09/2026	04/15/2031	1	27,000,000	3.75292 / 3.638749			(18,844)			(1,502,670)					287,648		100/100
/SWAP|SWAP|DIRV-WFBNA&20260309VIRS001	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Wells Fargo Bank, NA ... KB1H1DSPRFMYMCUFXT09	03/09/2026	04/15/2029	1	31,000,000	3.75292 / 3.638749			(27,199)			(1,041,485)					247,029		100/100
/SWAP|SWAP|DIRV-MZH0&20260309VIRS007	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	03/09/2026	04/15/2033	1	4,000,000	3.75292 / 3.638983			(1,700)			(287,699)					51,186		100/100
/SWAP|SWAP|DIRV-CIBC&20260309VIRS004	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Canadian Imperial Ba ... 2IGI19DL770X0HC3ZE78	03/09/2026	03/30/2031	1	28,300,000	4.07457 / 3.653902			(46,860)			(1,570,032)					300,167		100/100
/SWAP|SWAP|DIRV-CIBC&20260410VIRS003	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Canadian Imperial Ba ... 2IGI19DL770X0HC3ZE78	04/10/2026	04/30/2029	1	10,000,000	3.66339 / 3.671676			(3,192)			(288,780)					80,312		100/100
/SWAP|SWAP|DIRV-CIBC&20260410VIRS001	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Canadian Imperial Ba ... 2IGI19DL770X0HC3ZE78	04/10/2026	04/17/2029	1	10,000,000	3.74952 / 3.669131			(3,561)			(284,405)					79,844		100/100
/SWAP|SWAP|DIRV-CIBC&20260410VIRS004	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Canadian Imperial Ba ... 2IGI19DL770X0HC3ZE78	04/10/2026	04/30/2029	1	4,000,000	3.66339 / 3.671676			(1,277)			(115,512)					32,125		100/100
/SWAP|SWAP|DIRV-MZH0&20260410VIRS008	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	04/10/2026	04/30/2031	1	4,000,000	3.66339 / 3.671676			(898)			(194,743)					42,802		100/100
/SWAP|SWAP|DIRV-MZH0&20260410VIRS006	MULTIPLE	SCH D-1.2 ...	Interest Rate...	Mizuho Capital Marke ... 0V6WI8S6QX2D1J857QP30	04/10/2026	04/30/2031	1	4,000,000	3.66339 / 3.671676			(898)			(194,743)					42,802		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
/SWAP|/SWAP|DIRV-MZH0&20260410VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/10/2026	04/30/2031	1	8,000,000	3.66339 / 3.671676			(1,797)			(389,485)					85,604		100/100
/SWAP|/SWAP|DIRV-WFBNA&20260410VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	04/10/2026	04/17/2031	1	20,000,000	3.74952 / 3.669131			(5,226)			(965,405)					213,307		100/100
/SWAP|/SWAP|DIRV-CIBC&20260423VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	04/23/2026	07/15/2029	1	30,000,000	3.75292 / 3.666626						(941,729)					250,549		100/100
/SWAP|/SWAP|DIRV-CIBC&20260610VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/10/2026	08/21/2029	1	100,000,000	3.74012 / 3.766686						(2,093,998)					850,000		100/100
/SWAP|/SWAP|DIRV-CIBC&20260610VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/10/2026	07/01/2029	1	12,000,000	3.91522 / 3.64832			5,162			(245,754)					99,499		100/100
/SWAP|/SWAP|DIRV-CIBC&20260811VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	08/11/2026	08/25/2029	1	115,000,000	3.74284 / 3.768112						(2,145,363)					979,190		100/100
/SWAP|/SWAP|DIRV-CIBC&20260811VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	08/11/2026	10/21/2029	1	20,000,000	0.0 / 3.920768						(392,644)					174,929		100/100
/SWAP|/SWAP|DIRV-CIBC&20260811VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	08/11/2026	09/27/2029	1	20,000,000	4.07433 / 3.861498						(389,103)					172,916		100/100
/SWAP|/SWAP|DIRV-CIBC&20260811VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	08/11/2026	10/21/2029	1	40,000,000	0.0 / 3.920934						(785,289)					349,857		100/100
/SWAP|/SWAP|DIRV-CIBC&20260811VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	08/11/2026	09/27/2029	1	15,000,000	4.07433 / 3.861498						(291,827)					129,687		100/100
/SWAP|/SWAP|DIRV-CIBC&20260811VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	08/11/2026	09/27/2029	1	20,000,000	4.07433 / 3.86152						(389,103)					172,916		100/100
/SWAP|/SWAP|DIRV-MZH0&20260814VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	08/14/2026	09/30/2031	1	10,000,000	4.07457 / 3.811677						(316,922)					111,803		100/100
/SWAP|/SWAP|DIRV-MZH0&20260814VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	08/14/2026	09/30/2031	1	35,000,000	4.07457 / 3.811677						(1,109,228)					391,312		100/100
/SWAP|/SWAP|DIRV-CIBC&20260910VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	09/10/2026	09/27/2031	1	8,000,000	4.07433 / 3.902767						(136,395)					89,353		100/100
/SWAP|/SWAP|DIRV-MZH0&20260910VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	09/10/2026	10/17/2031	1	3,500,000	0.0 / 3.998238						(60,202)					39,326		100/100
/SWAP|/SWAP|DIRV-MZH0&20260910VIRS007	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	09/10/2026	10/25/2036	1	6,500,000	0.0 / 4.026665						(195,219)					103,184		100/100
/SWAP|/SWAP|DIRV-CIBC&20260910VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	09/10/2026	09/30/2029	1	3,800,000	4.07457 / 3.912655						(39,236)					32,909		100/100
/SWAP|/SWAP|DIRV-MZH0&20260910VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	09/10/2026	10/17/2031	1	2,200,000	0.0 / 3.998238						(37,842)					24,719		100/100
/SWAP|/SWAP|DIRV-CIBC&20260923VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	09/23/2026	10/19/2029	1	2,000,000	0.0 / 4.156851						(715)					17,464		100/100
/SWAP|/SWAP|DIRV-CIBC&20260923VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	09/23/2026	09/30/2029	1	34,000,000	4.07457 / 4.047174						(14,918)					294,449		100/100
/SWAP|/SWAP|DIRV-CIBC&20260923VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	09/23/2026	09/30/2029	1	9,000,000	4.07457 / 4.047187						(3,949)					77,942		100/100
/SWAP|/SWAP|DIRV-CIBC&20260923VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	09/23/2026	10/19/2029	1	28,000,000	0.0 / 4.156953						(10,008)					244,499		100/100
/SWAP|/SWAP|DIRV-CIBC&20260923VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	09/23/2026	09/30/2029	1	17,000,000	4.07457 / 4.047174						(7,459)					147,224		100/100
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate												(19,723,817)		XXX	(217,076,625)					48,424,259	XXX	XXX
RCV 5.08 PAY BP06M 06/29/20292014O&20140627XCYS001	SL8J1YDA4	SCH D-1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029	1	5,120,415	6.108482065 / 5.075	953,803	(953,803)	18,675	1,123,109		1,015,513		49,949			42,456		100/100
RCV 4.55 PAY 2.73 01/31/2040201611&20161102XCYS003	SLPU10ZF9001	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	6,376,024	2.73 / 4.55			107,230	(148,487)		(13,450)		235,719			116,482		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 4.25 PAY 3.68 05/15/20302015042015042 4XCYS002	SL6A3GAE7	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030	1	4,549,800	3.68 / 4.2545			23,521	564,450		620,734		49,800			43,283		100/100
RCV 4.55 PAY 2.73 01/31/20402016112016102 XCYS002	SLPU10ZC6001	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	6,558,196	2.73 / 4.55			110,294	(152,729)		(13,834)		242,454			119,811		100/100
RCV 4.25 PAY 3.68 05/15/20302015042015042 4XCYS001	SL6A3GAH0	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030	1	13,194,420	3.68 / 4.2545			68,212	1,636,905		1,800,128		144,420			125,520		100/100
RCV 5.08 PAY BP06M 06/29/20292014020140627 XCYS002	SL8J1YDD8	SCH D-1	Currency	UBS AG BFM8T61CT2L10QEMIK50	06/27/2014	06/29/2029	1	4,321,978	6.108482065 / 5.075			(93,907)	947,980		857,162		42,161			35,836		100/100
RCV 4.55 PAY 2.73 01/31/20402016112016102 XCYS001	SLPU10Z93001	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	9,108,606	2.73 / 4.55			153,186	(212,124)		(19,214)		336,741			166,404		100/100
RCV 5.47 PAY 4.00 11/26/20292018022018022 6XCYS001	SL612ZRF8	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/26/2018	11/26/2029	1	2,791,000	4 / 5.465			138,965	241,850		33,569	(32)				24,807		100/100
RCV 5.49 PAY 4.00 11/26/20292018022018022 0XCYS001	SL5Z3WI843	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/20/2018	11/26/2029	1	5,322,800	4 / 5.4925			281,717	481,175		63,581	16				47,310		100/100
RCV 3.79 PAY 1.50 01/14/20282018032018031 9XCYS002	SL8J2WQ62	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2018	01/14/2028	1	6,780,400	1.5 / 3.785			160,922	530,974		579,705		212,109	82		38,505		100/100
RCV 5.64 PAY 4.13 12/02/20292018022018020 5XCYS001	SL941EN68	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/05/2018	12/02/2029	1	13,993,000	4.125 / 5.636			708,500	1,271,124		166,000					124,765		100/100
RCV 3.79 PAY 1.50 01/14/20282018032018031 9XCYS001	SL8J2WQ39	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/19/2018	01/14/2028	1	9,246,000	1.5 / 3.785			219,439	723,899		790,507		289,347	(4)		52,507		100/100
RCV 4.79 PAY 3.25 01/20/20282018052018051 6XCYS001	SL8J2X9M4	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2018	01/20/2028	1	12,154,500	3.25 / 4.785	14,000		188,838	200,107		411,018		150,503	(91)		69,557		100/100
XCCY: GBPUSD 4.761% 8/30/30 USD201&20180815XCYS001	SL310D0T	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/15/2018	08/30/2030	1	12,683,000	3.29 / 4.761	14,000		83,751	(601,500)		60,544		166,000			125,555		100/100
RCV 4.2625 PAY 2.69 04/18/20282018042018042 7XCYS001	SL310DP3	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	04/18/2028	1	1,863,792	2.69 / 4.26	(1,890)	378	13,140	(49,176)		(27,510)		41,796			11,602		100/100
RCV 4.761 PAY 3.29 08/30/20302018042018081 5XCYS002	SL310D0U	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/15/2018	08/30/2030	1	17,248,880	3.29 / 4.76	19,040		113,901	(818,040)		82,340		225,760			170,755		100/100
RCV 4.235 PAY 1.82 10/12/20282018042018071 2XCYS001	SL6A4DGK	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/12/2018	10/12/2028	1	9,336,000	1.82 / 4.24	(11,600)		112,437	249,200		393,703		308,800			66,672		100/100
RCV 4.40275 PAY 4.113 01/03/20342018090720180907X CYS001	SL4G48NW	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	01/03/2034	1	4,229,415	4.11 / 4.4	1,447		22,936	311,453		173,761		140,055			57,019		100/100
RCV 5.567 PAY 3.11 12/05/20362018112018112 6XCYS001	SL4G49B2	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/26/2018	12/05/2036	1	4,423,770	3.11 / 5.57	1,365		53,139	(6,045)		241,270		150,540			70,607		100/100
RCV 5.567 PAY 3.11 12/05/20362018112018112 6XCYS002	SL4G49B5	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/26/2018	12/05/2036	1	4,423,770	3.11 / 5.57	1,365		53,139	(6,045)		241,270		150,540			70,607		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 4.312 PAY 3.06 09/30/20262019 0&201901 16XCYS003	SLIUCONV	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/16/2019	09/30/2026	1															100/100
RCV 4.312 PAY 3.06 09/30/20262019 0&201901 16XCYS004	SLIUCONY	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/16/2019	09/30/2026	1															100/100
RCV 4.805 PAY 4.56 06/12/20292019 0&201905 23XCYS001	SLA21JJQ	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZ0031MB27	05/23/2019	06/12/2029	1	7,423,905	4.56 / 4.805	551		15,205	380,411		160,150		251,783			60,994		100/100
RCV 4.805 PAY 4.56 06/12/20292019 0&201905 23XCYS002	SLA21JJN	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZ0031MB27	05/23/2019	06/12/2029	1	7,423,905	4.56 / 4.805	551		15,205	380,411		160,150		251,783			60,994		100/100
RCV 4.075 PAY 2.97 09/17/20292019 0&201907 17XCYS001	SLIUCAZ9	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	07/17/2019	09/17/2029	1	5,843,040	2.97 / 4.075	940		51,870	(400,675)		(217,405)		78,020			50,349		100/100
RCV 4.1565 PAY 3.03 09/17/20312019 0&201907 7XCYS002	SLIUCAZC	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	07/17/2019	09/17/2031	1	6,588,960	3.03 / 4.1565	1,060		59,619	(451,825)		(110,361)		87,980			73,445		100/100
RCV 5.9755 PAY 3.515 12/31/20372019 0&20190930 XCYS001	SLXC089D	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	09/30/2019	12/31/2037	1	2,967,277	3.515 / 5.9755	(15,943)	14,582	122,457	(125,667)		26,425		107,361			49,785		100/100
RCV 5.9755 PAY 3.515 12/31/20372019 0&20190930 XCYS003	SLXC089G	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	09/30/2019	12/31/2037	1	9,297,467	3.515 / 5.9755	(49,956)	45,690	202,847	(393,758)		82,797		336,399			155,993		100/100
RCV 5.9755 PAY 3.515 12/31/20372019 0&20190930 XCYS002	SLXC089A	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	09/30/2019	12/31/2037	1	2,967,277	3.515 / 5.9755	(15,943)	14,582	64,931	(125,667)		26,425		107,361			49,785		100/100
RCV 3.44 PAY 1.38 09/30/20312019 10&20191002XCYS002	SLUE0HUV	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2019	09/30/2031	1	4,104,750	1.38 / 3.44	188		81,316	(154,688)		(36,792)		144,750			45,893		100/100
RCV 3.44 PAY 1.38 09/30/20312019 10&20191002XCYS001	SLUE0HUS	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2019	09/30/2031	1	4,104,750	1.38 / 3.44	188		81,316	(154,688)		(36,792)		144,750			45,893		100/100
RCV 3.885 PAY 2.81 12/18/20392019 1&20191003XCYS003	SL605AUG	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	5,335,010	2.81 / 3.885	860		45,495	(377,325)		278,149		71,380			96,989		100/100
RCV 3.885 PAY 2.81 12/18/20392019 1&20191003XCYS001	SL605AUA	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	3,722,100	2.81 / 3.885	600		88,660	(263,250)		194,058		49,800			67,667		100/100
RCV 3.885 PAY 2.81 12/18/20392019 1&20191003XCYS002	SL605AUD	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	3,722,100	2.81 / 3.885	600		31,741	(263,250)		194,058		49,800			67,667		100/100
RCV 5.5875 PAY 3.375 12/31/20382019 1&20191010 XCYS001	SLDW3X1C	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	4,868,442	3.375 / 5.5875	1,988		100,169	(150,454)		59,581		170,559			85,233		100/100
RCV 5.5875 PAY 3.375 12/31/20382019 1&20191010 XCYS003	SLDW3X1I	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	9,542,147	3.375 / 5.5875	3,897		196,330	(294,890)		116,779		334,296			167,056		100/100
RCV 5.5875 PAY 3.375 12/31/20382019 1&20191010 XCYS002	SLDW3X1F	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	4,868,442	3.375 / 5.5875	1,988		100,168	(150,454)		59,581		170,559			85,233		100/100
RCV 3.8729 PAY 2.79 01/23/20452019 8&20191023XCYS001	SL0Y080T	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	10/23/2019	01/23/2045	1	9,212,060	2.79 / 3.8729	1,430		88,661	(286,358)		1,029,871		118,690			197,200		100/100
RCV 3.8729 PAY 2.79 01/23/20452019 8&20191023XCYS002	SL0Y080W	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	10/23/2019	01/23/2045	1	9,212,060	2.79 / 3.8729	1,430		87,115	(286,358)		1,029,871		118,690			197,200		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 3.901 PAY 3.07 04/30/20272019 1&201910 30XCYS002	SL3A3SLX	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZ0031MB27	10/30/2019	04/30/2027	1	12,224,600	3.07 / 3.901	(2,850)		40,335	(395,675)		(343,951)		157,700			46,550		100/100
RCV 3.901 PAY 3.07 04/30/20272019 1&201910 30XCYS001	SL3A3SLU	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZ0031MB27	10/30/2019	04/30/2027	1	12,224,600	3.07 / 3.901	(2,850)		40,335	(395,675)		(343,951)		157,700			46,550		100/100
RCV 4.107 PAY 3.15 03/31/20372019 1&201911 08XCYS003	SLYM07AV	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	5,349,641	3.15 / 4.107	6,265		22,333	(198,591)		117,407		69,329			86,715		100/100
RCV 4.107 PAY 3.15 03/31/20372019 1&201911 08XCYS002	SLYM07AY	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	5,349,641	3.15 / 4.107	6,265		22,333	(198,591)		117,407		69,329			86,715		100/100
RCV 4.107 PAY 3.15 03/31/20372019 1&201911 08XCYS001	SLYM07AN	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	10,699,282	3.15 / 4.107	12,529		44,666	(397,182)		234,813		138,659			173,431		100/100
RCV 3.5751 PAY 2.84 12/18/20262019 &2019120 5XCYS001	SL1S54S5	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/06/2019	12/18/2026	1	18,817,370	2.84 / 3.5751	75,075		67,427	(179,465)		(179,200)		237,380			44,131		100/100
RCV 3.915 PAY 1.82 03/10/20312019 1&201912 12XCYS002	SLXA0BNW	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2019	03/10/2031	1	19,237,600	1.82 / 3.915	4,325		388,969	(412,605)		31,115		667,780			202,681		100/100
RCV 3.915 PAY 1.82 03/10/20312019 1&201912 12XCYS001	SLXA0BNT	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2019	03/10/2031	1	5,560,000	1.82 / 3.915	1,250		112,419	(119,250)		8,993		193,000			58,578		100/100
RCV 2.5807 PAY 2.92 11/25/20302020 8&2020080 4XCYS001	SLRV50WG	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	08/04/2020	11/25/2030	1	10,957,066	2.92 / 2.5807	(38,110)		(14,058)	603,130		(96,414)		370,121			111,741		100/100
RCV 2.636 PAY 1.5 11/25/20302020 8&2020 804XCYS002	SLJK4XTL	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	08/04/2020	11/25/2030	1	4,927,860	1.5 / 2.636	(9,450)		28,277	157,290		78,860		162,120			50,255		100/100
RCV 3.7556 PAY 4.07 06/30/20422020 8&2020100 8XCYS001	SL9001QU	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/08/2020	06/30/2042	1	7,069,403	4.07 / 3.7556	2,468		(7,352)	200,431		206,943		(284,850)			140,324		100/100
RCV 3.7556 PAY 4.07 06/30/20422020 8&2020100 8XCYS002	SL9001QX	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/08/2020	06/30/2042	1	7,069,403	4.07 / 3.7556	2,468		(7,099)	200,431		206,943		(284,850)			140,324		100/100
RCV 3.072 PAY 1.62 01/07/20312020 1&202010 30XCYS002	SLZE0J3H	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2020	01/07/2031	1	11,697,000	1.62 / 3.072	48,500		172,436	338,500		291,675		386,000			120,853		100/100
RCV 3.072 PAY 1.62 01/07/20312020 1&202010 30XCYS001	SLZE0J3E	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2020	01/07/2031	1	11,697,000	1.62 / 3.072	48,500		172,436	338,500		291,675		386,000			120,853		100/100
RCV 2.8253 PAY 1.04 02/23/20292021 8&2021112 3XCYS002	SL0X0S04	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/23/2021	02/23/2029	1	11,264,000	1.04 / 2.8253	500		196,356	(94,500)		(31,466)		386,000			87,251		100/100
RCV 2.8253 PAY 1.04 02/23/20292021 8&2021112 3XCYS001	SL0X0SNY	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/23/2021	02/23/2029	1	11,264,000	1.04 / 2.8253	500		196,356	(94,500)		(31,466)		386,000			87,251		100/100
RCV 3.91 PAY 3.18 06/30/20322020 3&2022 330XCYS001	SLZ407TS	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2022	06/30/2032	1	13,174,000	3.18 / 3.91			46,455	(110,500)		345,517		166,000			157,951		100/100
RCV 4.019 PAY 2.29 07/12/20322022 0&2022041 2XCYS001	SLEE0UP0	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2022	07/12/2032	1	9,360,240	2.29 / 4.019	9,030		147,851	(408,070)		(343,428)		331,960			112,615		100/100
RCV 4.22 PAY 0.76 07/26/20272022 06&2022 0602XCYS002	SL311BDY	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	06/02/2022	07/26/2027	1	32,004,928	0.76 / 4.2176	(6,162)		1,150,288	5,553,278		5,631,328		65,815			144,908		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 4.22 PAY 0.76 07/26/20272022062&20220602XCYS001	SL311BDV	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	06/02/2022	07/26/2027	1	18,002,772	0.76 / 4.2176	(3,466)		647,037	3,123,719		3,167,622		37,021			81,511		100/100
RCV 6.43 PAY 6.28 01/31/20332022102&20221025XCYS001	SLK802XY	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2022	01/31/2033	1	17,241,000	6.28 / 6.43	49,500		(166,165)	(2,685,750)		(2,807,509)		249,000			217,059		100/100
RCV 5.786 PAY 5.61 08/22/20332023062&20230222XCYS002	SL0WI1C5J	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	08/22/2033	1	4,838,000	5.61 / 5.786	11,600		(24,472)	(475,800)		(460,636)		66,400			63,542		100/100
RCV 5.786 PAY 5.61 08/22/20332023062&20230222XCYS001	SL0WI1C56	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	08/22/2033	1	4,838,000	5.61 / 5.786	11,600		(25,322)	(475,800)		(460,636)		66,400			63,542		100/100
RCV 6.6505 PAY 6.34 12/12/20352023082023101 2XCYS001	SLA22NYK	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2023	12/12/2035	1	7,334,400	6.34 / 6.6505	(203,100)		(23,360)	(636,300)		(535,914)		99,600			111,292		100/100
RCV 6.504 PAY 4.71 11/08/20282023182023102 5XCYS004	SL0Y1ATB	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2023	11/08/2028	1	10,575,000	4.71 / 6.504	(11,500)		66,480	(783,500)		(769,949)		386,000			76,805		100/100
RCV 6.505 PAY 6.05 11/08/20282023182023102 5XCYS002	SL0Y1AT5	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2023	11/08/2028	1	25,369,672	6.05 / 6.505	(24,850)		50,387	717,445		189,081		881,240			184,258		100/100
RCV 6.504 PAY 4.71 11/08/20282023182023102 5XCYS003	SL0Y1AT8	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2023	11/08/2028	1	10,575,000	4.71 / 6.504	(11,500)		66,480	(783,500)		(769,949)		386,000			76,805		100/100
RCV 6.505 PAY 6.05 11/08/20282023182023102 5XCYS001	SL0Y1AT2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2023	11/08/2028	1	7,248,478	6.05 / 6.505	(7,100)		14,396	204,984		54,023		251,783			52,645		100/100
RCV 5.7035 PAY 3.94 04/30/20342024040404XCY S001	SL0X1AE1	SCH D-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/29/2024	04/30/2034	1	8,696,000	3.94 / 5.7035	125,600		63,510	(390,800)		(302,107)		308,800			119,787		100/100
RCV 5.7035 PAY 3.94 04/30/20342024040404XCY S002	SLE90OX4	SCH D-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/29/2024	04/30/2034	1	5,435,000	3.94 / 5.7035	78,500		39,693	(244,250)		(188,817)		193,000			74,867		100/100
RCV 5.406 PAY 3.93 08/15/2031&20240731XCY S001	SLPYH1UP	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	07/31/2024	08/15/2031	1	7,586,600	3.93 / 5.406	11,900		88,285	(364,350)		(412,595)		270,200			83,797		100/100
RCV 5.406 PAY 3.93 08/15/2031&20240731XCY S002	SLB5285Q	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	07/31/2024	08/15/2031	1	7,586,600	3.93 / 5.406	11,900		88,285	(364,350)		(412,595)		270,200			83,797		100/100
RCV 5.481 PAY 5.66 12/12/2036&20240924XCY S008	SLB5AK3F	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2024	12/12/2036	1	6,691,500	5.66 / 5.481	(2,000)		(13,499)	49,250		(33,734)		83,000			106,907		100/100
RCV 5.57 PAY 5.87 11/26/2029&20240924XCY S002	SLAPGCVK	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	09/24/2024	11/26/2029	1	4,012,500	5.87 / 5.57	(3,600)		(6,411)	27,150		(16,163)		49,800			35,664		100/100
RCV 5.57 PAY 5.87 11/26/2029&20240924XCY S003	SLAP57UY	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	09/24/2024	11/26/2029	1	9,362,500	5.87 / 5.57	(8,400)		(14,958)	63,350		(37,714)		116,200			83,216		100/100
RCV 5.481 PAY 5.66 12/12/2036&20240924XCY S005	SLA98KI7	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2024	12/12/2036	1	20,074,500	5.66 / 5.481	(6,000)		(40,497)	147,750		(101,203)		249,000			320,721		100/100
RCV 5.481 PAY 5.66 12/12/2036&20240924XCY S007	SLB5AK3C	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2024	12/12/2036	1	8,029,800	5.66 / 5.481	(2,400)		(16,199)	59,100		(40,481)		99,600			128,288		100/100
RCV 5.57 PAY 5.87 11/26/2029&20240924XCY S001	SLA613VE	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	09/24/2024	11/26/2029	1	6,687,500	5.87 / 5.57	(6,000)		(11,139)	45,250		(26,938)		83,000			59,440		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RCV 5.795 PAY 6.02 11/26/2031&20240924XCYS004	SLB57B8Y	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	09/24/2024	11/26/2031	1	6,686,000	6.02 / 5.795	(7,500)		(8,703)	43,750		(40,831)		83,000			75,938		100/100
RCV 5.481 PAY 5.66 12/12/2036&20240924XCYS006	SLAPGCVQ	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2024	12/12/2036	1	9,368,100	5.66 / 5.481	(2,800)		(16,977)	68,950		(47,228)		116,200			149,670		100/100
RCV 5.6765 PAY 3.8 07/09/2035	SLO1HKX3	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/10/2024	07/09/2035	1	10,525,000	3.8 / 5.6765	20,500		158,799	(833,500)		(613,822)		386,000			155,933		100/100
RCV 5.1755 PAY 1.12 01/06/2030	SLMBH49Q	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	12/17/2024	01/06/2030	1	20,095,200	1.12 / 5.1755	(24,400)		788,938	(1,462,977)		(1,740,479)		1,161,924			181,692		100/100
RCV 5.1755 PAY 1.12 01/06/2030	SLPYI52X	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	12/17/2024	01/06/2030	1	20,095,200	1.12 / 5.1755	(24,400)		788,536	(1,462,977)		(1,740,479)		1,161,924			181,692		100/100
RCV 6.098 PAY 4.13 03/12/2037	SLM6ME0L	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/23/2025	03/12/2037	1	8,316,800	4.13 / 6.098	(1,200)		127,504	(770,000)		(542,311)		308,800			134,426		100/100
RCV 5.087 PAY 5.55 12/10/2032	SLPMI5KM	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	12/10/2032	1	13,426,000	5.55 / 5.087	(36,500)		(33,080)	141,500		(215,620)		166,000			167,152		100/100
RCV 5.829 PAY 6.05 10/20/2044	SLOHLNEB	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	11/05/2025	10/20/2044	1	11,728,800	6.05 / 5.829	(8,550)		(10,085)	(227,250)		(495,164)		149,400			249,289		100/100
RCV 5.2835 PAY 5.5 10/20/2032	SLOHLNE8	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	11/05/2025	10/20/2032	1	11,722,500	5.5 / 5.2835	(14,850)		(9,589)	(233,550)		(402,948)		149,400			144,287		100/100
RCV 5.397 PAY 4.12 12/04/2032	SLNT051X	SCH D-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/19/2025	12/04/2032	1	17,310,000	4.12 / 5.397	(10,500)		129,919	272,250		(1,956)		579,000			215,160		100/100
RCV 5.752 PAY 4.46 12/04/2035	SLNT0526	SCH D-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/19/2025	12/04/2035	1	17,310,000	4.46 / 5.752	(10,500)		131,688	272,250		(80,229)		579,000			262,234		100/100
RCV 4.9105 PAY 3.65 04/15/2033	PPFWK9PJ3SYA	SCH D-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/11/2026	04/15/2033	1	10,674,900	3.65 / 4.9105		1,350		452,250		279,449		450,900			136,601		100/100
RCV 5.339 PAY 1.76 03/03/2036	PPFWKJFX1SYA	SCH D-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	03/03/2036	1	6,443,500	1.76 / 5.339		(2,706)	117,698	455,117		77,386		457,824			98,934		100/100
RCV 5.5275 PAY 1.9 03/03/2038	PPGXCFKW1SYA	SCH D-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2026	03/03/2038	1	7,732,200	1.9 / 5.5275		(3,248)	143,211	546,141		24,117		549,389			130,706		100/100
RCV 6.175 PAY 2.38 06/03/2041	PPGD6CJ09SYA	SCH D-1	Currency	Wells Fargo Bank, NA KB1H1DSPRFMYMCUFXT09	05/21/2026	06/03/2041	1	15,203,345	2.38 / 6.175		(10,601)		831,227		(472,032)		841,828			291,254		100/100
RCV 5.3855 PAY 1.65 06/03/2031	PPGC6E538SYA	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	05/21/2026	06/03/2031	1	20,273,695	1.65 / 5.3855		(11,567)		1,110,873		563,857		1,122,437			219,294		100/100
RCV 6.714 PAY 6.78 10/27/2034	G3908*BC3	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	09/24/2026	10/27/2034	1	6,612,000	6.78 / 6.714		2,500		(30,250)		(38,343)		(32,750)			93,974		100/100
RCV 6.63 PAY 6.67 10/27/2033	G3908*BA7	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	09/24/2026	10/27/2033	1	10,584,000	6.67 / 6.63		8,800		(43,600)		(54,079)		(52,400)			140,809		100/100
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										974,196	(894,043)	8,753,111	3,055,386	XXX	8,890,215		21,879,118	(29)		10,210,101	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										974,196	(894,043)	(10,970,706)	3,055,386	XXX	(208,186,410)		21,879,118	(29)		58,634,360	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
/SWAP|/SWAP|DIRV-WELLS&20250915VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	09/15/2025	09/17/2027	1	5,000,000	3.2865 / 3.870191781				26,969		57,505		57,505	53,388			24,495		0050
/SWAP|/SWAP|DIRV-WELLS&20251217VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	12/17/2025	12/19/2026	1	20,400,000	3.469 / 3.699291553				29,510		29,510		33,665				47,842		0050
/SWAP|/SWAP|DIRV-WELLS&20251217VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	12/17/2025	12/19/2026	1	16,800,000	3.4685 / 3.699291553				24,320		24,320		27,663				39,399		0050
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS025	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	09/29/2033	1	2,200,000	3.946280151 / 4.0895				(71,529)		(71,529)		(90,865)				29,103		0050

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)
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS021	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	03/31/2033	1	4,500,000	3.946063705 / 4.072				(151,780)		(151,780)	(204,625)				57,364		0050
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS022	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	03/31/2038	1	2,700,000	3.946063705 / 4.141				(170,207)		(170,207)	(175,728)				45,801		0050
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS020	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	12/31/2037	1	2,800,000	3.946281339 / 4.135				(178,406)		(178,406)	(190,857)				46,978		0050
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS016	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	06/30/2037	1	3,100,000	3.946705952 / 4.12				(202,027)		(202,027)	(231,437)				50,844		0050
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS026	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	09/29/2038	1	1,300,000	3.946280151 / 4.157				(79,916)		(79,916)	(77,043)				22,526		0050
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS015	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	06/30/2032	1	5,100,000	3.946705952 / 4.05				(181,432)		(181,432)	(268,595)				61,147		0050
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS030	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	03/30/2039	1	1,000,000	3.946284902 / 4.17				(60,465)		(60,465)	(54,212)				17,678		0050
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS028	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	12/29/2038	1	1,100,000	3.946921236 / 4.165				(66,874)		(66,874)	(62,273)				19,250		0050
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS018	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	09/30/2037	1	2,900,000	3.946494227 / 4.1255				(187,563)		(187,563)	(207,133)				48,113		0050
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS014	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	03/31/2037	1	3,700,000	3.946705952 / 4.115				(242,006)		(242,006)	(287,571)				59,975		0050
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS017	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	09/30/2032	1	4,900,000	3.946494227 / 4.062				(170,000)		(170,000)	(245,536)				60,062		0050
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS013	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	03/31/2032	1	6,200,000	3.946705952 / 4.053				(220,633)		(220,633)	(341,001)				72,701		0050
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS024	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	06/30/2038	1	1,600,000	3.946280151 / 4.1495				(99,608)		(99,608)	(99,459)				27,434		0050
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS027	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	12/29/2033	1	1,800,000	3.946921236 / 4.0985				(57,409)		(57,409)	(70,741)				24,233		0050
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS023	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	06/30/2033	1	2,600,000	3.946280151 / 4.08				(86,335)		(86,335)	(112,854)				33,775		0050
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS019	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	12/31/2032	1	4,600,000	3.946281339 / 4.065				(157,602)		(157,602)	(219,324)				57,546		0050
/SWAP|/SWAP|DIRV-WELLS&20250130VIRS029	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	01/30/2025	03/30/2034	1	1,600,000	3.946284902 / 4.107				(50,186)		(50,186)	(59,889)				21,909		0050

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)
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS023	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	03/12/2026	03/29/2035	1	4,400,000	3.87 / 3.9515				(163,940)		(163,940)	(163,940)				64,140		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS012	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	03/12/2026	09/29/2038	1	7,000,000	3.87 / 4.016				(500,717)		(500,717)	(500,717)				121,294		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS004	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	03/12/2026	09/30/2037	1	6,700,000	3.87 / 3.908				(542,560)		(542,560)	(542,560)				111,157		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS018	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	03/12/2026	06/29/2039	1	4,000,000	3.87 / 4.1005				(261,381)		(261,381)	(261,381)				71,414		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS001	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	03/12/2026	06/30/2032	1	9,300,000	3.87 / 3.601				(508,629)		(508,629)	(508,629)				111,503		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS022	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	03/12/2026	12/31/2039	1	2,900,000	3.87 / 4.161				(178,315)		(178,315)	(178,315)				52,801		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS019	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	03/12/2026	09/28/2034	1	5,800,000	3.87 / 3.884				(230,026)		(230,026)	(230,026)				82,024		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS024	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	03/12/2026	03/29/2040	1	2,600,000	3.87 / 4.186				(156,243)		(156,243)	(156,243)				47,765		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS009	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	03/12/2026	06/30/2033	1	12,200,000	3.87 / 3.7195				(583,426)		(583,426)	(583,426)				158,483		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS008	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	03/12/2026	03/31/2038	1	8,600,000	3.87 / 3.961				(655,310)		(655,310)	(655,310)				145,883		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS013	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	03/12/2026	12/29/2033	1	11,100,000	3.87 / 3.7785				(494,604)		(494,604)	(494,604)				149,438		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS026	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	03/12/2026	09/30/2035	1	1,000,000	3.87 / 4.017				(35,158)		(35,158)	(35,158)				15,008		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS025	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	03/12/2026	06/28/2035	1	1,600,000	3.87 / 3.9835				(58,012)		(58,012)	(58,012)				23,664		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS021	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	03/12/2026	12/31/2034	1	4,800,000	3.87 / 3.9205				(183,547)		(183,547)	(183,547)				68,977		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS017	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	03/12/2026	06/29/2034	1	6,600,000	3.87 / 3.8495				(271,715)		(271,715)	(271,715)				91,868		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS007	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	03/12/2026	03/31/2033	1	14,400,000	3.87 / 3.686				(713,782)		(713,782)	(713,782)				183,565		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS006	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	03/12/2026	12/31/2037	1	8,000,000	3.87 / 3.9355				(627,876)		(627,876)	(627,876)				134,224		0050

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)
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS003	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	03/12/2026	09/30/2032	1	11,200,000	3.87 / 3.6285				(592,788)		(592,788)	(592,788)				137,286		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS016	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	03/12/2026	03/30/2039	1	6,500,000	3.87 / 4.0785				(434,411)		(434,411)	(434,411)				114,905		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS010	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	03/12/2026	06/30/2038	1	7,300,000	3.87 / 3.9895				(538,805)		(538,805)	(538,805)				125,169		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS011	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	03/12/2026	09/29/2033	1	11,600,000	3.87 / 3.747				(536,312)		(536,312)	(536,312)				153,454		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS015	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	03/12/2026	03/30/2034	1	10,800,000	3.87 / 3.8175				(461,017)		(461,017)	(461,017)				147,885		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS005	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	03/12/2026	12/31/2032	1	13,300,000	3.87 / 3.657				(681,149)		(681,149)	(681,149)				166,383		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS002	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	03/12/2026	06/30/2037	1	5,600,000	3.87 / 3.8815				(466,305)		(466,305)	(466,305)				91,847		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS014	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	03/12/2026	12/29/2038	1	6,600,000	3.87 / 4.047				(456,110)		(456,110)	(456,110)				115,500		0050
/SWAP|/SWAP|DIRV-WELLS&20260312VIRS020	MULTIPLE	SCH D-1.2	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	03/12/2026	09/28/2039	1	3,500,000	3.87 / 4.1335				(221,159)		(221,159)	(221,159)				63,097		0050
1119999999. Subtotal - swaps - hedging other - interest rate												26,969	(12,875,940)	XXX	(12,875,940)	(13,437,724)				3,616,911	XXX	XXX
1169999999. Subtotal - swaps - hedging other												26,969	(12,875,940)	XXX	(12,875,940)	(13,437,724)				3,616,911	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												(19,696,848)	(12,875,940)	XXX	(229,952,564)	(13,437,724)				52,041,170	XXX	XXX
1369999999. Total swaps - credit default														XXX							XXX	XXX
1379999999. Total swaps - foreign exchange										974,196	(894,043)	8,753,111	3,055,386	XXX	8,890,215		21,879,118	(29)		10,210,101	XXX	XXX
1389999999. Total swaps - total return														XXX							XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps										974,196	(894,043)	(10,943,737)	(9,820,554)	XXX	(221,062,349)	(13,437,724)	21,879,118	(29)		62,251,271	XXX	XXX
.0227230 UST Forward09/29|.02272382302270GNBL017	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/27/2023	09/29/2027	1	10,000,000							(2,581,742)					50,000		0040
.022723R UST Forward12/30|.02272382302270GNBL018	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/27/2023	12/30/2027	1	10,000,000							(2,552,580)					55,902		0040
.022723P UST Forward06/29|.02272382302270GNBL016	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/27/2023	06/29/2027	1	10,000,000							(2,614,516)					43,301		0040
.0227230 UST Forward03/30|.02272382302270GNBL015	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/27/2023	03/30/2027	1	11,000,000							(2,908,705)					38,891		0040
.0301230 UST Lock09/29|.0301230|U&2302301GNBL017	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/01/2023	09/29/2027	1	4,000,000							(796,861)					20,000		0040

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
.030123R UST Lock12/30|.030123R|U&2 02303001GNBL018	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/01/2023	12/30/2027	1	4,000,000							(785,786)					22,361		0040
.0301230 UST Lock03/30|.0301230|U&2 02303001GNBL015	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/01/2023	03/30/2027	1	4,000,000							(819,603)					14,142		0040
.030123P UST Lock06/29|.030123P|U&2 02303001GNBL016	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/01/2023	06/29/2027	1	4,000,000							(808,823)					17,321		0040
.030223Z USTLock03/30|.030223Z| US&20230302GNBL026	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/02/2023	03/30/2027	1	2,000,000							(248,558)					7,071		0040
.B030223 USTLock09/29|.B030223| US&20230302GNBL028	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/02/2023	09/29/2027	1	2,000,000							(230,140)					10,000		0040
.A030223 USTLock06/29|.A030223| US&20230302GNBL027	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/02/2023	06/29/2027	1	2,000,000							(242,050)					8,660		0040
.C030223 USTLock12/30|.C030223| US&20230302GNBL029	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/02/2023	12/30/2027	1	2,000,000							(220,588)					11,180		0040
.030223N UST Forward03/30|.03022&2 02303002GNBL014	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/02/2023	03/30/2027	1	2,000,000							(136,535)					7,071		0040
.030223Y UST Forward03/30|.03022&2 02303002GNBL025	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/02/2023	03/30/2027	1	1,100,000							(137,261)					3,889		0040
.L121423 UST Forward12/29|.L12142&3 20231214GNBL019	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/29/2028	1	4,200,000							(938,203)					31,570		0040
.R121423 UST Forward03/31|.R12142&3 20231214GNBL025	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	03/31/2027	1	3,500,000							(573,005)					12,374		0040
.M121423 UST Forward03/30|.M12142&3 20231214GNBL020	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	03/30/2029	1	6,000,000							(1,323,897)					47,529		0040
.T121423 UST Forward09/30|.T12142&3 20231214GNBL027	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	09/30/2027	1	4,000,000							(728,704)					20,000		0040
.I121423 UST Forward03/31|.I12142&3 20231214GNBL016	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	03/31/2028	1	5,700,000							(1,241,184)					35,021		0040
.F231412 UST Forward06/30|.F23141&2 20231214GNBL039	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	06/30/2027	1	4,200,000							(891,121)					18,187		0040
.E231412 UST Forward03/31|.E23141&2 20231214GNBL038	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	03/31/2027	1	8,400,000							(1,805,786)					29,698		0040
.J121423 UST Forward06/30|.J12142&3 20231214GNBL017	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	06/30/2028	1	7,500,000							(1,610,480)					49,749		0040
.U121423 UST Forward12/31|.U12142&3 20231214GNBL028	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/31/2027	1	2,750,000							(494,785)					15,434		0040
.S121423 UST Forward06/30|.S12142&3 20231214GNBL026	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	06/30/2027	1	1,750,000							(322,926)					7,578		0040

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
.K121423 UST Forward09/29|.K121423&20231214GNBL018	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	09/29/2028	1	8,100,000							(1,835,744)					57,419		0040
.V121423 UST Forward03/31|.V121423&20231214GNBL029	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	03/31/2028	1	2,375,000							(421,718)					14,592		0040
.X121423 UST Forward09/29|.X121423&20231214GNBL031	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	09/29/2028	1	3,375,000							(581,843)					23,924		0040
.G231412 UST Forward09/30|.G231412&20231214GNBL040	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	09/30/2027	1	9,600,000							(2,010,788)					48,000		0040
.H121423 UST Forward12/31|.H121423&20231214GNBL015	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2023	12/31/2027	1	6,600,000							(1,455,530)					37,042		0040
.W121423 UST Forward06/30|.W121423&20231214GNBL030	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	06/30/2028	1	3,125,000							(547,225)					20,729		0040
.Z121423 UST Forward03/30|.Z121423&20231214GNBL033	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	03/30/2029	1	2,500,000							(482,482)					19,804		0040
.Y121423 UST Forward12/29|.Y121423&20231214GNBL032	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/29/2028	1	1,750,000							(342,142)					13,154		0040
.121523I UST Forward06/30|.121523I&20231215GNBL007	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	06/30/2027	1	1,050,000							(130,458)					4,547		0040
.121523O UST Forward12/29|.121523O&20231215GNBL013	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	12/29/2028	1	1,050,000							(116,778)					7,875		0040
.121523P UST Forward03/30|.121523P&20231215GNBL014	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	03/30/2029	1	1,500,000							(169,811)					11,859		0040
.121523N UST Forward09/29|.121523N&20231215GNBL012	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	09/29/2028	1	2,025,000							(231,834)					14,319		0040
.121523J UST Forward09/30|.121523J&20231215GNBL008	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	09/30/2027	1	2,400,000							(290,838)					12,000		0040
.121523H UST Forward03/31|.121523H&20231215GNBL006	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	03/31/2027	1	2,100,000							(267,105)					7,425		0040
.121523M UST Forward06/30|.121523M&20231215GNBL011	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	06/30/2028	1	1,875,000							(211,620)					12,402		0040
.121523K UST Forward12/31|.121523K&20231215GNBL009	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	12/31/2027	1	1,650,000							(193,831)					9,224		0040
.121523L UST Forward03/31|.121523L&20231215GNBL010	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	03/31/2028	1	1,425,000							(163,264)					8,726		0040
1419999999. Subtotal - forwards - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX	(34,466,851)					899,970	XXX	XXX
Forward to exchange EUR for USD on 12/09/2026 at 1	MULTIPLE	SCH D-1	Currency	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/25/2026	12/09/2026	1	20,291,321	1.171998				615,456		615,456		615,456			44,224		0030

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)
Forward to exchange EUR for USD on 12/09/2026 at 1	MULTIPLE	SCH D-1	Currency	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	08/25/2026	12/09/2026	1	5,076,786	1.171998				153,984		153,984		153,984			11,065		0030
Forward to exchange EUR for USD on 12/09/2026 at 1	MULTIPLE	SCH D-1	Currency	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	08/25/2026	12/09/2026	1	21,992,234	1.171998				667,044		667,044		667,044			47,931		0030
Forward to exchange EUR for USD on 12/09/2026 at 1	MULTIPLE	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/10/2026	12/09/2026	1	10,030,333	1.1657253				252,158		252,158		252,158			21,861		0030
Forward to exchange EUR for USD on 12/09/2026 at 1	MULTIPLE	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/10/2026	12/09/2026	1	199,304	1.1657253				5,010		5,010		5,010			434		0030
1439999999. Subtotal - forwards - hedging other													1,693,653	XXX	1,693,653		1,693,653			125,514	XXX	XXX
1479999999. Subtotal - forwards													1,693,653	XXX	(32,773,198)		1,693,653			1,025,485	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										974,196	(894,043)	(10,970,706)	3,055,386	XXX	(242,653,261)		21,879,118	(29)		59,534,330	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										186,432,461	481,564,369	26,969	430,842,006	XXX	800,882,455	4,424,198	1,693,653	(226,444,010)		3,742,426	XXX	XXX
1719999999. Subtotal - replication														XXX							XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX
1739999999. Subtotal - other														XXX							XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals										187,406,657	480,670,326	(10,943,737)	433,897,392	XXX	558,229,194	4,424,198	23,572,771	(226,444,039)		63,276,756	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

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
TYZ6	143	14,300,000	10Y TNOTES DEC26	EQUITY INDEXED ANNUITY	EXH 5	Bond	12/21/2026	Board of Trade of th 549300EX04Q2QBFQTQ27	08/12/2026	108.2561	104.2031	(579,570)					(579,570)	(579,570)	268,125	0010	1,000
MFSZ6	20	3,222,800	MSCI EAFE DEC6	EQUITY INDEXED ANNUITY	EXH 5	Index	12/18/2026	Intercontinental Exc 549300R4IG1TWPZT5U32	09/28/2026	3,222.8485	3,136.6000	(86,200)					(86,200)	(86,200)	98,808	0010	50
NQZ6	14	8,240,923	NAS EMIN DEC26	EQUITY INDEXED ANNUITY	EXH 5	Index	12/18/2026	CME:Index and Option SNZ20JLFK8MNNCLQOF39	09/14/2026	29,431.8688	30,698.7500	354,727					354,727	354,727	577,276	0010	20
1539999999. Subtotal - long futures - hedging other												(311,043)					(311,043)	(311,043)	944,209	XXX	XXX
1579999999. Subtotal - long futures												(311,043)					(311,043)	(311,043)	944,209	XXX	XXX
ESZ6	20	7,686,363	EMINI S&P DEC26	EQUITY INDEXED ANNUITY	EXH 5	Index	12/18/2026	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	09/28/2026	7,686.4557	7,715.5000	(4,863)					(4,863)	(4,863)	469,840	0010	50
1609999999. Subtotal - short futures - hedging other												(4,863)					(4,863)	(4,863)	469,840	XXX	XXX
1649999999. Subtotal - short futures												(4,863)					(4,863)	(4,863)	469,840	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												(315,906)					(315,906)	(315,906)	1,414,049	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												(315,906)					(315,906)	(315,906)	1,414,049	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BNP Bank	7,510,379	2,951,682	10,462,061
Total Net Cash Deposits	7,510,379	2,951,682	10,462,061

(a)

Code	Description of Hedged Risk(s)
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the Market Indexes such as S&P 500

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		10,833,500	(687,345)	10,833,500	371,440	(687,345)	371,440	1,414,049	1,414,049
Bank of America, N.A.	SNZ2OJLFK8MNNCLQOF39	Y	Y	1,936,986		1,718,523	(2,222,980)		2,610,551	(687,901)		844,050	
Barclays Bank PLC	JJKC32MCHWDI71265Z06	Y	Y	13,507,104		16,839,350	(682,271)	2,649,975	35,299,771	(21,997,056)		3,379,626	3,379,626
BNP Paribas, S.A.	ROMUWSFPU8MPRO8K5P83	Y	Y	2,455,322		2,239,643			2,783,629		328,307	168,803	
Canadian Imperial Bank of Commerce	2IGI19DL77OXOHC3ZE78	Y	Y	24,641,840		26,997,408		2,355,568	38,520,834	(16,030,588)		6,725,132	6,725,132
Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	2,030,000		8,931,868	(504,126)	6,397,742	2,899,999	(393,314)	476,685		
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	7,251,793		1,199,083			7,181,308				
JP Morgan Chase Bank, N.A.	G5GSEF7VJP5I70UK5573	Y	Y	289,778,260		191,361,204	(2,568,101)		327,462,895	(39,998,440)		5,227,723	
Mizuho Capital Markets LLC	B4TYDEB6GKMZO031MB27	Y	Y			11,128,941	(7,422,442)	3,706,499	12,547,166	(103,614,471)		25,052,549	25,052,549
Mizuho Markets Americas LLC	0V6WI8S6QX2D1JB57QP30	Y	Y	110,022,436		51,101,883	(6,026,541)		117,287,664	(8,123,040)			
Morgan Stanley & Co. International PLC	7H6GLXDRUGQFU57RNE97	Y	Y	2,385,206		124,633			2,365,768				
NatWest Markets PLC	RR3QWICWWIPCS8A4S074	Y	Y							(13,265,844)		2,872,231	2,872,231
Royal Bank of Canada	E57ODZWZ7FF32TWEFA76	Y	Y	68,670,391		33,667,379	(10,303,574)		109,104,841	(43,727,634)		11,127,180	
Societe Generale	BFM8T61CT2L1QCEMIK50	Y	Y	60,911,756		34,091,500	(5,447,528)		66,046,527	(5,437,346)			
Truist Bank	ES7IP3U3RHIGC71XBU11	Y	Y	115,410,667		86,373,062			112,577,991				
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	1,964,000		2,071,090		107,090	1,872,675			78,292	78,292
Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	9,981,615		14,105,332		4,123,717	17,189,953	(6,638,568)	569,770	1,539,091	1,539,091
0299999999. Total NAIC 1 Designation				710,947,378		481,950,897	(35,177,563)	19,340,590	855,751,572	(259,914,202)	1,374,761	57,014,676	39,646,921
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)						111,335	(12,987,275)		111,335	(37,719,511)		6,262,080	
0999999999 - Gross totals				710,947,378		492,895,733	(48,852,184)	30,174,090	856,234,347	(298,321,058)	1,746,201	64,690,805	41,060,970
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						492,895,733	(48,852,184)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Cash	000000-00-0	US DOLLAR	41,249,637	41,249,637	41,249,637		V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash	000000-00-0	US DOLLAR	10,833,500	10,833,500	10,833,500		IV
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912828-YS-3	US TREASURY 1.750 11/15/29	45,640,898	52,940,000	49,063,698	11/15/2029	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	91282C-NF-4	US TREASURY 4.125 05/31/32	451,992	500,000	473,150	05/31/2032	I
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	BOND US CORP	75884R-BD-4	REGENCY CENTERS 5.000 07/15/32 '32	90,017	100,000	90,204	07/15/2032	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	BOND US CORP	341081-GK-7	FLORIDA P & L 5.050 04/01/28 '28	77,648	100,000	79,824	04/01/2028	V
NATWEST SECURITIES 1DU7IM20QESYGD04H054	BOND US CORP	031162-DR-8	AMGEN 5.250 03/02/33 '32	14,039,529	18,038,000	14,515,611	09/15/2026	V
Barclays Bank PLC AC28XWWI3WIBK2824319	BOND US CORP	404119-CP-2	HCA 5.200 06/01/28 '28	860,661	1,035,000	861,964	06/01/2028	I
Barclays Bank PLC AC28XWWI3WIBK2824319	BOND US CORP	26138E-AY-5	KEURIG DR PEPPER 4.420 12/15/46 '46	1,138,095	2,055,000	946,703	12/15/2046	I
Barclays Bank PLC AC28XWWI3WIBK2824319	BOND US CORP	79466L-AL-8	SALESFORCE 2.900 07/15/51 '51	3,033,957	6,685,000	1,962,826	07/15/2051	I
Mizuho Capital Markets LLC 0V6WI8S6QX2D1JB570P30	Corporate Bonds	337738-BM-9	FISERV 4.750 03/15/30 '30	15,825,216	20,500,000	16,224,332	03/15/2030	V
Mizuho Capital Markets LLC 0V6WI8S6QX2D1JB570P30	Corporate Bonds	63743H-FM-9	NATL RURAL UTILS 4.800 02/05/27 '27 MTN	12,427,167	14,504,000	12,328,367	02/05/2027	V
Mizuho Capital Markets LLC 0V6WI8S6QX2D1JB570P30	Corporate Bonds	86765B-AU-3	ENERGY TRANSFR 4.000 10/01/27 '27	14,423,866	18,216,000	14,499,299	10/01/2027	V
Mizuho Capital Markets LLC 0V6WI8S6QX2D1JB570P30	Corporate Bonds	907818-GH-5	UNION PACIFIC 5.600 12/01/54 '54	7,300,027	10,000,000	7,876,586	12/01/2054	V
Mizuho Capital Markets LLC 0V6WI8S6QX2D1JB570P30	Corporate Bonds	37045X-DH-6	GENERAL FINAN 2.400 04/10/28 '28	10,841,421	14,000,000	10,949,704	04/10/2028	V
Mizuho Capital Markets LLC 0V6WI8S6QX2D1JB570P30	Corporate Bonds	75884R-BD-4	REGENCY CENTERS 5.000 07/15/32 '32	11,791,458	14,300,000	12,182,503	07/15/2032	V
Mizuho Capital Markets LLC 0V6WI8S6QX2D1JB570P30	Corporate Bonds	65364U-AL-0	NIAGARA MOHAWK 4.278 12/15/28 '28	9,757,700	12,336,000	9,778,174	12/15/2028	V
Mizuho Capital Markets LLC 0V6WI8S6QX2D1JB570P30	Corporate Bonds	036752-BH-5	ELEVANCE HEALTH 4.000 09/15/28 '28	3,915,023	4,708,000	3,961,143	09/15/2028	V
Mizuho Capital Markets LLC 0V6WI8S6QX2D1JB570P30	Corporate Bonds	209111-GR-8	CON ED OF NY 5.875 06/15/56 '55	14,727,927	19,815,000	15,807,633	06/15/2056	V
0199999999 - Total				218,425,738	261,915,137	223,684,858	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays Bank PLC G5GSEF7VJP5I70UK5573	Cash	000000-00-0	USD Cash Collateral	13,507,104	13,507,104	XXX		
BNP Paribas, S.A. R0MUWSFPU8MPRO8K5P83	Cash	000000-00-0	USD Cash Collateral	2,455,322	2,455,322	XXX		
Citibank, N.A. E57ODZWZ7FF32TWEFA76	Cash	000000-00-0	USD Cash Collateral	2,030,000	2,030,000	XXX		
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash	000000-00-0	USD Cash Collateral	7,251,793	7,251,793	XXX		
Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	Cash	000000-00-0	USD Cash Collateral	19,958,790	19,958,790	XXX		
Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	Cash	000000-00-1	USD Cash Collateral	2,385,206	2,385,206	XXX		
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash	000000-00-0	USD Cash Collateral	5,333,457	5,333,457	XXX		
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash	000000-00-0	USD Cash Collateral	60,911,756	60,911,756	XXX		
Truist Bank JUKC32MCHWDI71265Z06	Cash	000000-00-0	USD Cash Collateral	115,410,667	115,410,667	XXX		
UBS AG BFM8T61CT2L1QCEMIK50	Cash	000000-00-0	USD Cash Collateral	1,964,000	1,964,000	XXX		
Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	Treasury	91282C-NH-0	US TREASURY N/B	90,063,647	93,236,995	XXX	06/15/2028	V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate Bond	02361D-BB-5	AMEREN ILLINOIS CO	9,189	12,059	XXX	07/01/2054	V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate Bond	037833-DY-3	APPLE INC	83,207	113,627	XXX	08/20/2030	V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate Bond	04351L-AB-6	ASCENSION HEALTH	38,919	61,288	XXX	11/15/2046	V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate Bond	053015-AF-0	AUTOMATIC DATA PROCESSNG	63,066	86,752	XXX	09/01/2030	V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate Bond	110122-CP-1	BRISTOL-MYERS SQUIBB CO	2,597	3,193	XXX	07/26/2029	V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate Bond	149123-BN-0	CATERPILLAR INC	31,381	35,991	XXX	08/15/2036	V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate Bond	17275R-BZ-4	CISCO SYSTEMS INC	617	761	XXX	02/24/2035	V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate Bond	207597-DV-4	CONNECTICUT LIGHT & PWR	50,731	57,630	XXX	06/01/2036	V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate Bond	229917-AA-7	CUMBERLAND COMB CYCLE GE	35,242	43,083	XXX	05/15/2056	V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate Bond	341081-EV-5	FLORIDA POWER & LIGHT CO	36,123	43,241	XXX	02/01/2037	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)
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	341099-CL-1	DUKE ENERGY FLORIDA LLC	272,376	310,682	XXX	06/15/2038	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	437076-BY-7	HOME DEPOT INC	3,862	4,781	XXX	06/15/2029	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	438516-BL-9	HONEYWELL INTERNATIONAL	5,808	6,777	XXX	11/01/2026	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	438516-CE-4	HONEYWELL INTERNATIONAL	284,508	339,395	XXX	03/01/2027	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	45174X-AA-0	IHC HEALTH SERVICES INC	1,180	1,866	XXX	05/15/2048	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	478160-CE-2	JOHNSON & JOHNSON	11,671	13,786	XXX	03/03/2027	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	595620-AV-7	MIDAMERICAN ENERGY CO	45,773	87,281	XXX	04/15/2050	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	654106-AF-0	NIKE INC	72,126	84,180	XXX	11/01/2026	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	66989H-AW-8	NOVARTIS CAPITAL CORP	44,117	65,419	XXX	09/18/2054	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	69351U-AH-6	PPL ELECTRIC UTILITIES	4,975	5,700	XXX	08/15/2037	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	713448-ES-3	PEPSICO INC	3,300	4,233	XXX	03/19/2030	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	713448-FE-3	PEPSICO INC	70,803	97,474	XXX	10/21/2031	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	71710T-AC-2	PG&E ENERGY RECOVERY FND	1,559	2,711	XXX	07/15/2046	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	71710T-AJ-7	PG&E RECOVERY FND LLC	707	900	XXX	06/01/2049	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	74340X-BZ-3	PROLOGIS LP	30,394	40,817	XXX	07/01/2030	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	797440-CC-6	SAN DIEGO G & E	775	1,392	XXX	03/15/2052	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	89158T-AC-3	TOTALENERGI CAP USA LLC	83,641	105,225	XXX	01/13/2036	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	91324P-FL-1	UNITEDHEALTH GROUP INC	27,838	36,752	XXX	07/15/2054	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Corporate Bond	940663-AC-1	WASHINGTON UNIVERSITY	82,610	146,007	XXX	04/15/2054	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Treasury	91282C-AE-1	US TREASURY N/B	516,135	622,125	XXX	08/15/2030	V
BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	Treasury	91282C-CB-5	US TREASURY N/B	21,758	25,668	XXX	05/15/2031	V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	Corporate Bond	03523T-BF-4	ANHEUSER-BUSCH INBEV WOR	2,462,851	2,444,940	XXX	01/15/2039	V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	Corporate Bond	254687-ED-4	WALT DISNEY COMPANY/THE	4,893,325	4,805,598	XXX	10/17/2036	V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	Corporate Bond	437076-BX-9	HOME DEPOT INC	400,360	599,751	XXX	12/06/2048	V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	Corporate Bond	594918-BT-0	MICROSOFT CORP	2,033,204	3,330,261	XXX	08/08/2046	V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	Corporate Bond	745332-BW-5	PUGET SOUND ENERGY INC	107,597	116,407	XXX	06/15/2036	V
Wells Fargo Bank, NA	KB1H1DSPRFMYMCUFXT09	Corporate Bond	03523T-BJ-6	ANHEUSER-BUSCH INBEV WOR	84,277	83,510	XXX	11/15/2039	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Corporate Bond	010392-FF-0	ALABAMA POWER CO CALLABLE NOTES FIXED 5.2% 01/JUN/2041 USD 1000 ISIN/CUSIP/SEDOL US010392FF03 PRICE 90.56477799999999	546,739	754,625	XXX	06/01/2041	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Corporate Bond	539830-BD-0	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 3.8% 01/MAR/2045 USD 1000 ISIN/CUSIP/SEDOL US539830BD07 PRICE 72.87222000000001	843,514	1,446,905	XXX	03/01/2045	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Corporate Bond	928668-CH-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC CALLABLE NOTES FIXED 5.6% 22/MAR/2034 USD 1000 ISIN/CUSIP/SEDOL US928668CH38 PRICE 94.52555600000001	279,923	370,169	XXX	03/22/2034	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Corporate Bond	293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 5.75% 01/MAR/2035 USD 1000 ISIN/CUSIP/SEDOL US293791AT68 PRICE 98.570139	553,075	701,372	XXX	03/01/2035	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Corporate Bond	30231G-BM-3	EXXON MOBIL CORP CALLABLE NOTES FIXED 3.452% 15/APR/2051 USD 1000 ISIN/CUSIP/SEDOL US30231GBM33 PRICE 66.34134999999999	3,179,434	5,990,673	XXX	04/15/2051	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Corporate Bond	682680-BF-9	ONEOK LLC CALLABLE NOTES FIXED 7.15% 15/JAN/2051 USD 1000 ISIN/CUSIP/SEDOL US682680BF95 PRICE 103.78	783,958	944,255	XXX	01/15/2051	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Corporate Bond	110122-CQ-9	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 4.125% 15/JUN/2039 USD 1000 ISIN/CUSIP/SEDOL US110122CQ99 PRICE 83.92604200000001	55,521	82,693	XXX	06/15/2039	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Corporate Bond	03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 5.8% 23/JAN/2059 USD 1000 ISIN/CUSIP/SEDOL US03523TBW71 PRICE 92.426667	800,315	1,082,365	XXX	01/23/2059	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Corporate Bond	88579Y-BD-2	3M CO CALLABLE MEDIUM TERM NOTE FIXED 4% 14/SEP/2048 USD 1000 ISIN/CUSIP/SEDOL US88579YBD22 PRICE 71.0	488,630	860,264	XXX	09/14/2048	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Corporate Bond	35137L-AJ-4	FOX CORP CALLABLE NOTES FIXED 5.476% 25/JAN/2039 USD 1000 ISIN/CUSIP/SEDOL US35137LAJ44 PRICE 91.414144	316,619	432,946	XXX	01/25/2039	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Corporate Bond	084659-BF-7	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NOTES FIXED 4.6% 01/MAY/2053 USD 1000 ISIN/CUSIP/SEDOL US084659BF75 PRICE 77.134444	1,009,866	1,636,536	XXX	05/01/2053	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Corporate Bond	717081-EA-7	PFIZER INC CALLABLE NOTES FIXED 3% 15/DEC/2026 USD 1000 ISIN/CUSIP/SEDOL US717081EA70 PRICE 100.626667	278,539	291,373	XXX	12/15/2026	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Corporate Bond	30161N-AS-0	EXELON CORP CALLABLE NOTES FIXED 5.1% 15/JUN/2045 USD 1000 ISIN/CUSIP/SEDOL US30161NAS09 PRICE 83.93	1,104,649	1,645,195	XXX	06/15/2045	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Corporate Bond	133434-AB-6	CAMERON LNG LLC CALLABLE NOTES FIXED 3.302% 15/JAN/2035 USD 1000 ISIN/CUSIP/SEDOL US133434AB69 PRICE 83.43126099999999	3,147,459	4,715,647	XXX	01/15/2035	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)
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	66989H-AS-7	NOVARTIS CAPITAL CORP CALLABLE NOTES FIXED 2.75% 14/AUG/2050 USD 1000 ISIN/CUSIP/SEDOL US66989HAS76 PRICE 57.501667	826,916	1,797,592	XXX	08/14/2050	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	744448-CU-3	PUBLIC SERVICE CO OF COLORADO CALLABLE BOND FIXED 2.7% 15/JAN/2051 USD 1000 ISIN/CUSIP/SEDOL US744448CU39 PRICE 55.0325	682,761	1,550,812	XXX	01/15/2051	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	36264F-AN-1	HALEON US CAPITAL LLC CALLABLE NOTES FIXED 4% 24/MAR/2052 USD 1000 ISIN/CUSIP/SEDOL US36264FAN15 PRICE 70.728889	238,605	421,689	XXX	03/24/2052	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	29364W-BN-7	ENTERGY LOUISIANA LLC CALLABLE NOTES FIXED 5.7% 15/MAR/2054 USD 1000 ISIN/CUSIP/SEDOL US29364WBN74 PRICE 89.069167	493,287	692,281	XXX	03/15/2054	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	133434-AD-2	CAMERON LNG LLC CALLABLE NOTES FIXED 3.701% 15/JAN/2039 USD 1000 ISIN/CUSIP/SEDOL US133434AD26 PRICE 80.35660299999999	3,445,051	5,359,005	XXX	01/15/2039	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	55336V-CD-0	MPLX LP CALLABLE NOTES FIXED 6.2% 15/SEP/2055 USD 1000 ISIN/CUSIP/SEDOL US55336VCD01 PRICE 92.67	1,486,086	2,004,540	XXX	09/15/2055	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	68233J-BB-9	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE NOTES FIXED 3.75% 01/APR/2045 USD 1000 ISIN/CUSIP/SEDOL US68233JBB98 PRICE 70.707417	143,266	253,273	XXX	04/01/2045	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	907818-EJ-3	UNION PACIFIC CORP CALLABLE NOTES FIXED 4.05% 01/MAR/2046 USD 1000 ISIN/CUSIP/SEDOL US907818EJ37 PRICE 75.01875	73,533	122,524	XXX	03/01/2046	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	678858-BZ-3	OKLAHOMA GAS AND ELECTRIC CO CALLABLE NOTES FIXED 5.8% 01/APR/2055 USD 1000 ISIN/CUSIP/SEDOL US678858BZ38 PRICE 90.58611099999999	768,063	1,059,852	XXX	04/01/2055	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	26884A-BJ-1	ERP OPERATING LP CALLABLE NOTES FIXED 3.5% 01/MAR/2028 USD 1000 ISIN/CUSIP/SEDOL US26884ABJ16 PRICE 98.016389	3,622,150	4,106,059	XXX	03/01/2028	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	05565E-DD-4	BMW US CAPITAL LLC CALLABLE NOTES FIXED 5.2% 11/AUG/2035 USD 1000 ISIN/CUSIP/SEDOL US05565EDD40 PRICE 93.941667	1,362,013	1,812,312	XXX	08/11/2035	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	94106L-BC-2	WASTE MANAGEMENT INC CALLABLE NOTES FIXED 4.1% 01/MAR/2045 USD 1000 ISIN/CUSIP/SEDOL US94106LBC28 PRICE 77.348056	125,109	202,186	XXX	03/01/2045	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	219350-BP-9	CORNING INC CALLABLE NOTES FIXED 3.9% 15/NOV/2049 USD 1000 ISIN/CUSIP/SEDOL US219350BP93 PRICE 69.452167	461,379	830,390	XXX	11/15/2049	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	141781-BR-4	CARGILL INC CALLABLE NOTES FIXED 3.125% 25/MAY/2051 USD 1000 ISIN/CUSIP/SEDOL US141781BR47 PRICE 60.972431	705,137	1,445,607	XXX	05/25/2051	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	11135F-DD-0	BROADCOM INC CALLABLE NOTES FIXED 5.7% 15/JAN/2056 USD 1000 ISIN/CUSIP/SEDOL US11135FDD06 PRICE 87.069167	723,466	1,038,637	XXX	01/15/2056	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	66988A-AE-4	NOVANT HEALTH INC CALLABLE BOND FIXED 4.371% 01/NOV/2043 USD 1000 ISIN/CUSIP/SEDOL US66988AAE47 PRICE 77.951392	71,547	114,731	XXX	11/01/2043	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	101137-AU-1	BOSTON SCIENTIFIC CORP CALLABLE NOTES FIXED 4.7% 01/MAR/2049 USD 1000 ISIN/CUSIP/SEDOL US101137AU14 PRICE 81.129722	378,224	582,745	XXX	03/01/2049	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	14448C-AL-8	CARRIER GLOBAL CORP CALLABLE NOTES FIXED 2.7% 15/FEB/2031 USD 1000 ISIN/CUSIP/SEDOL US14448CAL81 PRICE 88.9975	680,729	849,873	XXX	02/15/2031	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	26444H-AL-5	DUKE ENERGY FLORIDA LLC CALLABLE BOND FIXED 3% 15/DEC/2051 USD 1000 ISIN/CUSIP/SEDOL US26444HAL50 PRICE 58.761666999999996	2,165,506	4,606,545	XXX	12/15/2051	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	427866-BB-3	HERSHEY CO/THE CALLABLE NOTES FIXED 3.125% 15/NOV/2049 USD 1000 ISIN/CUSIP/SEDOL US427866BB38 PRICE 61.600236	830,384	1,685,026	XXX	11/15/2049	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	209111-ES-8	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE BOND FIXED 6.3% 15/AUG/2037 USD 1000 ISIN/CUSIP/SEDOL US209111ES80 PRICE 101.87750000000001	24,700	30,306	XXX	08/15/2037	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	05723K-AF-7	BAKER HUGHES HOLDINGS LLC / BAKER HUGHES CO-OBLIGOR INC CALLABLE NOTES FIXED 4.08% 15/DEC/2047 USD 1 ISIN/CUSIP/SEDOL US05723KAF75 PRICE 73.78266699999999	2,358,738	3,996,091	XXX	12/15/2047	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	17136M-AB-8	CHURCH & DWIGHT CO INC CALLABLE NOTES FIXED 5% 15/JUN/2052 USD 1000 ISIN/CUSIP/SEDOL US17136MAB81 PRICE 83.07	287,719	432,946	XXX	06/15/2052	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	95709T-AM-2	EVERGY KANSAS CENTRAL INC CALLABLE BOND FIXED 4.25% 01/DEC/2045 USD 1000 ISIN/CUSIP/SEDOL US95709TAM27 PRICE 76.782472	168,341	274,055	XXX	12/01/2045	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS CALLABLE BOND FIXED 2.839% 15/NOV/2050 USD 1000 ISIN/CUSIP/SEDOL US072863AJ20 PRICE 57.628397	656,883	1,424,825	XXX	11/15/2050	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	55336V-AM-2	MPLX LP CALLABLE NOTES FIXED 4.5% 15/APR/2038 USD 1000 ISIN/CUSIP/SEDOL US55336VAM28 PRICE 86.81750000000001	94,119	135,512	XXX	04/15/2038	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	539830-BX-6	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 5.7% 15/NOV/2054 USD 1000 ISIN/CUSIP/SEDOL US539830BX60 PRICE 94.189167	326,231	432,946	XXX	11/15/2054	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	378272-BS-6	GLENCORE FUNDING LLC CALLABLE NOTES FIXED 5.371% 04/APR/2029 USD 1000 ISIN/CUSIP/SEDOL US378272BS65 PRICE 102.13066099999999	1,193,860	1,298,838	XXX	04/04/2029	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	00287Y-CZ-0	ABBVIE INC CALLABLE NOTES FIXED 4.625% 01/OCT/2042 USD 1000 ISIN/CUSIP/SEDOL US00287YCZ07 PRICE 83.59284699999999	796,206	1,190,601	XXX	10/01/2042	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	002824-BH-2	ABBOTT LABORATORIES CALLABLE NOTES FIXED 4.9% 30/NOV/2046 USD 1000 ISIN/CUSIP/SEDOL US002824BH26 PRICE 85.870556	108,260	157,592	XXX	11/30/2046	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)
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC CALLABLE NOTES FIXED 3% 24/FEB/2050 USD 1000 ISIN/CUSIP/SEDOL US10373QBG47 PRICE 59.451667	1,049,754	2,207,158	XXX	02/24/2050	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	17275R-BU-5	CISCO SYSTEMS INC CALLABLE NOTES FIXED 5.3% 26/FEB/2054 USD 1000 ISIN/CUSIP/SEDOL US17275RBU59 PRICE 85.139	359,759	528,194	XXX	02/26/2054	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	05565E-BX-2	BMW US CAPITAL LLC CALLABLE NOTES FIXED 1.95% 12/AUG/2031 USD 1000 ISIN/CUSIP/SEDOL US05565EBX22 PRICE 83.860833	699,930	927,370	XXX	08/12/2031	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	373334-KN-0	GEORGIA POWER CO CALLABLE NOTES FIXED 3.7% 30/JAN/2050 USD 1000 ISIN/CUSIP/SEDOL US373334KN09 PRICE 67.76722199999999	539,613	995,343	XXX	01/30/2050	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	532457-BY-3	ELI LILLY & CO CALLABLE NOTES FIXED 2.25% 15/MAY/2050 USD 1000 ISIN/CUSIP/SEDOL US532457BY33 PRICE 51.69125000000004	1,408,477	3,405,986	XXX	05/15/2050	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	459200-LK-5	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE NOTES FIXED 5.7% 10/FEB/2055 USD 1000 ISIN/CUSIP/SEDOL US459200LK58 PRICE 85.61333300000001	856,965	1,251,214	XXX	02/10/2055	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	037833-EQ-9	APPLE INC CALLABLE NOTES FIXED 3.95% 08/AUG/2052 USD 1000 ISIN/CUSIP/SEDOL US037833EQ92 PRICE 69.755	68,132	122,091	XXX	08/08/2052	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	378272-CB-2	GLENCORE FUNDING LLC CALLABLE BOND FIXED 6.141% 01/APR/2055 USD 1000 ISIN/CUSIP/SEDOL US378272CB22 PRICE 92.927058	3,115,596	4,190,917	XXX	04/01/2055	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	595620-AV-7	MIDAMERICAN ENERGY CO CALLABLE BOND FIXED 3.15% 15/APR/2050 USD 1000 ISIN/CUSIP/SEDOL US595620AV77 PRICE 62.05625	612,568	1,233,896	XXX	04/15/2050	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	665772-CJ-6	NORTHERN STATES POWER CO/MN CALLABLE BOND FIXED 3.4% 15/AUG/2042 USD 1000 ISIN/CUSIP/SEDOL US665772CJ60 PRICE 71.563889	4,861,155	8,490,936	XXX	08/15/2042	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	04351L-AB-6	ASCENSION HEALTH CALLABLE NOTES FIXED 3.945% 15/NOV/2046 USD 1000 ISIN/CUSIP/SEDOL US04351LAB62 PRICE 74.59129200000001	2,191,600	3,672,680	XXX	11/15/2046	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	539830-BQ-1	LOCKHEED MARTIN CORP CALLABLE NOTES FIXED 2.8% 15/JUN/2050 USD 1000 ISIN/CUSIP/SEDOL US539830BQ10 PRICE 57.607222	1,140,693	2,475,152	XXX	06/15/2050	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	665772-CY-3	NORTHERN STATES POWER CO/MN CALLABLE BOND FIXED 5.4% 15/MAR/2054 USD 1000 ISIN/CUSIP/SEDOL US665772CY38 PRICE 86.28	501,149	726,050	XXX	03/15/2054	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	010392-FB-9	ALABAMA POWER CO CALLABLE NOTES FIXED 6% 01/MAR/2039 USD 1000 ISIN/CUSIP/SEDOL US010392FB98 PRICE 98.771667	1,839,826	2,328,383	XXX	03/01/2039	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANCE LLC CALLABLE NOTES FIXED 1.625% 01/APR/2031 USD 1000 ISIN/CUSIP/SEDOL US71427QAB41 PRICE 83.554514	2,650,150	3,524,180	XXX	04/01/2031	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	17275R-AF-9	CISCO SYSTEMS INC CALLABLE NOTES FIXED 5.5% 15/JAN/2040 USD 1000 ISIN/CUSIP/SEDOL US17275RAF91 PRICE 93.848	852,278	1,135,184	XXX	01/15/2040	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	00206R-GR-7	AT&T INC CALLABLE BOND FIXED 7.875% 15/FEB/2030 USD 1000 ISIN/CUSIP/SEDOL US00206RGR75 PRICE 106.668125	3,674,203	3,827,242	XXX	02/15/2030	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	02361D-AT-7	AMEREN ILLINOIS CO CALLABLE BOND FIXED 4.5% 15/MAR/2049 USD 1000 ISIN/CUSIP/SEDOL US02361DAT72 PRICE 77.2175	729,331	1,180,644	XXX	03/15/2049	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	29736R-AU-4	ESTEE LAUDER COS INC/THE CALLABLE NOTES FIXED 5.15% 15/MAY/2053 USD 1000 ISIN/CUSIP/SEDOL US29736RAU41 PRICE 85.559861	1,333,541	1,948,257	XXX	05/15/2053	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	437076-BF-8	HOME DEPOT INC/THE CALLABLE NOTES FIXED 4.4% 15/MAR/2045 USD 1000 ISIN/CUSIP/SEDOL US437076BF88 PRICE 78.33	1,010,055	1,611,858	XXX	03/15/2045	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	209111-FT-5	CONSOLIDATED EDISON CO OF NEW YORK INC CALLABLE BOND FIXED 4.65% 01/DEC/2048 USD 1000 ISIN/CUSIP/SEDOL US209111FT54 PRICE 78.932917	68,894	109,102	XXX	12/01/2048	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	29273V-AQ-3	ENERGY TRANSFER LP CALLABLE NOTES FIXED 5.75% 15/FEB/2033 USD 1000 ISIN/CUSIP/SEDOL US29273VAQ32 PRICE 99.230694	124,073	156,293	XXX	02/15/2033	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	20825C-AW-4	CONOCOPHILLIPS CALLABLE NOTES FIXED 3.75% 01/OCT/2027 USD 1000 ISIN/CUSIP/SEDOL US20825CAW47 PRICE 98.813417	912,516	1,026,082	XXX	10/01/2027	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	010392-FS-2	ALABAMA POWER CO CALLABLE NOTES FIXED 4.3% 15/JUL/2048 USD 1000 ISIN/CUSIP/SEDOL US010392FS24 PRICE 75.73972199999999	656,086	1,082,798	XXX	07/15/2048	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	745332-CP-9	PUGET SOUND ENERGY INC CALLABLE BOND FIXED 5.598% 15/SEP/2055 USD 1000 ISIN/CUSIP/SEDOL US745332CP99 PRICE 88.34934999999999	516,535	730,813	XXX	09/15/2055	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	760759-AZ-3	REPUBLIC SERVICES INC CALLABLE NOTES FIXED 1.75% 15/FEB/2032 USD 1000 ISIN/CUSIP/SEDOL US760759AZ35 PRICE 82.288472	393,031	597,032	XXX	02/15/2032	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	66989H-AK-4	NOVARTIS CAPITAL CORP CALLABLE NOTES FIXED 4% 20/NOV/2045 USD 1000 ISIN/CUSIP/SEDOL US66989HAK41 PRICE 76.666667	849,729	1,385,427	XXX	11/20/2045	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	202795-JY-7	COMMONWEALTH EDISON CO CALLABLE BOND FIXED 5.3% 01/FEB/2053 USD 1000 ISIN/CUSIP/SEDOL US202795JY77 PRICE 84.197	336,532	499,620	XXX	02/01/2053	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	842400-GR-8	SOUTHERN CALIFORNIA EDISON CO CALLABLE BOND FIXED 4.875% 01/MAR/2049 USD 1000 ISIN/CUSIP/SEDOL US842400GR87 PRICE 76.369792	712,066	1,165,490	XXX	03/01/2049	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	369604-BH-5	GENERAL ELECTRIC CO CALLABLE NOTES FIXED 4.5% 11/MAR/2044 USD 1000 ISIN/CUSIP/SEDOL US369604BH58 PRICE 82.0025	2,872,874	4,379,248	XXX	03/11/2044	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)
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	29366W-AG-1	ENTERGY MISSISSIPPI LLC CALLABLE BOND FIXED 5.8% 15/APR/2055 USD 1000 ISIN/CUSIP/SEDOL US29366WAG15 PRICE 89.705	1,542,311	2,149,144	XXX	04/15/2055	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	911312-AZ-9	UNITED PARCEL SERVICE INC CALLABLE NOTES FIXED 3.4% 15/NOV/2046 USD 1000 ISIN/CUSIP/SEDOL US911312AZ91 PRICE 67.77888999999999	157,052	289,641	XXX	11/15/2046	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	87264A-AZ-8	T-MOBILE USA INC CALLABLE NOTES FIXED 4.5% 15/APR/2050 USD 1000 ISIN/CUSIP/SEDOL US87264AAZ84 PRICE 72.554	1,141,134	1,966,008	XXX	04/15/2050	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	70450Y-AJ-2	PAYPAL HOLDINGS INC CALLABLE NOTES FIXED 3.25% 01/JUN/2050 USD 1000 ISIN/CUSIP/SEDOL US70450YAJ29 PRICE 60.587	2,516,907	5,192,754	XXX	06/01/2050	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	341081-FA-0	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 5.95% 01/FEB/2038 USD 1000 ISIN/CUSIP/SEDOL US341081FA03 PRICE 99.87819400000001	950,283	1,189,303	XXX	02/01/2038	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	25278X-AV-1	DIAMONDBACK ENERGY INC CALLABLE NOTES FIXED 6.25% 15/MAR/2033 USD 1000 ISIN/CUSIP/SEDOL US25278XAV10 PRICE 101.785139	803,791	987,117	XXX	03/15/2033	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	93884P-DW-7	WASHINGTON GAS LIGHT CO CALLABLE MEDIUM TERM NOTE FIXED 3.796% 15/SEP/2046 USD 1000 ISIN/CUSIP/SEDOL US93884PDW77 PRICE 69.91325599999999	805,873	1,440,844	XXX	09/15/2046	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	110122-CR-7	BRISTOL-MYERS SQUIBB CO CALLABLE NOTES FIXED 4.25% 26/OCT/2049 USD 1000 ISIN/CUSIP/SEDOL US110122CR72 PRICE 75.186667	1,747,379	2,905,067	XXX	10/26/2049	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	718172-BL-2	PHILIP MORRIS INTERNATIONAL INC NOTES FIXED 4.25% 10/NOV/2044 USD 1000 ISIN/CUSIP/SEDOL US718172BL29 PRICE 78.656389	84,999	135,079	XXX	11/10/2044	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	631005-BJ-3	NARRAGANSETT ELECTRIC CO/THE CALLABLE NOTES FIXED 3.395% 09/APR/2030 USD 1000 ISIN/CUSIP/SEDOL US631005BJ39 PRICE 94.486486	1,905,269	2,240,495	XXX	04/09/2030	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	15189X-AW-8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC CALLABLE BOND FIXED 3.35% 01/APR/2051 USD 1000 ISIN/CUSIP/SEDOL US15189XAW83 PRICE 62.411306	1,104,175	2,211,488	XXX	04/01/2051	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	68233J-DD-3	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE NOTES FIXED 5.8% 01/APR/2055 USD 1000 ISIN/CUSIP/SEDOL US68233JDD37 PRICE 90.430111	2,129,833	2,944,032	XXX	04/01/2055	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	30303M-8Q-8	META PLATFORMS INC CALLABLE NOTES FIXED 5.6% 15/MAY/2053 USD 1000 ISIN/CUSIP/SEDOL US30303M8Q83 PRICE 82.64111100000001	183,762	277,951	XXX	05/15/2053	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	737679-DF-4	POTOMAC ELECTRIC POWER CO CALLABLE BOND FIXED 4.95% 15/NOV/2043 USD 1000 ISIN/CUSIP/SEDOL US737679DF49 PRICE 84.01775	1,017,049	1,513,146	XXX	11/15/2043	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	87264A-DU-6	T-MOBILE USA INC CALLABLE BOND FIXED 5.875% 15/NOV/2055 USD 1000 ISIN/CUSIP/SEDOL US87264ADU60 PRICE 89.675764	349,112	486,631	XXX	11/15/2055	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	819892-AL-4	SHARP HEALTHCARE CALLABLE BOND FIXED 2.68% 01/AUG/2050 USD 1000 ISIN/CUSIP/SEDOL US819892AL41 PRICE 53.838	868,957	2,017,528	XXX	08/01/2050	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	74456Q-BZ-8	PUBLIC SERVICE ELECTRIC AND GAS CO CALLABLE MEDIUM TERM NOTE FIXED 3.85% 01/MAY/2049 USD 1000 ISIN/CUSIP/SEDOL US74456QBZ81 PRICE 70.562861	534,012	945,987	XXX	05/01/2049	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	756109-CT-9	REALTY INCOME CORP CALLABLE NOTES FIXED 5.125% 15/APR/2035 USD 1000 ISIN/CUSIP/SEDOL US756109CT93 PRICE 96.217431	274,269	356,315	XXX	04/15/2035	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	797440-CF-9	SAN DIEGO GAS & ELECTRIC CO CALLABLE BOND FIXED 5.55% 15/APR/2054 USD 1000 ISIN/CUSIP/SEDOL US797440CF91 PRICE 89.526583	2,428,557	3,390,833	XXX	04/15/2054	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	744482-BM-1	PUBLIC SERVICE CO OF NEW HAMPSHIRE CALLABLE BOND FIXED 3.6% 01/JUL/2049 USD 1000 ISIN/CUSIP/SEDOL US744482BM11 PRICE 66.966	546,454	1,020,021	XXX	07/01/2049	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	037833-DG-2	APPLE INC CALLABLE NOTES FIXED 3.75% 13/NOV/2047 USD 1000 ISIN/CUSIP/SEDOL US037833DG20 PRICE 69.9	4,109,221	7,348,391	XXX	11/13/2047	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	114259-AU-8	BROOKLYN UNION GAS CO/THE CALLABLE NOTES FIXED 4.487% 04/MAR/2049 USD 1000 ISIN/CUSIP/SEDOL US114259AU84 PRICE 73.40398900000001	110,086	187,466	XXX	03/04/2049	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	893574-AU-7	TRANSCONTINENTAL GAS PIPE LINE CO LLC CALLABLE NOTES FIXED 5.1% 15/MAR/2036 USD 1000 ISIN/CUSIP/SEDOL US893574AU73 PRICE 92.98083299999999	5,299,579	7,124,558	XXX	03/15/2036	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	649322-AA-2	NEW YORK AND PRESBYTERIAN HOSPITAL/THE CALLABLE BOND FIXED 4.024% 01/AUG/2045 USD 1000 ISIN/CUSIP/SEDOL US649322AA29 PRICE 75.79084399999999	132,041	217,772	XXX	08/01/2045	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	20030N-EF-4	COMCAST CORP CALLABLE NOTES FIXED 5.35% 15/MAY/2053 USD 1000 ISIN/CUSIP/SEDOL US20030NEF42 PRICE 78.765972	1,261,206	2,001,509	XXX	05/15/2053	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	375558-BA-0	GILEAD SCIENCES INC CALLABLE NOTES FIXED 4.5% 01/FEB/2045 USD 1000 ISIN/CUSIP/SEDOL US375558BA09 PRICE 80.8075	2,322,463	3,592,585	XXX	02/01/2045	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	375558-CD-3	GILEAD SCIENCES INC CALLABLE NOTES FIXED 5.5% 15/NOV/2054 USD 1000 ISIN/CUSIP/SEDOL US375558CD39 PRICE 90.522056	1,935,730	2,673,008	XXX	11/15/2054	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	29273V-AW-0	ENERGY TRANSFER LP CALLABLE NOTES FIXED 5.95% 15/MAY/2054 USD 1000 ISIN/CUSIP/SEDOL US29273VAW00 PRICE 90.88430600000001	623,902	858,099	XXX	05/15/2054	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	58013M-FA-7	MCDONALD'S CORP CALLABLE MEDIUM TERM NOTE FIXED 4.875% 09/DEC/2045 USD 1000 ISIN/CUSIP/SEDOL US58013MFA71 PRICE 83.765208	1,010,220	1,507,518	XXX	12/09/2045	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	207597-DV-4	CONNECTICUT LIGHT AND POWER CO/THE CALLABLE BOND FIXED 6.35% 01/JUN/2036 USD 1000 ISIN/CUSIP/SEDOL US207597DV42 PRICE 102.673306	598,857	729,081	XXX	06/01/2036	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)
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	378272-BV-9	GLENCORE FUNDING LLC CALLABLE NOTES FIXED 5.893% 04/APR/2054 USD 1000 ISIN/CUSIP/SEDOL US378272BV94 PRICE 92.97876099999999	614,449	826,061	XXX	04/04/2054	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	87612G-AN-1	TARGA RESOURCES CORP CALLABLE NOTES FIXED 6.125% 15/MAY/2055 USD 1000 ISIN/CUSIP/SEDOL US87612GAN16 PRICE 91.765	446,875	608,722	XXX	05/15/2055	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	641423-CG-1	NEVADA POWER CO CALLABLE BOND FIXED 6% 15/MAR/2054 USD 1000 ISIN/CUSIP/SEDOL US641423CG18 PRICE 93.61833299999999	494,486	660,243	XXX	03/15/2054	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	665789-BC-6	NORTHERN STATES POWER CO/WI CALLABLE BOND FIXED 5.65% 15/JUN/2054 USD 1000 ISIN/CUSIP/SEDOL US665789BC69 PRICE 90.87430599999999	758,861	1,043,833	XXX	06/15/2054	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	717081-FA-6	PFIZER INC CALLABLE NOTES FIXED 2.7% 28/MAY/2050 USD 1000 ISIN/CUSIP/SEDOL US717081FA61 PRICE 56.905	343,930	755,491	XXX	05/28/2050	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	902494-BH-5	TYSON FOODS INC CALLABLE NOTES FIXED 5.1% 28/SEP/2048 USD 1000 ISIN/CUSIP/SEDOL US902494BH59 PRICE 82.17666700000001	348,950	530,792	XXX	09/28/2048	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	460146-CN-1	INTERNATIONAL PAPER CO CALLABLE NOTES FIXED 5.15% 15/MAY/2046 USD 1000 ISIN/CUSIP/SEDOL US460146CN10 PRICE 85.294861	686,862	1,006,599	XXX	05/15/2046	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	610202-BP-7	MONONGAHELA POWER CO CALLABLE BOND FIXED 5.4% 15/DEC/2043 USD 1000 ISIN/CUSIP/SEDOL US610202BP77 PRICE 90.11500000000001	811,510	1,125,659	XXX	12/15/2043	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	053484-AD-3	ERP OPERATING LP CALLABLE NOTES FIXED 5% 15/FEB/2033 USD 1000 ISIN/CUSIP/SEDOL US053484AD33 PRICE 96.067778	831,843	1,082,365	XXX	02/15/2033	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	00287Y-AM-1	ABBVIE INC CALLABLE NOTES FIXED 4.4% 06/NOV/2042 USD 1000 ISIN/CUSIP/SEDOL US00287YAM12 PRICE 83.24444399999999	1,795,962	2,696,820	XXX	11/06/2042	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	12189L-BE-0	BURLINGTON NORTHERN SANTA FE LLC CALLABLE NOTES FIXED 3.55% 15/FEB/2050 USD 1000 ISIN/CUSIP/SEDOL US12189LBE02 PRICE 66.683472	458,692	859,831	XXX	02/15/2050	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS INC CALLABLE NOTES FIXED 2.25% 01/JUN/2030 USD 1000 ISIN/CUSIP/SEDOL US65339KBR05 PRICE 89.73124999999999	841,581	1,042,101	XXX	06/01/2030	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP CALLABLE NOTES FIXED 4.25% 15/MAY/2049 USD 1000 ISIN/CUSIP/SEDOL US459200KC42 PRICE 71.384361	1,286,661	2,253,051	XXX	05/15/2049	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	341081-GM-3	FLORIDA POWER & LIGHT CO CALLABLE BOND FIXED 5.3% 01/APR/2053 USD 1000 ISIN/CUSIP/SEDOL US341081GM32 PRICE 85.29472200000001	552,443	809,609	XXX	04/01/2053	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	824348-AX-4	SHERWIN-WILLIAMS CO/THE CALLABLE NOTES FIXED 4.5% 01/JUN/2047 USD 1000 ISIN/CUSIP/SEDOL US824348AX47 PRICE 78.2675	169,157	270,158	XXX	06/01/2047	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	896516-AA-9	TRINITY HEALTH CORP CALLABLE BOND FIXED 4.125% 01/DEC/2045 USD 1000 ISIN/CUSIP/SEDOL US896516AA97 PRICE 75.83645800000001	1,149,946	1,895,437	XXX	12/01/2045	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	512807-AT-5	LAM RESEARCH CORP CALLABLE NOTES FIXED 4.875% 15/MAR/2049 USD 1000 ISIN/CUSIP/SEDOL US512807AT55 PRICE 82.199	387,479	589,239	XXX	03/15/2049	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	233853-AH-3	DAIMLER TRUCK FINANCE NORTH AMERICA LLC CALLABLE NOTES FIXED 2.5% 14/DEC/2031 USD 1000 ISIN/CUSIP/SEDOL US233853AH30 PRICE 85.89	4,489,656	6,534,020	XXX	12/14/2031	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	911312-CE-4	UNITED PARCEL SERVICE INC CALLABLE NOTES FIXED 5.5% 22/MAY/2054 USD 1000 ISIN/CUSIP/SEDOL US911312CE45 PRICE 87.835	41,374	58,881	XXX	05/22/2054	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	00287Y-DB-2	ABBVIE INC CALLABLE NOTES FIXED 4.75% 15/MAR/2045 USD 1000 ISIN/CUSIP/SEDOL US00287YDB20 PRICE 82.454306	1,428	2,165	XXX	03/15/2045	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	571676-BC-8	MARS INC CALLABLE NOTES FIXED 5.7% 01/MAY/2055 USD 1000 ISIN/CUSIP/SEDOL US571676BC81 PRICE 91.680833	943,737	1,286,715	XXX	05/01/2055	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	42218S-AM-0	HEALTH CARE SERVICE CORP A MUTUAL LEGAL RESERVE CO CALLABLE NOTES FIXED 5.875% 15/JUN/2054 USD 1000 ISIN/CUSIP/SEDOL US42218SAM08 PRICE 88.501181	1,518,242	2,144,381	XXX	06/15/2054	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	00108W-AJ-9	AEP TEXAS INC CALLABLE NOTES FIXED 4.15% 01/MAY/2049 USD 1000 ISIN/CUSIP/SEDOL US00108WAJ99 PRICE 71.980694	1,482,896	2,575,162	XXX	05/01/2049	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	032654-AX-3	ANALOG DEVICES INC CALLABLE NOTES FIXED 2.95% 01/OCT/2051 USD 1000 ISIN/CUSIP/SEDOL US032654AX37 PRICE 57.962	6,755	14,720	XXX	10/01/2051	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	571676-BA-2	MARS INC CALLABLE NOTES FIXED 5.2% 01/MAR/2035 USD 1000 ISIN/CUSIP/SEDOL US571676BA26 PRICE 95.152778	165,443	217,339	XXX	03/01/2035	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	291011-BM-5	EMERSON ELECTRIC CO CALLABLE NOTES FIXED 2.75% 15/OCT/2050 USD 1000 ISIN/CUSIP/SEDOL US291011BM54 PRICE 58.295694000000005	2,427,779	5,205,742	XXX	10/15/2050	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	05526D-BS-3	BAT CAPITAL CORP CALLABLE NOTES FIXED 2.726% 25/MAR/2031 USD 1000 ISIN/CUSIP/SEDOL US05526DBS36 PRICE 88.228006	648,028	816,103	XXX	03/25/2031	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	30303M-8V-7	META PLATFORMS INC CALLABLE NOTES FIXED 5.4% 15/AUG/2054 USD 1000 ISIN/CUSIP/SEDOL US30303M8V78 PRICE 78.49	262,612	418,226	XXX	08/15/2054	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	665789-BA-0	NORTHERN STATES POWER CO/WI CALLABLE BOND FIXED 4.2% 01/SEP/2048 USD 1000 ISIN/CUSIP/SEDOL US665789BA04 PRICE 70.848	89,566	158,025	XXX	09/01/2048	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	254687-EF-9	WALT DISNEY CO/THE CALLABLE NOTES FIXED 6.15% 01/MAR/2037 USD 1000 ISIN/CUSIP/SEDOL US254687EF93 PRICE 102.66458300000001	324,294	394,847	XXX	03/01/2037	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)
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	662352-AA-1	NORTHWELL HEALTHCARE INC CALLABLE NOTES FIXED 4.8% 01/NOV/2042 USD 1000 ISIN/CUSIP/SEDOL US662352AA17 PRICE 83.560134	432,967	647,687	XXX	11/01/2042	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	369550-BJ-6	GENERAL DYNAMICS CORP CALLABLE NOTES FIXED 4.25% 01/APR/2050 USD 1000 ISIN/CUSIP/SEDOL US369550BJ68 PRICE 75.42680600000001	1,537,171	2,547,454	XXX	04/01/2050	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	03522A-AJ-9	ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLABLE NOTES FIXED 4.9% 01/FEB/2046 US ISIN/CUSIP/SEDOL US03522AAJ97 PRICE 84.040278	70,732	105,206	XXX	02/01/2046	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	141781-CD-4	CARGILL INC CALLABLE NOTES FIXED 5.125% 11/FEB/2035 USD 1000 ISIN/CUSIP/SEDOL US141781CD42 PRICE 96.431042	984,953	1,276,758	XXX	02/11/2035	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	828807-DQ-7	SIMON PROPERTY GROUP LP CALLABLE NOTES FIXED 2.25% 15/JAN/2032 USD 1000 ISIN/CUSIP/SEDOL US828807DQ71 PRICE 84.58725	211,527	312,587	XXX	01/15/2032	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	478165-AG-8	SC JOHNSON & SON INC CALLABLE NOTES FIXED 4.8% 01/SEP/2040 USD 2000 ISIN/CUSIP/SEDOL US478165AG84 PRICE 85.764333	1,448,419	2,111,044	XXX	09/01/2040	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	65473Q-BC-6	NISOURCE INC CALLABLE NOTES FIXED 4.8% 15/FEB/2044 USD 1000 ISIN/CUSIP/SEDOL US65473QBC69 PRICE 82.511667	183,474	277,951	XXX	02/15/2044	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	20030N-DN-8	COMCAST CORP CALLABLE NOTES FIXED 1.5% 15/FEB/2031 USD 1000 ISIN/CUSIP/SEDOL US20030NDN84 PRICE 83.327	443,195	590,971	XXX	02/15/2031	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC CALLABLE NOTES FIXED 4.8% 01/FEB/2049 USD 1000 ISIN/CUSIP/SEDOL US29379VBU61 PRICE 81.008333	1,434,875	2,214,086	XXX	02/01/2049	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Corporate Bond	031162-CF-5	AMGEN INC CALLABLE NOTES FIXED 4.663% 15/JUN/2051 USD 1000 ISIN/CUSIP/SEDOL US031162CF59 PRICE 78.460947	1,642,214	2,616,292	XXX	06/15/2051	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-TL-2	UNITED STATES OF AMERICA BOND FIXED 4% 15/NOV/2052 USD 100 ISIN/CUSIP/SEDOL US912810TL26 PRICE 78.56	1,915,569	2,770,854	XXX	11/15/2052	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-UF-3	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/NOV/2044 USD 100 ISIN/CUSIP/SEDOL US912810UF39 PRICE 90.014375	7,035,166	8,881,366	XXX	11/15/2044	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-SC-3	UNITED STATES OF AMERICA BOND FIXED 3.125% 15/MAY/2048 USD 100 ISIN/CUSIP/SEDOL US912810SC36 PRICE 69.221875	1,593,167	2,615,383	XXX	05/15/2048	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	91282C-AE-1	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/AUG/2030 USD 100 ISIN/CUSIP/SEDOL US91282CAE12 PRICE 84.758125	5,398,310	6,566,058	XXX	08/15/2030	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-ST-6	UNITED STATES OF AMERICA BOND FIXED 1.375% 15/NOV/2040 USD 100 ISIN/CUSIP/SEDOL US912810ST60 PRICE 60.177397	7,243,071	13,677,498	XXX	11/15/2040	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-TJ-7	UNITED STATES OF AMERICA BOND FIXED 3% 15/AUG/2052 USD 100 ISIN/CUSIP/SEDOL US912810TJ79 PRICE 64.015	2,105,937	3,738,358	XXX	08/15/2052	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-FQ-6	UNITED STATES OF AMERICA BOND FIXED 3.375% 15/APR/2032 USD 100 ISIN/CUSIP/SEDOL US912810FQ68 PRICE 195.96012976400002	1,419,613	754,625	XXX	04/15/2032	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-UL-0	UNITED STATES OF AMERICA BOND FIXED 5% 15/MAY/2045 USD 100 ISIN/CUSIP/SEDOL US912810UL07 PRICE 94.21780799999999	3,065,183	3,696,925	XXX	05/15/2045	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	91282C-PK-1	UNITED STATES OF AMERICA NOTES FIXED 3.5% 15/NOV/2028 USD 100 ISIN/CUSIP/SEDOL US91282CPK17 PRICE 98.5425	3,030,526	3,170,463	XXX	11/15/2028	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-TU-2	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/AUG/2043 USD 100 ISIN/CUSIP/SEDOL US912810TU25 PRICE 86.956875	13,286,519	17,362,994	XXX	08/15/2043	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-UM-8	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/AUG/2055 USD 100 ISIN/CUSIP/SEDOL US912810UM89 PRICE 87.75375	2,752,648	3,564,531	XXX	08/15/2055	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-TS-7	UNITED STATES OF AMERICA BOND FIXED 3.875% 15/MAY/2043 USD 100 ISIN/CUSIP/SEDOL US912810TS78 PRICE 82.643125	5,580,210	7,672,928	XXX	05/15/2043	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-PW-2	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/FEB/2038 USD 100 ISIN/CUSIP/SEDOL US912810PW27 PRICE 93.241875	4,418,318	5,384,722	XXX	02/15/2038	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-UB-2	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/MAY/2044 USD 100 ISIN/CUSIP/SEDOL US912810UB25 PRICE 90.344375	1,980,591	2,491,214	XXX	05/15/2044	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-TX-6	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/FEB/2054 USD 100 ISIN/CUSIP/SEDOL US912810TX63 PRICE 80.81125	9,622,630	13,531,292	XXX	02/15/2054	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-TE-8	UNITED STATES OF AMERICA BOND FIXED 0.125% 15/FEB/2052 USD 100 ISIN/CUSIP/SEDOL US912810TE82 PRICE 54.374765625	4,905,803	10,252,506	XXX	02/15/2052	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-UG-1	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/FEB/2055 USD 100 ISIN/CUSIP/SEDOL US912810UG12 PRICE 86.028125	2,232,050	2,948,362	XXX	02/15/2055	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	91282C-DJ-7	UNITED STATES OF AMERICA NOTES FIXED 1.375% 15/NOV/2031 USD 100 ISIN/CUSIP/SEDOL US91282CDJ71 PRICE 83.925625	4,826,950	5,991,106	XXX	11/15/2031	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-SH-2	UNITED STATES OF AMERICA BOND FIXED 2.875% 15/MAY/2049 USD 100 ISIN/CUSIP/SEDOL US912810SH23 PRICE 65.188125	6,693,376	11,667,936	XXX	05/15/2049	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-RJ-9	UNITED STATES OF AMERICA BOND FIXED 3% 15/NOV/2044 USD 100 ISIN/CUSIP/SEDOL US912810RJ97 PRICE 70.965	3,130,305	5,012,562	XXX	11/15/2044	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)
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-UK-2	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/MAY/2055 USD 100 ISIN/CUSIP/SEDOL US912810UK24 PRICE 88.96625	7,578,010	9,679,372	XXX	05/15/2055	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-SF-6	UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2049 USD 100 ISIN/CUSIP/SEDOL US912810SF66 PRICE 66.265	6,009,491	10,305,542	XXX	02/15/2049	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-QL-5	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/NOV/2040 USD 100 ISIN/CUSIP/SEDOL US912810QL52 PRICE 89.520137	1,321,149	1,677,059	XXX	11/15/2040	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-TN-8	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/FEB/2053 USD 100 ISIN/CUSIP/SEDOL US912810TN81 PRICE 72.393125	4,094,241	6,426,779	XXX	02/15/2053	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Treasury	91282C-HP-9	UNITED STATES OF AMERICA NOTES FIXED 1.375% 15/JUL/2033 USD 100 ISIN/CUSIP/SEDOL US91282CHP95 PRICE 101.11403526849999	1,667,333	1,717,670	XXX	07/15/2033	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-TT-5	UNITED STATES OF AMERICA BOND FIXED 4.125% 15/AUG/2053 USD 100 ISIN/CUSIP/SEDOL US912810TT51 PRICE 79.175625	599,686	860,697	XXX	08/15/2053	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Treasury	91282C-QY-0	UNITED STATES OF AMERICA NOTES FIXED 4.125% 30/JUN/2028 USD 100 ISIN/CUSIP/SEDOL US91282CQY02 PRICE 99.808594	3,210,969	3,316,626	XXX	06/30/2028	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-TR-9	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/MAY/2053 USD 100 ISIN/CUSIP/SEDOL US912810TR95 PRICE 73.169375	7,221,503	11,215,421	XXX	05/15/2053	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-UC-0	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/AUG/2054 USD 100 ISIN/CUSIP/SEDOL US912810UC08 PRICE 80.78125	3,160,833	4,446,398	XXX	08/15/2054	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-PT-9	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/FEB/2037 USD 100 ISIN/CUSIP/SEDOL US912810PT97 PRICE 96.994658	5,087,193	5,960,020	XXX	02/15/2037	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Treasury	91282C-LV-1	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/OCT/2029 USD 100 ISIN/CUSIP/SEDOL US91282CLV18 PRICE 104.07218091370001	2,403,387	2,380,770	XXX	10/15/2029	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-UA-4	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/MAY/2054 USD 100 ISIN/CUSIP/SEDOL US912810UA42 PRICE 87.234375	4,177,055	5,441,265	XXX	05/15/2054	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-RF-7	UNITED STATES OF AMERICA BOND FIXED 1.375% 15/FEB/2044 USD 100 ISIN/CUSIP/SEDOL US912810RF75 PRICE 107.3098836652	1,935,869	2,049,999	XXX	02/15/2044	V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-TG-3	UNITED STATES OF AMERICA BOND FIXED 2.875% 15/MAY/2052 USD 100 ISIN/CUSIP/SEDOL US912810TG31 PRICE 63.168125	2,186,473	3,933,357	XXX	05/15/2052	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	035240-AG-5	ANHEUSER-BUSCH INBEV WOR	1,428,278	1,922,413	XXX	01/15/2042	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	037833-DG-2	APPLE INC	1,690,247	2,675,255	XXX	11/13/2047	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	073096-AC-3	BAYPORT POLYMERS LLC	5,105,083	5,971,574	XXX	04/14/2032	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	12189T-AZ-7	BURLINGTN NORTH SANTA FE	1,420,789	1,612,037	XXX	05/01/2037	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	13645R-BF-0	CANADIAN PACIFIC RAILWAY	2,445,396	3,210,741	XXX	12/02/2031	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	24703D-BQ-3	DELL INT LLC / EMC CORP	2,521,508	3,100,667	XXX	02/01/2035	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	25731V-AB-0	DOMINION ENERGY SOUTH	138,838	165,266	XXX	10/15/2053	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	30303M-8S-4	META PLATFORMS INC	163,438	177,048	XXX	08/15/2029	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	42218S-AF-5	HEALTH CARE SERVICE CORP	2,201,162	2,631,536	XXX	06/01/2030	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	452308-AQ-2	ILLINOIS TOOL WORKS INC	1,231,542	1,741,955	XXX	09/15/2041	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	50077L-AM-8	KRAFT HEINZ FOODS CO	2,042,529	2,882,690	XXX	07/15/2045	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	55336V-AT-7	MPLX LP	2,399,644	3,317,093	XXX	02/15/2049	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	68233J-CM-4	ONCOR ELECTRIC DELIVERY	879,567	1,291,738	XXX	09/15/2052	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	68389X-AE-5	ORACLE CORP	517,811	XXX	04/15/2038	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	744448-CA-7	PUBLIC SERVICE COLORADO	3,179,897	3,655,376	XXX	08/01/2038	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	776696-AG-1	ROPER TECHNOLOGIES INC	1,343,613	1,441,810	XXX	10/15/2029	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	87264A-BN-4	T-MOBILE USA INC	4,173,023	8,371,801	XXX	02/15/2051	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912797-TV-9	TREASURY BILL	150,399	154,413	XXX	02/18/2027	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912797-UJ-4	TREASURY BILL	200,915	203,094	XXX	10/08/2026	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912810-RD-2	US TREASURY N/B	4,452,874	5,998,550	XXX	11/15/2043	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912810-SK-5	US TREASURY N/B	530,943	992,213	XXX	11/15/2049	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912810-TB-4	US TREASURY N/B	751,809	1,643,353	XXX	11/15/2051	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912810-TH-1	US TREASURY N/B	937,163	1,322,124	XXX	05/15/2042	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912810-TL-2	US TREASURY N/B	897,731	1,242,127	XXX	11/15/2052	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912810-UC-0	US TREASURY N/B	17,859,382	24,030,788	XXX	08/15/2054	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	913017-BT-5	RTX CORP	1,348,830	1,905,670	XXX	06/01/2042	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Corporate Bond	98459L-AB-9	YALE UNIVERSITY	3,842,335	4,529,454	XXX	04/15/2030	V
Canadian Imperial Bank of Commerce	2IGI19DL770X0HC3ZE78	Treasury	912820-MR-9	US TREASURY N/B	5,538,038	5,782,590	XXX	02/29/2032	V
Canadian Imperial Bank of Commerce	2IGI19DL770X0HC3ZE78	Treasury	91282C-HF-1	US TREASURY N/B	4,986,015	5,138,722	XXX	05/31/2030	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)
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Treasury	91282C-PT-2	US TREASURY N/B	3,804,076	3,893,762	XXX	01/15/2029	V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Treasury	91282C-EB-3	US TREASURY N/B	299,507	321,101	XXX	02/28/2029	V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Corporate Bond	30303M-AK-8	META PLATFORMS INC	5,398,922	5,946,473	XXX	05/15/2056	V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Treasury	91282C-KX-8	US TREASURY N/B	737,848	743,309	XXX	06/30/2029	V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Treasury	91282C-JQ-5	US TREASURY N/B	1,942,702	2,023,712	XXX	12/31/2030	V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Treasury	91282C-MG-3	US TREASURY N/B	1,934,733	1,966,047	XXX	01/31/2030	V
						XXX		
						XXX		
0299999999 - Total				710,947,378	880,234,121	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America ..... Charlotte, NC		0.000			9,679,668	12,865,145	26,265,170	XXX.
JP Morgan ..... Columbus, OH		3.800	15,785,254	4,990,759	1,482,534,283	1,871,285,849	1,756,610,088	XXX.
US Bank ..... Minneapolis, MN		0.000			178,724	316,865	343,953	XXX.
Wells Fargo Bank ..... Seattle, WA		0.000			3,298,083	2,932,213	3,654,374	XXX.
Federal Home Loan Bank ..... Des Moines, IA		0.000			657,790	479,251	270,519	XXX.
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			207,459	175,129	215,091	XXX
0199999. Totals - open depositories	XXX	XXX	15,785,254	4,990,759	1,496,556,007	1,888,054,452	1,787,359,195	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	15,785,254	4,990,759	1,496,556,007	1,888,054,452	1,787,359,195	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	15,785,254	4,990,759	1,496,556,007	1,888,054,452	1,787,359,195	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		09/09/2026	0.000	10/01/2026	185,000,000		1,143,111
	UNITED STATES TREASURY		09/25/2026	0.000	10/29/2026	149,551,183		48,088
	UNITED STATES TREASURY		09/25/2026	0.000	11/27/2026	19,873,270		6,670
	UNITED STATES TREASURY		09/02/2026	0.000	10/08/2026	69,949,392		276,652
	UNITED STATES TREASURY		09/09/2026	0.000	10/15/2026	14,978,373		32,441
	UNITED STATES TREASURY		08/18/2026	0.000	11/05/2026	163,410,876		723,781
	UNITED STATES TREASURY		09/25/2026	0.000	11/12/2026	24,884,413		8,256
	UNITED STATES TREASURY		09/30/2026	0.000	11/19/2026	49,731,249		
	UNITED STATES TREASURY		08/11/2026	0.000	10/06/2026	19,989,766		102,339
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						697,368,522		2,341,337
0489999999. Total - issuer credit obligations (unaffiliated)						697,368,522		2,341,337
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						697,368,522		2,341,337
31846V-41-9	FIRST AMER:TRS OBG V		02/18/2025	3.640				
31846V-45-0	FIRST AMER:US TRS MM Z		09/29/2026	3.750		7,518,455	30,265	36,258
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						7,518,456	30,265	36,258
31846V-20-3	FIRST AMER:GVT OBLG Y		02/17/2026	3.450		3,832,466	10,536	67,382
8AMMFO-BL-4	US BANK GCTSO180		09/23/2026	3.500		123,872,851	318,962	287,514
8309999999. Subtotal - all other money market mutual funds						127,705,317	329,497	354,896
8589999999. Total cash equivalents (unaffiliated)						832,592,294	359,762	2,732,491
8599999999. Total cash equivalents (affiliated)								