LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

* 6 7 1 7 2 2 0 1 5 2 0 1 0 0 1 0 0 *

ANNUAL STATEMENT

For the Year Ended December 31, 2015

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period) NAIC Company Code..... 67172 Employer's ID Number..... 31-0397080

Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio Country of Domicile US

Incorporated/Organized..... September 9, 1909 Commenced Business..... October 10, 1910

Statutory Home Office	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	One Financial Way….. Cincinnati ..... OH ..... US..... 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-794-6100 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 237….. Cincinnati ..... OH ..... US ..... 45201 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-794-6100-6015 *(Area Code) (Telephone Number)*
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts *(Name)* amber_roberts@ohionational.com *(E-Mail Address)*	513-794-6100-6015 *(Area Code) (Telephone Number) (Extension)* 513-794-4516 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Gary Thomas Huffman	President, Chairman & Chief Executive Officer	2. Therese Susan McDonough	Secretary
3. Doris Lee Paul #	Treasurer	4. Ronald John Dolan	Vice Chairman

OTHER

Thomas Abdo Barefield	Vice Chairman & Chief Distribution Officer	Christopher Allen Carlson	Vice Chairman & Chief Investment Officer
Harry Douglas Cooke, III	Senior Vice President	Nancy Arline Dalessio	Executive Vice President & Chief Administrative Officer
Michael Joseph DeWeirdt #	Senior Vice President & Chief Risk Officer	Anthony Gerard Esposito	Senior Vice President & Chief Human Resources Officer
Diane Sue Hagenbuch	Senior Vice President	Kristal Elaine Hambrick	Executive Vice President & Chief Product Officer
Kush Vijay Kotecha #	Senior Vice President & Chief Corporate Actuary	Charles Thomas Lanigan #	Senior Vice President
John Matthew Lennon #	Senior Vice President	Arthur James Roberts	Senior Vice President & Chief Financial Officer
Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary	Barbara Ann Turner #	Senior Vice President

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield	Jack Elliott Brown	Joseph Alex Campanella	Christopher Allen Carlson
Ronald John Dolan	Victoria Buyniski Gluckman	John Weber Hayden	Gary Thomas Huffman
James Francis Orr	John Russell Phillips	John Michael Schlotman	Gary Edward Wendlandt

State of..... Ohio
County of..... Hamilton

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.

(Signature)	(Signature)	(Signature)
Gary Thomas Huffman	Therese Susan McDonough	Doris Lee Paul
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President, Chairman & Chief Executive Officer	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of _____ 2016

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 _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	9,005,366	0.1	9,005,366	0	9,005,366	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	35,468,110	0.5	35,468,110	0	35,468,110	0.5
1.22 Issued by U.S. government sponsored agencies	44,720,227	0.6	44,720,227	0	44,720,227	0.6
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	0	0.0	0	0	0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	401,760,595	5.5	401,760,595	0	401,760,595	5.5
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	13,881,920	0.2	13,881,920	0	13,881,920	0.2
1.43 Revenue and assessment obligations	25,474,241	0.3	25,474,241	0	25,474,241	0.3
1.44 Industrial development and similar obligations	0	0.0	0	0	0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	96,636,568	1.3	96,636,568	0	96,636,568	1.3
1.512 Issued or guaranteed by FNMA and FHLMC	60,902,929	0.8	60,902,929	0	60,902,929	0.8
1.513 All other	42,484,349	0.6	42,484,349	0	42,484,349	0.6
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	236,583,418	3.2	236,583,418	0	236,583,418	3.2
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521	12,316,190	0.2	12,316,190	0	12,316,190	0.2
1.523 All other	246,011,369	3.3	246,011,369	0	246,011,369	3.3
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,970,912,510	40.4	2,970,912,510	0	2,970,912,510	40.4
2.2 Unaffiliated non-U.S. securities (including Canada)	845,666,823	11.5	845,666,823	0	845,666,823	11.5
2.3 Affiliated securities	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	0	0.0	0	124,574,226	124,574,226	1.7
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	33,797,234	0.5	33,797,234	0	33,797,234	0.5
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.0	0	0	0	0.0
3.32 Unaffiliated	1,512,222	0.0	1,512,222	0	1,512,222	0.0
3.4 Other equity securities:						
3.41 Affiliated	348,799,939	4.7	348,799,939	0	348,799,939	4.7
3.42 Unaffiliated	36,552,300	0.5	36,552,300	0	36,552,300	0.5
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.0	0	0	0	0.0
3.52 Unaffiliated	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development	0	0.0	0	0	0	0.0
4.2 Agricultural	0	0.0	0	0	0	0.0
4.3 Single family residential properties	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties	0	0.0	0	0	0	0.0
4.5 Commercial loans	790,214,683	10.8	790,214,683	0	790,214,683	10.8
4.6 Mezzanine real estate loans	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)	26,938,123	0.4	26,938,123	0	26,938,123	0.4
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
6. Contract loans	398,238,271	5.4	398,238,271	0	398,238,271	5.4
7. Derivatives	30,720,147	0.4	30,720,147	0	30,720,147	0.4
8. Receivables for securities	1,221,256	0.0	1,221,256	0	1,221,256	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	124,574,226	1.7	124,574,226	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	434,468,196	5.9	439,327,897	0	439,327,897	6.0
11. Other invested assets	81,822,548	1.1	75,000,000	0	75,000,000	1.0
12. Total invested assets	7,350,683,760	100.0	7,348,720,913	124,574,226	7,348,720,913	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		23,982,107
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	3,604,159	3,604,159
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	648,142	
	8.2 Totals, Part 3, Column 9	0	648,142
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		26,938,124
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		26,938,124

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		796,770,791
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	115,205,850	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	115,205,850
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		5,043
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		121,766,995
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		790,214,689
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		790,214,689
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)		790,214,689

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		108,336,051
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	0	
2.2	Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16	0	
3.2	Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	(1,513,495)	
5.2	Totals, Part 3, Column 9	0	(1,513,495)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		25,000,008
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17	0	
9.2	Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15	0	
10.2	Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		81,822,548
12.	Deduct total nonadmitted amounts		6,822,548
13.	Statement value at end of current period (Line 11 minus Line 12)		75,000,000

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		5,163,896,238
2.	Cost of bonds and stocks acquired, Part 3, Column 7		821,340,404
3.	Accrual of discount		3,891,267
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	(91,302)	
4.2	Part 2, Section 1, Column 15	0	
4.3	Part 2, Section 2, Column 13	(12,558,990)	
4.4	Part 4, Column 11	(3,345)	(12,653,637)
5.	Total gain (loss) on disposals, Part 4, Column 19		6,165,809
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		503,509,669
7.	Deduct amortization of premium		8,195,427
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15	(871,150)	
8.2	Part 2, Section 1, Column 19	0	
8.3	Part 2, Section 2, Column 16	0	
8.4	Part 4, Column 15	0	(871,150)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	7,087,743	
9.2	Part 2, Section 1, Column 17	0	
9.3	Part 2, Section 2, Column 14	0	
9.4	Part 4, Column 13	489,784	7,577,527
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		5,462,486,308
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		5,462,486,308

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	134,006,752	140,279,165	133,932,343	130,056,016
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	134,006,752	140,279,165	133,932,343	130,056,016
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	385,136,869	399,815,576	385,167,331	387,787,107
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	13,881,920	14,386,734	13,864,248	14,075,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	383,583,629	399,146,888	387,869,954	378,371,028
Industrial and Miscellaneous and Hybrid	8. United States	3,138,832,356	3,273,368,703	3,156,434,548	3,135,187,078
Securities (Unaffiliated)	9. Canada	124,379,860	123,616,624	124,605,592	125,153,598
	10. Other Countries	862,003,230	887,198,860	863,611,261	859,757,122
	11. Totals	4,125,215,446	4,284,184,187	4,144,651,401	4,120,097,798
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	5,041,824,616	5,237,812,550	5,065,485,277	5,030,386,949
PREFERRED STOCKS	14. United States	33,797,234	34,740,400	33,797,234	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	33,797,234	34,740,400	33,797,234	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	33,797,234	34,740,400	33,797,234	
COMMON STOCKS	20. United States	38,023,112	38,023,112	35,443,828	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	41,410	41,410	87	
	23. Totals	38,064,522	38,064,522	35,443,915	
Parent, Subsidiaries and Affiliates	24. Totals	348,799,939	348,799,939	185,811,975	
	25. Total Common Stocks	386,864,461	386,864,461	221,255,890	
	26. Total Stocks	420,661,695	421,604,861	255,053,124	
	27. Total Bonds and Stocks	5,462,486,311	5,659,417,411	5,320,538,401	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. **U.S. Governments**											
1.1 NAIC 1	167,874,597	31,381,133	62,244,640	26,639,742	2,866,640	291,006,752	5.6	232,936,288	4.8	273,581,562	17,425,190
1.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	167,874,597	31,381,133	62,244,640	26,639,742	2,866,640	291,006,752	5.6	232,936,288	4.8	273,581,562	17,425,190
2. **All Other Governments**											
2.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 NAIC 1	1,485,374	25,336,735	154,471,195	156,141,198	41,446,752	378,881,254	7.2	334,420,104	6.8	375,102,101	3,779,153
3.2 NAIC 2	0	0	1,000,000	5,000,000	0	6,000,000	0.1	0	0.0	6,000,000	0
3.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	0	0.0	511,838	0.0	0	0
3.6 NAIC 6	0	0	0	255,618	0	255,618	0.0	0	0.0	255,618	0
3.7 Totals	1,485,374	25,336,735	155,471,195	161,396,816	41,446,752	385,136,872	7.4	334,931,942	6.8	381,357,719	3,779,153
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 NAIC 1	0	697,229	5,433,743	7,750,949	0	13,881,921	0.3	13,880,227	0.3	13,881,920	0
4.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	0	697,229	5,433,743	7,750,949	0	13,881,921	0.3	13,880,227	0.3	13,881,920	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 NAIC 1	24,505,969	109,076,176	156,826,718	77,262,111	3,182,514	370,853,488	7.1	358,127,855	7.3	340,300,724	30,552,763
5.2 NAIC 2	544,108	5,192,579	2,923,204	1,814,830	0	10,474,721	0.2	8,072,291	0.2	10,474,721	0
5.3 NAIC 3	0	0	0	0	0	0	0.0	1,800,277	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	0	0.0	1,109,703	0.0	0	0
5.6 NAIC 6	0	0	0	1,122,537	1,132,880	2,255,417	0.0	0	0.0	2,255,417	0
5.7 Totals	25,050,077	114,268,755	159,749,922	80,199,478	4,315,394	383,583,626	7.3	369,110,126	7.5	353,030,862	30,552,763

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 NAIC 1	194,002,920	617,493,997	842,832,486	523,693,111	90,991,686	2,269,014,200	43.3	2,129,253,875	43.5	1,197,536,440	1,071,477,759
6.2 NAIC 2	106,668,065	575,513,985	788,386,855	136,590,053	66,397,704	1,673,556,662	31.9	1,607,076,042	32.8	940,542,482	733,014,180
6.3 NAIC 3	6,168,949	71,657,526	31,928,549	63,054,559	8,822,600	181,632,183	3.5	167,289,355	3.4	117,307,938	64,324,246
6.4 NAIC 4	2,546,317	5,235,236	2,643,108	2,924,422	0	13,349,083	0.3	11,434,237	0.2	8,408,872	4,940,212
6.5 NAIC 5	28,930	738,398	166,634	2,069,564	0	3,003,526	0.1	5,973,955	0.1	2,386,946	616,580
6.6 NAIC 6	3,992,046	7,538,382	1,423,948	2,125,202	0	15,079,578	0.3	18,788,263	0.4	9,991,808	5,087,769
6.7 Totals	313,407,227	1,278,177,524	1,667,381,580	730,456,911	166,211,990	4,155,635,232	79.3	3,939,815,728	80.5	2,276,174,485	1,879,460,746
7. **Hybrid Securities**											
7.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	5,983,285	0	3,000,000	8,983,285	0.2	3,099,840	0.1	8,983,285	0
7.3 NAIC 3	0	0	0	0	0	0	0.0	1,100,827	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	0	5,983,285	0	3,000,000	8,983,285	0.2	4,200,667	0.1	8,983,285	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. **Total Bonds Current Year**											
9.1 NAIC 1	(d) 387,868,860	783,985,270	1,221,808,782	791,487,111	138,487,592	3,323,637,615	63.4	XXX	XXX	2,200,402,747	1,123,234,865
9.2 NAIC 2	(d) 107,212,173	580,706,564	798,293,344	143,404,883	69,397,704	1,699,014,668	32.4	XXX	XXX	966,000,488	733,014,180
9.3 NAIC 3	(d) 6,168,949	71,657,526	31,928,549	63,054,559	8,822,600	181,632,183	3.5	XXX	XXX	117,307,938	64,324,246
9.4 NAIC 4	(d) 2,546,317	5,235,236	2,643,108	2,924,422	0	13,349,083	0.3	XXX	XXX	8,408,872	4,940,212
9.5 NAIC 5	(d) 28,930	738,398	166,634	2,069,564	0	(c) 3,003,526	0.1	XXX	XXX	2,386,946	616,580
9.6 NAIC 6	(d) 3,992,046	7,538,382	1,423,948	3,503,357	1,132,880	(c) 17,590,613	0.3	XXX	XXX	12,502,843	5,087,769
9.7 Totals	507,817,275	1,449,861,376	2,056,264,365	1,006,443,896	217,840,776	(b) 5,238,227,688	100.0	XXX	XXX	3,307,009,833	1,931,217,852
9.8 Line 9.7 as a % of Col. 6	9.7	27.7	39.3	19.2	4.2	100.0	XXX	XXX	XXX	63.1	36.9
10. **Total Bonds Prior Year**											
10.1 NAIC 1	316,623,507	711,644,186	1,061,663,349	801,997,406	176,689,901	XXX	XXX	3,068,618,349	62.7	2,136,618,025	932,000,323
10.2 NAIC 2	77,825,909	486,373,670	819,892,750	174,887,529	59,268,315	XXX	XXX	1,618,248,173	33.1	873,237,083	745,011,090
10.3 NAIC 3	19,939,868	62,186,904	29,950,568	52,009,242	6,103,877	XXX	XXX	170,190,459	3.5	109,018,594	61,171,864
10.4 NAIC 4	1,918,111	4,916,285	516,044	4,083,797	0	XXX	XXX	11,434,237	0.2	6,631,367	4,802,870
10.5 NAIC 5	158,153	136,004	2,289,609	5,011,730	0	XXX	XXX	(c) 7,595,496	0.2	6,216,153	1,379,343
10.6 NAIC 6	2,129,397	9,385,677	1,692,543	5,580,646	0	XXX	XXX	(c) 18,788,263	0.4	13,880,324	4,907,938
10.7 Totals	418,594,945	1,274,642,726	1,916,004,863	1,043,570,350	242,062,093	XXX	XXX	(b) 4,894,874,977	100.0	3,145,601,547	1,749,273,428
10.8 Line 10.7 as a % of Col. 8	8.6	26.0	39.1	21.3	4.9	XXX	XXX	100.0	XXX	64.3	35.7
11. **Total Publicly Traded Bonds**											
11.1 NAIC 1	295,051,520	396,384,560	786,887,828	608,618,693	113,460,146	2,200,402,748	42.0	2,136,618,025	43.7	2,200,402,748	XXX
11.2 NAIC 2	58,867,912	283,751,356	440,163,298	119,886,709	63,331,212	966,000,487	18.4	873,237,083	17.8	966,000,487	XXX
11.3 NAIC 3	271,591	38,101,825	14,404,435	55,707,486	8,822,600	117,307,937	2.2	109,018,594	2.2	117,307,937	XXX
11.4 NAIC 4	1,697,883	1,815,048	2,016,357	2,879,585	0	8,408,873	0.2	6,631,367	0.1	8,408,873	XXX
11.5 NAIC 5	28,930	121,818	166,634	2,069,564	0	2,386,946	0.0	6,216,153	0.1	2,386,946	XXX
11.6 NAIC 6	2,925,982	3,711,421	1,423,948	3,308,613	1,132,880	12,502,844	0.2	13,880,324	0.3	12,502,844	XXX
11.7 Totals	358,843,818	723,886,028	1,245,062,500	792,470,650	186,746,838	3,307,009,834	63.1	3,145,601,547	64.3	3,307,009,834	XXX
11.8 Line 11.7 as a % of Col. 6	10.9	21.9	37.6	24.0	5.6	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	6.9	13.8	23.8	15.1	3.6	63.1	XXX	XXX	XXX	63.1	XXX
12. **Total Privately Placed Bonds**											
12.1 NAIC 1	92,817,341	387,600,709	434,920,952	182,868,417	25,027,447	1,123,234,866	21.4	932,000,323	19.0	XXX	1,123,234,866
12.2 NAIC 2	48,344,261	296,955,208	358,130,046	23,518,174	6,066,491	733,014,180	14.0	745,011,090	15.2	XXX	733,014,180
12.3 NAIC 3	5,897,358	33,555,701	17,524,113	7,347,073	0	64,324,245	1.2	61,171,864	1.2	XXX	64,324,245
12.4 NAIC 4	848,434	3,420,188	626,751	44,838	0	4,940,211	0.1	4,802,870	0.1	XXX	4,940,211
12.5 NAIC 5	0	616,580	0	0	0	616,580	0.0	1,379,343	0.0	XXX	616,580
12.6 NAIC 6	1,066,064	3,826,962	0	194,744	0	5,087,770	0.1	4,907,938	0.1	XXX	5,087,770
12.7 Totals	148,973,458	725,975,348	811,201,862	213,973,246	31,093,938	1,931,217,852	36.9	1,749,273,428	35.7	XXX	1,931,217,852
12.8 Line 12.7 as a % of Col. 6	7.7	37.6	42.0	11.1	1.6	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	2.8	13.9	15.5	4.1	0.6	36.9	XXX	XXX	XXX	XXX	36.9

(a) Includes $.....1,157,629,918 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....42,379,288 current year, $.....53,793,027 prior year of bonds with Z designations and $.....0 current year, $.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $.....0 current year, $.....125,856 prior year of bonds with 5* designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations	157,437,669	2,101,078	22,322,159	1,569,650	0	183,430,556	3.5	132,129,385	2.7	166,005,366	17,425,190
1.2 Residential Mortgage-Backed Securities	5,418,777	18,403,878	14,653,507	5,984,059	923	44,461,144	0.8	49,418,632	1.0	44,461,144	0
1.3 Commercial Mortgage-Backed Securities	5,018,150	10,876,177	25,268,974	19,086,033	2,865,718	63,115,052	1.2	51,388,270	1.0	63,115,053	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	167,874,596	31,381,133	62,244,640	26,639,742	2,866,641	291,006,752	5.6	232,936,287	4.8	273,581,563	17,425,190
2. **All Other Governments**											
2.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations	1,485,374	25,336,735	155,471,195	161,396,816	36,832,085	380,522,205	7.3	329,484,150	6.7	376,743,052	3,779,153
3.2 Residential Mortgage-Backed Securities	0	0	0	0	4,614,667	4,614,667	0.1	5,447,791	0.1	4,614,667	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	1,485,374	25,336,735	155,471,195	161,396,816	41,446,752	385,136,872	7.4	334,931,941	6.8	381,357,719	3,779,153
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	0	697,229	5,433,743	7,750,949	0	13,881,921	0.3	13,880,227	0.3	13,881,920	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	0	697,229	5,433,743	7,750,949	0	13,881,921	0.3	13,880,227	0.3	13,881,920	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	1,194,427	37,479,040	22,168,919	18,041,123	1,132,880	80,016,389	1.5	95,648,352	2.0	61,178,366	18,838,024
5.2 Residential Mortgage-Backed Securities	20,116,557	68,375,649	106,922,981	32,329,341	260,457	228,004,985	4.4	240,294,376	4.9	221,431,483	6,573,502
5.3 Commercial Mortgage-Backed Securities	3,739,092	8,414,066	30,658,022	29,829,014	2,922,057	75,562,251	1.4	33,149,250	0.7	70,421,014	5,141,237
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	18,146	0.0	0	0
5.5 Totals	25,050,076	114,268,755	159,749,922	80,199,478	4,315,394	383,583,625	7.3	369,110,124	7.5	353,030,863	30,552,763
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	188,519,822	890,772,601	1,411,990,421	632,159,379	159,590,192	3,283,032,415	62.7	3,189,461,521	65.2	1,977,186,380	1,305,846,034
6.2 Residential Mortgage-Backed Securities	41,104,864	92,321,443	67,658,737	37,057,070	1,132,091	239,274,205	4.6	271,407,905	5.5	191,176,831	48,097,374
6.3 Commercial Mortgage-Backed Securities	8,697,527	15,701,830	100,607,899	25,760,242	1,165,046	151,932,544	2.9	66,027,521	1.3	52,601,512	99,331,031
6.4 Other Loan-Backed and Structured Securities	75,085,015	279,381,649	87,124,522	35,480,222	4,324,661	481,396,069	9.2	412,918,779	8.4	55,209,763	426,186,306
6.5 Totals	313,407,228	1,278,177,523	1,667,381,580	730,456,913	166,211,990	4,155,635,234	79.3	3,939,815,726	80.5	2,276,174,486	1,879,460,745
7. **Hybrid Securities**											
7.1 Issuer Obligations	0	0	5,983,285	0	3,000,000	8,983,285	0.2	4,200,668	0.1	8,983,285	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Totals	0	0	5,983,285	0	3,000,000	8,983,285	0.2	4,200,668	0.1	8,983,285	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. **Total Bonds Current Year**											
9.1 Issuer Obligations	348,637,292	956,386,683	1,623,369,722	820,917,917	200,555,157	3,949,866,771	75.4	XXX	XXX	2,603,978,369	1,345,888,401
9.2 Residential Mortgage-Backed Securities	66,640,198	179,100,970	189,235,225	75,370,470	6,008,138	516,355,001	9.9	XXX	XXX	461,684,125	54,670,876
9.3 Commercial Mortgage-Backed Securities	17,454,769	34,992,073	156,534,895	74,675,289	6,952,821	290,609,847	5.5	XXX	XXX	186,137,579	104,472,268
9.4 Other Loan-Backed and Structured Securities	75,085,015	279,381,649	87,124,522	35,480,222	4,324,661	481,396,069	9.2	XXX	XXX	55,209,763	426,186,306
9.5 Totals	507,817,274	1,449,861,375	2,056,264,365	1,006,443,898	217,840,777	5,238,227,689	100.0	XXX	XXX	3,307,009,836	1,931,217,851
9.6 Line 9.5 as a % of Col. 6	9.7	27.7	39.3	19.2	4.2	100.0	XXX	XXX	XXX	63.1	36.9
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	289,514,652	821,232,135	1,600,430,734	839,794,307	213,832,475	XXX	XXX	3,764,804,303	76.9	2,426,452,812	1,338,351,490
10.2 Residential Mortgage-Backed Securities	62,920,062	184,995,938	172,438,128	137,001,792	9,212,784	XXX	XXX	566,568,704	11.6	531,362,836	35,205,871
10.3 Commercial Mortgage-Backed Securities	2,480,143	19,194,324	75,395,645	36,949,145	16,545,784	XXX	XXX	150,565,041	3.1	128,440,366	22,124,676
10.4 Other Loan-Backed and Structured Securities	63,680,088	249,220,328	67,740,355	29,825,106	2,471,048	XXX	XXX	412,936,925	8.4	59,345,535	353,591,390
10.5 Totals	418,594,945	1,274,642,725	1,916,004,862	1,043,570,349	242,062,091	XXX	XXX	4,894,874,972	100.0	3,145,601,548	1,749,273,427
10.6 Line 10.5 as a % of Col. 8	8.6	26.0	39.1	21.3	4.9	XXX	XXX	100.0	XXX	64.3	35.7
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	283,778,942	514,340,305	972,468,429	658,354,010	175,036,683	2,603,978,369	49.7	2,426,452,812	49.6	2,603,978,369	XXX
11.2 Residential Mortgage-Backed Securities	57,476,791	155,749,856	172,941,172	70,076,626	5,439,680	461,684,125	8.8	531,362,836	10.9	461,684,125	XXX
11.3 Commercial Mortgage-Backed Securities	9,272,092	27,084,844	93,319,289	50,673,578	5,787,775	186,137,578	3.6	128,440,366	2.6	186,137,578	XXX
11.4 Other Loan-Backed and Structured Securities	8,315,994	26,711,023	6,333,610	13,366,435	482,701	55,209,763	1.1	59,345,535	1.2	55,209,763	XXX
11.5 Totals	358,843,819	723,886,028	1,245,062,500	792,470,649	186,746,839	3,307,009,835	63.1	3,145,601,548	64.3	3,307,009,835	XXX
11.6 Line 11.5 as a % of Col. 6	10.9	21.9	37.6	24.0	5.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	6.9	13.8	23.8	15.1	3.6	63.1	XXX	XXX	XXX	63.1	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	64,858,351	442,046,378	650,901,293	162,563,906	25,518,473	1,345,888,401	25.7	1,338,351,490	27.3	XXX	1,345,888,401
12.2 Residential Mortgage-Backed Securities	9,163,408	23,351,114	16,294,052	5,293,843	568,458	54,670,875	1.0	35,205,871	0.7	XXX	54,670,875
12.3 Commercial Mortgage-Backed Securities	8,182,677	7,907,229	63,215,606	24,001,711	1,165,046	104,472,269	2.0	22,124,676	0.5	XXX	104,472,269
12.4 Other Loan-Backed and Structured Securities	66,769,021	252,670,626	80,790,912	22,113,787	3,841,960	426,186,306	8.1	353,591,390	7.2	XXX	426,186,306
12.5 Totals	148,973,457	725,975,347	811,201,863	213,973,247	31,093,937	1,931,217,851	36.9	1,749,273,427	35.7	XXX	1,931,217,851
12.6 Line 12.5 as a % of Col. 6	7.7	37.6	42.0	11.1	1.6	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	2.8	13.9	15.5	4.1	0.6	36.9	XXX	XXX	XXX	XXX	36.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	144,400,295	144,400,295	0	0	0
2. Cost of short-term investments acquired	15,787,476,336	15,787,476,336	0	0	0
3. Accrual of discount	26,439	26,439	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	15,735,500,000	15,735,500,000	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	196,403,071	196,403,071	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	196,403,071	196,403,071	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)		19,314,541
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	19,063,584	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	19,063,584
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	1,209,667	
3.2	Section 2, Column 19	13,680,305	14,889,972
4.	Total gain (loss) on termination recognized, Section 2, Column 22		(28,855,278)
5.	Considerations received/(paid) on terminations, Section 2, Column 15		2,516,572
6.	Amortization:		
6.1	Section 1, Column 19	0	
6.2	Section 2, Column 21	0	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20	0	
7.2	Section 2, Column 23	0	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18	22,910	
8.2	Section 2, Column 20	191,878	214,788
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		22,111,035
10.	Deduct nonadmitted assets		0
11.	Statement value at end of current period (Line 9 minus Line 10)		22,111,035

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				(19,472,502)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				18,323,326
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	(1,149,176)			
3.14	Section 1, Column 18, prior year	(19,472,502)	18,323,326	18,323,326	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(1,149,176)			
3.24	Section 1, Column 19, prior year	(19,472,502)	18,323,326	18,323,326	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(39,322,060)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
4.22	Amount recognized (Section 2, Column 16)	(39,322,060)	(39,322,060)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(1,149,176)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(1,149,176)

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

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	22,111,035	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	(1,149,176)	
3.	Subtotal (Line 1 plus Line 2)		20,961,859
4.	Part D, Section 1, Column 5	30,720,147	
5.	Part D, Section 1, Column 6	(9,758,288)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	22,111,035	
8.	Part B, Section 1, Column 13	(1,149,176)	
9.	Total (Line 7 plus Line 8)		20,961,859
10.	Part D, Section 1, Column 8	30,720,147	
11.	Part D, Section 1, Column 9	(9,758,288)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	(77,441,487)	
15.	Part D, Section 1, Column 11	(77,441,487)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0
2. Cost of cash equivalents acquired	0	0	0
3. Accrual of discount	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	0	0	0
6. Deduct consideration received on disposals	0	0	0
7. Deduct amortization of premium	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

NONE

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for the Production of Income																
RE 1160 Office		Springfield	OH	07/01/1956.	10/14/2011.	46,500	0	46,500	46,500	0	0	0	0	0	2,500	0
RE 1161 Filling & Service Station		Santa Fe	CA	08/19/1956.	10/14/2011.	1	0	1	1	0	0	0	0	0	1,910	0
RE 1210 Office		Springfield	OH	03/02/1965.	10/14/2011.	250,000	0	250,000	250,000	0	0	0	0	0	15,000	0
RE 1357 Office		Blue Ash	OH	12/19/2013.	11/25/2013.	22,612,259	0	21,641,891	21,641,891	535,915	0	0	(535,915)	0	2,830,203	1,347,102
RE 1358 Home Office		Blue Ash	OH	11/20/2014.	12/01/2014.	5,116,716	0	4,999,732	4,999,732	112,227	0	0	(112,227)	0	435,654	428,160
0499999. Total - Properties Held for the Production of Income						28,025,476	0	26,938,124	26,938,124	648,142	0	0	(648,142)	0	3,285,267	1,775,262
0699999. Totals						28,025,476	0	26,938,124	26,938,124	648,142	0	0	(648,142)	0	3,285,267	1,775,262

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

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
Acquired by Purchase								
RE 1358 Home Office	Blue Ash	OH	11/20/2014.	DUKE REALTY OHIO, AN INDIANA GERNERAL PARTNERSHIP	0	0	0	1,560,552
RE 1357 Office	Blue Ash	OH	12/19/2013.	DUKE REALTY OHIO, AN INDIANA GERNERAL PARTNERSHIP	0	0	0	2,043,607
0199999. Total - Acquired by Purchase					0	0	0	3,604,159
0399999. Totals					0	0	0	3,604,159

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, 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 B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
0024589		HOUGHTON LAKE	MI		12/01/1995	10.000	664,695	0	0	0	0	0	5,320,000	12/31/2014
0024596		CHRISTIANA HUN	DE		01/30/1996	7.900	32,624	0	0	0	0	0	6,370,000	12/31/2014
0024648		NEW IBERIA	LA		09/09/1996	8.250	219,346	0	0	0	0	0	6,885,000	12/31/2014
0024652		VERNON TWP	PA		09/19/1996	8.500	426,938	0	0	0	0	0	7,565,000	12/31/2014
0024655		PITTSBURGH	PA		10/09/1996	7.750	460,196	0	0	0	0	0	10,300,000	12/31/2014
0024673		CAPITOL HEIGHTS	MD		12/26/1996	8.300	113,634	0	0	0	0	0	2,470,000	12/31/2014
0024692		ACWORTH	GA		03/10/1997	8.000	484,451	0	0	0	0	0	9,020,000	12/31/2014
0024696		COLUMBUS	OH		03/25/1997	8.117	3,887,554	0	0	0	0	0	14,015,000	12/31/2014
0024731		HAVELOCK	NC		07/11/1997	8.375	223,613	0	0	0	0	0	3,095,000	12/31/2014
0024739		CHILLUM	MD		08/18/1997	8.375	2,310,950	0	0	0	0	0	10,260,000	12/31/2014
0024757		FORT DODGE	IA		10/10/1997	8.000	488,543	0	0	0	0	0	4,125,000	12/31/2014
0024764		SYOSSET	NY		11/20/1997	8.070	1,292,199	0	0	0	0	0	26,120,000	12/31/2014
0024768		BEREA	SC		01/05/1998	7.220	988,589	0	0	0	0	0	7,195,000	12/31/2014
0024774		HUNTSVILLE	AL		03/03/1998	7.610	1,578,973	0	0	0	0	0	15,310,000	12/31/2014
0024779	R	HEMPFIELD TWP	PA		03/25/1998	7.300	126,262	0	0	0	0	0	1,033,000	12/31/2014
0024789	R	ANDERSON	SC		07/22/1998	7.020	73,405	0	0	0	0	0	652,000	12/31/2014
0024816		OHIO TWP	PA		11/23/1998	7.300	1,427,141	0	0	0	0	0	9,450,000	12/31/2014
0024817		SOUTH POINT	OH		11/25/1998	7.220	139,638	0	0	0	0	0	810,000	12/31/2014
0024820		MOUNT HOLLY	NC		12/15/1998	6.900	525,128	0	0	0	0	0	4,480,000	12/31/2014
0024824		MT JACKSON	VA		12/28/1998	7.125	797,001	0	0	0	0	0	4,225,000	12/31/2014
0024828	R	LYTLE	TX		01/21/1999	6.750	24,186	0	0	0	0	0	365,001	12/31/2014
0024834		STANLEY	VA		02/24/1999	7.120	658,320	0	0	0	0	0	3,345,000	12/31/2014
0024868	R	NEW ALBANY	OH		09/23/1999	7.250	20,096	0	0	0	0	0	139,500	12/31/2014
0024876		INDEPENDENCE	KY		11/29/1999	8.230	805,964	0	0	0	0	0	3,650,000	12/31/2014
0024894		DEERFIELD TWP	OH		12/08/2000	8.250	708,971	0	0	0	0	0	2,420,000	12/31/2014
0024931		SUMMIT TWP	PA		07/23/2002	7.530	676,123	0	0	0	0	0	2,710,000	12/31/2014
0024937		SAN DIEGO	CA		08/07/2002	7.790	156,791	0	0	0	0	0	1,535,000	12/31/2014
0024938		PORT HURON	MI		08/21/2002	7.500	784,051	0	0	0	0	0	2,950,000	12/31/2014
0024940		LOUISVILLE	KY		09/18/2002	7.620	679,022	0	0	0	0	0	6,230,000	12/31/2014
0024941		ELLENTON	FL		09/19/2002	7.630	1,112,270	0	0	0	0	0	3,035,000	12/31/2014
0024943		VOLUSIA COUNTY	FL		09/30/2002	7.500	670,256	0	0	0	0	0	2,580,000	12/31/2014
0024944		HEMPSTEAD	NY		10/04/2002	7.580	947,782	0	0	0	0	0	3,395,000	12/31/2014
0024953		TROUTVILLE	VA		11/08/2002	7.550	1,095,438	0	0	0	0	0	3,705,000	12/31/2014
0024956		COEUR D'ALENE	ID		11/26/2002	7.000	1,069,901	0	0	0	0	0	3,705,000	12/31/2014
0024957		BOYLSTON	MA		11/26/2002	7.500	1,951,598	0	0	0	0	0	6,375,000	12/31/2014
0024958		OGDEN	UT		11/26/2002	6.500	1,637,494	0	0	0	0	0	4,760,000	12/31/2014
0024960		BISBEE	AZ		12/06/2002	7.500	150,170	0	0	0	0	0	1,260,000	12/31/2014
0024961		LAREDO	TX		12/12/2002	6.875	864,494	0	0	0	0	0	8,200,000	12/31/2014
0024965		CALUMET CITY	IL		12/19/2002	7.400	1,318,954	0	0	0	0	0	3,775,000	12/31/2014
0024966		AMARILLO	TX		12/19/2002	6.875	2,268,249	0	0	0	0	0	7,025,000	12/31/2014
0024970		BEVERLY HILLS	CA		12/23/2002	7.130	3,021,202	0	4,467	0	0	0	5,150,000	12/31/2014
0024971		VISALIA	CA		12/23/2002	7.110	2,791,185	0	576	0	0	0	4,900,000	12/31/2014
0125359		BIRMINGHAM	AL		12/03/2007	6.250	1,348,570	0	0	0	0	0	1,970,000	12/31/2014
0125514		BIRMINGHAM	AL		07/06/2011	5.500	3,573,223	0	0	0	0	0	12,980,000	12/31/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0125516		HUNTSVILLE	AL		.07/20/2011	5.625	1,986,009	0	0	0	0	0	3,790,000	.12/31/2014
0125539		TUSCALOOSA	AL		.11/30/2011	5.500	2,019,649	0	0	0	0	0	6,265,000	.12/31/2014
0125540		PRATTVILLE	AL		.12/15/2011	5.250	604,322	0	0	0	0	0	1,200,000	.12/31/2014
0125617		GREENVILLE	AL		.05/02/2013	4.500	1,123,519	0	0	0	0	0	1,690,000	.12/31/2014
0325093		SUN CITY	AZ		.09/17/2004	6.625	266,849	0	0	0	0	0	1,365,000	.12/31/2014
0325094		PHOENIX	AZ		.09/17/2004	6.670	415,263	0	0	0	0	0	2,080,000	.12/31/2014
0325344		GLENDALE	AZ		.08/30/2007	6.560	988,042	0	0	0	0	0	2,020,000	.12/31/2014
0325345		TUCSON	AZ		.08/30/2007	6.560	1,056,192	0	0	0	0	0	2,170,000	.12/31/2014
0325410		TUCSON	AZ		.08/29/2008	6.730	3,896,457	0	0	0	0	0	10,935,000	.12/31/2014
0325424		TUCSON	AZ		.10/30/2008	6.700	2,220,291	0	0	0	0	0	8,290,000	.12/31/2014
0325559		PHOENIX	AZ		.05/22/2012	5.000	806,308	0	0	0	0	0	2,195,000	.12/31/2014
0325730		TUCSON	AZ		.12/22/2014	4.750	2,721,327	0	0	0	0	0	4,640,000	.09/25/2014
0325796		TUCSON	AZ		.10/29/2015	4.250	6,682,240	0	0	0	0	0	12,800,000	.10/16/2015
0325808		TEMPE	AZ		.12/23/2015	4.366	2,445,850	0	0	0	0	0	3,495,000	.11/23/2015
0425045		ROGERS	AR		.12/05/2003	5.600	4,547,496	0	0	0	0	0	6,765,000	.12/31/2014
0425321		FAYETTEVILLE	AR		.04/30/2007	6.250	1,000,415	0	0	0	0	0	4,855,000	.12/31/2014
0425509		LITTLE ROCK	AR		.06/29/2011	5.650	2,217,662	0	0	0	0	0	6,350,000	.12/31/2014
0524998		SANTA ROSA	CA		.05/15/2003	6.600	771,709	0	0	0	0	0	4,590,000	.12/31/2014
0525071		LOS ANGELES	CA		.04/30/2004	6.125	924,156	0	0	0	0	0	4,515,000	.12/31/2014
0525147		TEMECULA	CA		.06/15/2005	6.090	640,690	0	0	0	0	0	1,305,000	.12/31/2014
0525175		HAYWARD	CA		.09/30/2005	5.600	979,951	0	0	0	0	0	3,785,000	.12/31/2014
0525238		ONTARIO	CA		.05/25/2006	6.250	893,536	0	0	0	0	0	2,665,000	.12/31/2014
0525273		HOMEWOOD	CA		.10/30/2006	6.660	5,333,042	0	0	0	0	0	6,405,000	.12/31/2014
0525276		SANTA MONICA	CA		.11/07/2006	6.580	649,548	0	0	0	0	0	4,705,000	.12/31/2014
0525323		NATIONAL CITY	CA		.05/02/2007	5.000	4,084,148	0	0	0	0	0	8,100,000	.12/31/2014
0525346		CLOVIS	CA		.09/14/2007	6.570	1,429,990	0	0	0	0	0	2,860,000	.12/31/2014
0525394		FRESNO	CA		.05/19/2008	6.330	2,274,927	0	0	0	0	0	3,160,000	.12/31/2014
0525395		CUPERTINO	CA		.05/22/2008	5.730	5,259,002	0	0	0	0	0	9,425,000	.12/31/2014
0525413		ALTADENA	CA		.09/09/2008	6.620	4,281,264	0	0	0	0	0	12,430,000	.12/31/2014
0525441		MONTEREY PARK	CA		.12/29/2009	6.125	3,335,834	0	0	0	0	0	13,570,000	.12/31/2014
0525471		SAN DIEGO	CA		.10/28/2010	6.500	940,139	0	0	0	0	0	6,815,000	.12/31/2014
0525498		COSTA MESA	CA		.04/26/2011	5.680	3,036,617	0	0	0	0	0	6,955,000	.12/31/2014
0525527		GLENDALE	CA		.09/28/2011	5.500	1,597,826	0	0	0	0	0	4,030,000	.12/31/2014
0525530		YUCCA VALLEY	CA		.10/18/2011	5.625	2,173,413	0	0	0	0	0	4,905,000	.12/31/2014
0525557		HUNTINGTON BEACH	CA		.05/17/2012	5.125	6,004,657	0	0	0	0	0	10,795,000	.12/31/2014
0525574		BAKERSFIELD	CA		.09/25/2012	4.750	1,407,831	0	0	0	0	0	2,410,000	.12/31/2014
0525580		CAMARILLO	CA		.10/23/2012	5.000	2,041,565	0	0	0	0	0	5,070,000	.12/31/2014
0525588		BERMUDA DUNES	CA		.12/03/2012	4.875	1,766,966	0	0	0	0	0	5,165,000	.12/31/2014
0525598		SAN PEDRO	CA		.01/29/2013	4.750	2,679,899	0	0	0	0	0	8,730,000	.12/31/2014
0525628		RIVERSIDE	CA		.06/10/2013	4.375	3,082,696	0	0	0	0	0	5,535,000	.12/31/2014
0525639		CARLSBAD	CA		.08/01/2013	4.375	2,861,620	0	0	0	0	0	18,970,000	.12/31/2014
0525661		SACRAMENTO	CA		.11/06/2013	5.640	5,515,193	0	0	0	0	0	13,370,000	.12/31/2014
0525689		DINUBA	CA		.07/10/2014	4.125	1,994,544	0	0	0	0	0	6,205,000	.12/31/2014
0525690		CARDIFF BY THE SEA	CA		.07/15/2014	4.770	3,595,547	0	0	0	0	0	6,135,000	.12/31/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0525716		SAN LEANDRO	CA		11/10/2014	4.608	2,325,136	0	0	0	0	0	3,180,000	12/31/2014
0525765		DOWNEY	CA		06/10/2015	4.400	4,934,367	0	0	0	0	0	7,000,000	02/27/2015
0525790		SEASIDE	CA		09/11/2015	4.420	2,758,131	0	0	0	0	0	4,110,000	08/05/2015
0525801		BARSTOW	CA		11/20/2015	4.500	3,150,000	0	0	0	0	0	4,300,000	09/21/2015
0624981		HIGHLANDS RANCH	CO		02/21/2003	7.250	306,078	0	0	0	0	0	2,570,000	12/31/2014
0625177		AURORA	CO		09/30/2005	5.016	2,858,372	0	0	0	0	0	6,785,000	12/31/2014
0625310		COLORADO SPRINGS	CO		03/19/2007	6.320	4,697,688	0	0	0	0	0	9,205,000	12/31/2014
0625525		WINDSOR	CO		09/28/2011	5.500	3,239,616	0	0	0	0	0	14,515,000	12/31/2014
0R24396		WHITMORE LAKE	MI		08/26/1999	7.250	2,366,468	0	0	0	0	0	6,955,000	12/31/2014
0R24431		WHITMORE LAKE	MI		08/26/1999	7.250	212,713	0	0	0	0	0	625,000	12/31/2014
1025265		WEST PALM BEACH	FL		09/12/2006	6.670	803,455	0	0	0	0	0	2,045,000	12/31/2014
1025317		DORAL	FL		04/24/2007	6.020	2,742,498	0	0	0	0	0	7,170,000	12/31/2014
1025384		JACKSONVILLE BEACH	FL		02/22/2008	6.500	2,715,465	0	0	0	0	0	5,825,000	12/31/2014
1025390		PENSACOLA BEACH	FL		04/11/2008	6.375	905,936	0	0	0	0	0	1,810,000	12/31/2014
1025399		TAMPA	FL		06/02/2008	6.550	647,434	0	0	0	0	0	3,165,000	12/31/2014
1025400		ODESSA	FL		06/09/2008	6.270	2,583,722	0	0	0	0	0	4,650,000	12/31/2014
1025520		ORLANDO	FL		08/09/2011	5.750	3,820,768	0	0	0	0	0	6,855,000	12/31/2014
1025541		JACKSONVILLE	FL		12/20/2011	5.000	1,643,411	0	0	0	0	0	6,395,000	12/31/2014
1025549		APOPKA	FL		03/28/2012	5.375	848,820	0	0	0	0	0	1,860,000	12/31/2014
1025653		TAMPA	FL		10/11/2013	5.030	3,427,038	0	0	0	0	0	7,625,000	12/31/2014
1025655		SPRING HILL	FL		10/28/2013	4.375	1,653,790	0	0	0	0	0	4,585,000	12/31/2014
1025668		DESTIN	FL		12/16/2013	4.125	1,878,951	0	0	0	0	0	5,080,000	12/31/2014
1025734		SANFORD	FL		01/06/2015	4.441	2,698,021	0	0	0	0	0	8,380,000	10/22/2014
1025748		NAPLES	FL		04/14/2015	4.375	4,907,519	0	0	0	0	0	10,710,000	02/10/2015
1025758		NAPLES	FL		05/20/2015	4.250	741,478	0	0	0	0	0	3,275,000	03/20/2015
1025772		ROCKLEDGE	FL		06/30/2015	4.160	1,134,491	0	0	0	0	0	2,000,000	05/29/2015
1025777		JACKSONVILLE	FL		07/16/2015	4.125	2,436,149	0	0	0	0	0	4,780,000	06/17/2015
1025800		TALLAHASSEE	FL		11/19/2015	3.811	3,000,000	0	0	0	0	0	5,430,000	10/30/2015
1125052		FT OGLETHORPE	GA		01/20/2004	6.000	941,629	0	0	0	0	0	2,445,000	12/31/2014
1125285		LITHONIA	GA		12/13/2006	6.300	4,002,266	0	0	0	0	0	8,425,000	12/31/2014
1125701		LAWRENCEVILLE	GA		09/18/2014	4.700	3,132,449	0	0	0	0	0	6,425,000	12/31/2014
1325034		COEUR D'ALENE	ID		10/17/2003	6.250	6,044,428	0	0	0	0	0	14,030,000	12/31/2014
1325086		POCATELLO	ID		07/30/2004	5.740	476,276	0	0	0	0	0	2,365,000	12/31/2014
1325109		IDAHO FALLS	ID		11/18/2004	5.970	380,314	0	0	0	0	0	1,430,000	12/31/2014
1325358		MERIDIAN	ID		11/30/2007	6.460	4,990,006	0	0	0	0	0	16,480,000	12/31/2014
1325526		COEUR D'ALENE	ID		09/28/2011	5.500	2,701,115	0	0	0	0	0	3,045,000	12/31/2014
1325570		COEUR D'ALENE	ID		08/16/2012	5.250	1,689,118	0	0	0	0	0	3,960,000	12/31/2014
1325752		MERIDIAN	ID		05/01/2015	4.250	1,079,369	0	0	0	0	0	2,420,000	03/25/2015
1425512		WAUKEGAN	IL		06/30/2011	6.000	1,651,105	0	0	0	0	0	3,395,000	12/31/2014
1425518		WOODRIVER	IL		07/27/2011	5.500	1,164,208	0	0	0	0	0	3,020,000	12/31/2014
1425562		CHICAGO HEIGHTS	IL		06/28/2012	5.000	3,873,932	0	0	0	0	0	5,900,000	12/31/2014
1425589		BUFFALO GROVE	IL		12/12/2012	5.000	6,359,716	0	0	0	0	0	10,730,000	12/31/2014
1525053		LAWRENCE	IN		02/02/2004	7.105	642,623	0	0	0	0	0	1,555,000	12/31/2014
1525102		INDIANAPOLIS	IN		10/29/2004	5.750	470,688	0	0	0	0	0	2,255,000	12/31/2014
1525125		CARMEL	IN		03/09/2005	5.780	1,473,269	0	0	0	0	0	3,030,000	12/31/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1525213		INDIANAPOLIS	IN		.02/14/2006	5.990	145,297	0	0	0	0	0	1,550,000	.12/31/2014
1525296		INDIANAPOLIS	IN		.12/29/2006	6.160	1,759,759	0	0	0	0	0	3,150,000	.12/31/2014
1525308		INDIANAPOLIS	IN		.03/06/2007	6.630	1,712,920	0	0	0	0	0	3,715,000	.12/31/2014
1525339		INDIANAPOLIS	IN		.08/15/2007	6.380	1,177,256	0	0	0	0	0	2,485,000	.12/31/2014
1525348		INDIANAPOLIS	IN		.09/21/2007	6.650	1,121,510	0	0	0	0	0	1,465,000	.12/31/2014
1525418		GREENFIELD	IN		.10/01/2008	6.540	3,589,741	0	0	0	0	0	7,870,000	.12/31/2014
1525470		INDIANAPOLIS	IN		.10/28/2010	5.500	2,057,453	0	0	0	0	0	6,235,000	.12/31/2014
1525497		INDIANAPOLIS	IN		.04/19/2011	5.600	2,138,214	0	0	0	0	0	3,810,000	.12/31/2014
1525500		CARMEL	IN		.04/28/2011	5.870	2,089,812	0	0	0	0	0	5,595,000	.12/31/2014
1525586		FISHERS	IN		.11/29/2012	4.750	1,174,320	0	0	0	0	0	2,055,000	.12/31/2014
1525593		INDIANAPOLIS	IN		.12/21/2012	4.500	1,794,299	0	0	0	0	0	4,325,000	.12/31/2014
1525642		WEST LAFAYETTE	IN		.08/07/2013	4.500	1,467,500	0	0	0	0	0	2,150,000	.12/31/2014
1525663		FISHERS	IN		.11/13/2013	5.650	1,074,672	0	0	0	0	0	1,665,000	.12/31/2014
1525684		INDIANAPOLIS	IN		.04/29/2014	4.750	924,762	0	0	0	0	0	1,155,000	.12/31/2014
1525700		CARMEL	IN		.09/05/2014	4.016	3,228,741	0	0	0	0	0	3,005,000	.12/31/2014
1525791		BROWNSBURG	IN		.09/22/2015	4.288	1,243,390	0	0	0	0	0	2,270,000	.07/20/2015
1625524		WEST DES MOINES	IA		.09/26/2011	5.500	1,286,913	0	0	0	0	0	2,435,000	.12/31/2014
1725207		LAWRENCE	KS		.02/09/2006	5.870	2,304,797	0	0	0	0	0	6,265,000	.12/31/2014
1725590		WITITA	KS		.12/13/2012	4.750	2,129,545	0	0	0	0	0	3,680,000	.12/31/2014
1825019		FERN CREEK	KY		.08/27/2003	6.500	291,315	0	0	0	0	0	2,330,000	.12/31/2014
1825062		LOUISVILLE	KY		.03/17/2004	6.180	1,397,571	0	0	0	0	0	8,890,000	.12/31/2014
1825379		COLD SPRING	KY		.01/31/2008	6.100	2,600,718	0	0	0	0	0	5,055,000	.12/31/2014
1825386		LOUISVILLE	KY		.03/14/2008	6.150	1,228,941	0	0	0	0	0	2,255,000	.12/31/2014
1825472		NEWPORT	KY		.10/29/2010	6.000	3,471,587	0	0	0	0	0	11,760,000	.12/31/2014
1825479		LOUISVILLE	KY		.12/14/2010	5.500	3,409,132	0	0	0	0	0	7,415,000	.12/31/2014
1825555		RICHMOND	KY		.05/17/2012	4.875	3,556,561	0	0	0	0	0	5,720,000	.12/31/2014
1825608		LOUISVILLE	KY		.03/19/2013	4.850	1,486,437	0	0	0	0	0	3,205,000	.12/31/2014
1825624		LEXINGTON	KY		.05/17/2013	4.500	2,632,667	0	0	0	0	0	5,505,000	.12/31/2014
1825635		LOUISVILLE	KY		.06/27/2013	4.500	1,781,474	0	0	0	0	0	2,960,000	.12/31/2014
1825709		LEXINGTON	KY		.10/10/2014	3.990	2,527,802	0	0	0	0	0	6,175,000	.12/31/2014
1825723		LEXINGTON	KY		.12/16/2014	4.200	3,028,335	0	0	0	0	0	6,650,000	.12/31/2014
1825793		RICHMOND	KY		.10/01/2015	4.356	1,661,236	0	0	0	0	0	2,390,000	.05/08/2015
1925392		LAFAYETTE	LA		.05/01/2008	6.100	869,436	0	0	0	0	0	1,770,000	.12/31/2014
1925561		KENNER	LA		.06/11/2012	5.000	2,615,838	0	0	0	0	0	7,535,000	.12/31/2014
2125397		ROCKVILLE	MD		.05/29/2008	6.150	4,196,271	0	0	0	0	0	14,010,000	.12/31/2014
2125430		LAUREL	MD		.12/02/2008	6.630	2,210,102	0	0	0	0	0	5,850,000	.12/31/2014
2125451		GAITHERSBURG	MD		.06/10/2010	7.500	3,224,557	0	0	0	0	0	10,725,000	.12/31/2014
2125564		HAGERSTOWN	MD		.06/28/2012	4.750	1,955,309	0	0	0	0	0	2,740,000	.12/31/2014
2125601		BETHESDA	MD		.01/30/2013	4.500	2,720,248	0	0	0	0	0	5,380,000	.12/31/2014
2125731		FULTON	MD		.12/22/2014	4.330	1,550,145	0	0	0	0	0	2,820,000	.12/31/2014
2125769		HYATTSVILLE	MD		.06/23/2015	4.125	1,627,666	0	0	0	0	0	2,940,000	.03/26/2015
2225747		SPENCER	MA		.04/07/2015	3.125	2,963,099	0	0	0	0	0	11,800,000	.01/15/2015
2325186		ANN ARBOR	MI		.11/01/2005	5.750	1,090,605	0	0	0	0	0	1,150,000	.12/31/2014
2325216		NOVI	MI		.03/01/2006	6.120	4,876,613	0	0	0	0	0	10,290,000	.12/31/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2325533		WYOMING	MI		10/26/2011	5.600	1,609,322	0	0	0	0	0	3,165,000	12/31/2014
2325544		KALAMAZOO	MI		02/09/2012	5.000	1,509,089	0	0	0	0	0	8,060,000	12/31/2014
2325609		CLARKSTON	MI		03/28/2013	4.375	1,578,690	0	0	0	0	0	5,105,000	12/31/2014
2325619		EAST LANSING	MI		05/07/2013	5.100	1,306,354	0	0	0	0	0	1,620,000	12/31/2014
2325620		SOUTHFIELD	MI		05/07/2013	4.625	3,948,727	0	0	0	0	0	6,570,000	12/31/2014
2325678		INDEPENDENCE TWP	MI		03/07/2014	5.379	3,329,884	0	0	0	0	0	5,125,000	12/31/2014
2325681		LANSING	MI		04/16/2014	5.104	2,780,296	0	0	0	0	0	5,290,000	12/31/2014
2325743		SHELBY TOWNSHIP	MI		03/26/2015	4.250	2,643,426	0	0	0	0	0	4,100,000	01/15/2015
2325770		SALINE	MI		06/26/2015	4.000	832,611	0	0	0	0	0	2,700,000	04/30/2015
2425314		VADNAIS HEIGHTS	MN		04/09/2007	6.110	2,332,416	0	0	0	0	0	6,485,000	12/31/2014
2425517		EDEN PRAIRIE	MN		07/21/2011	6.375	4,142,698	0	0	0	0	0	17,750,000	12/31/2014
2425578		ST CLOUD	MN		10/15/2012	4.750	1,674,386	0	0	0	0	0	5,905,000	12/31/2014
2425638		MINNETONKA	MN		07/16/2013	4.125	2,947,673	0	0	0	0	0	8,390,000	12/31/2014
2425766		BLOOMINGTON	MN		06/12/2015	4.075	1,980,627	0	0	0	0	0	6,100,000	05/19/2015
2625211		CHESTERFIELD	MO		02/14/2006	5.780	5,990,440	0	0	0	0	0	14,475,000	12/31/2014
2625376		RIVERSIDE	MO		01/28/2008	5.800	7,205,339	0	0	0	0	0	12,295,000	12/31/2014
2625625		ST LOUIS	MO		05/24/2013	4.625	2,632,484	0	0	0	0	0	5,540,000	12/31/2014
2725476		KALISPELL	MT		11/23/2010	6.250	2,805,685	0	0	0	0	0	18,460,000	12/31/2014
2825214		RALSTON	NE		02/16/2006	6.200	1,034,096	0	0	0	0	0	3,260,000	12/31/2014
2825220		OMAHA	NE		03/09/2006	5.740	1,746,814	0	0	0	0	0	2,590,000	12/31/2014
2825301		OMAHA	NE		01/29/2007	6.280	105,521	0	0	0	0	0	2,590,000	12/31/2014
2925245		LAS VEGAS	NV		06/20/2006	6.280	1,172,210	0	0	0	0	0	3,530,000	12/31/2014
2925798		LAS VEGAS	NV		11/18/2015	4.170	3,075,000	0	0	0	0	0	4,810,000	09/08/2015
3125306		OAKLAND	NJ		03/01/2007	6.320	1,703,900	0	0	0	0	0	5,525,000	12/31/2014
3125558		WILLIAMSTOWN	NJ		05/18/2012	5.125	1,826,127	0	0	0	0	0	3,570,000	12/31/2014
3125603		KEARNY	NJ		02/13/2013	5.000	2,650,951	0	0	0	0	0	3,795,000	12/31/2014
3125654		OLD BRIDGE	NJ		10/22/2013	5.125	1,106,440	0	0	0	0	0	2,810,000	12/31/2014
3225210		ALBUQUERQUE	NM		02/13/2006	5.970	1,575,175	0	0	0	0	0	2,530,000	12/31/2014
3225781		ALBUQUERQUE	NM		07/29/2015	4.125	778,296	0	0	0	0	0	2,750,000	06/09/2015
3225788		ALBUQUERQUE	NM		09/03/2015	5.876	4,071,433	0	0	0	0	0	5,560,000	06/25/2015
3325219		CLAY	NY		12/01/2010	6.500	1,737,269	0	0	0	0	0	3,185,000	12/31/2014
3325353		BAY SHORE	NY		10/17/2007	6.250	1,650,638	0	0	0	0	0	1,820,000	12/31/2014
3325538		LATHAM	NY		11/28/2011	5.500	2,192,624	0	0	0	0	0	4,015,000	12/31/2014
3325794		WEST ISLIP	NY		10/14/2015	3.740	2,780,723	0	0	0	0	0	6,880,000	07/20/2015
3425105		MATTHEWS	NC		11/08/2004	6.230	632,138	0	0	0	0	0	1,465,000	12/31/2014
3425106		WINSTON-SALEM	NC		11/08/2004	6.470	647,127	0	0	0	0	0	1,515,000	12/31/2014
3425433		CHARLOTTE	NC		01/23/2009	6.580	1,609,207	0	0	0	0	0	2,100,000	12/31/2014
3425474		GRAHAM	NC		11/17/2010	5.950	1,479,326	0	0	0	0	0	2,795,000	12/31/2014
3425482		CARRBORO	NC		12/20/2010	5.150	3,941,254	0	0	0	0	0	9,105,000	12/31/2014
3425504		CARY	NC		05/31/2011	5.250	2,081,945	0	0	0	0	0	5,970,000	12/31/2014
3425529		GREENSBORO	NC		09/29/2011	5.500	1,407,594	0	0	0	0	0	3,760,000	12/31/2014
3425579		DURHAM	NC		10/19/2012	4.750	2,021,527	0	0	0	0	0	4,725,000	12/31/2014
3425584		INDIAN TRAIL	NC		11/27/2012	4.750	2,975,244	0	0	0	0	0	4,330,000	12/31/2014
3425591		MONROE	NC		12/18/2012	4.500	1,536,215	0	0	0	0	0	2,525,000	12/31/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3425594		MOORESVILLE	NC		12/21/2012	4.875	2,484,317	0	0	0	0	0	4,630,000	12/31/2014
3425643		HILLSBOROUGH	NC		08/07/2013	4.590	3,658,943	0	0	0	0	0	5,630,000	12/31/2014
3425676		KILL DEVIL HILLS	NC		02/04/2014	5.170	3,216,888	0	0	0	0	0	5,250,000	12/31/2014
3425751		FAYETTEVILLE	NC		05/01/2015	3.560	2,939,534	0	0	0	0	0	5,290,000	11/20/2014
3425754		CONCORD	NC		05/07/2015	4.250	3,924,983	0	0	0	0	0	6,000,000	02/16/2015
3425768		KERNERSVILLE	NC		06/18/2015	4.250	3,640,629	0	0	0	0	0	5,000,000	02/20/2015
3624997		LEXINGTON	OH		05/06/2003	6.750	1,666,657	0	0	0	0	0	3,410,000	12/31/2014
3624999		WASHINGTON TWP	OH		05/27/2003	6.250	326,556	0	0	0	0	0	1,360,000	12/31/2014
3625022		COLUMBIA TWP	OH		09/05/2003	6.210	744,791	0	0	0	0	0	3,960,000	12/31/2014
3625044		COLUMBUS	OH		11/24/2003	6.780	302,254	0	0	0	0	0	1,075,000	12/31/2014
3625081		WELLINGTON	OH		07/07/2004	5.750	480,629	0	0	0	0	0	1,365,000	12/31/2014
3625100		DAYTON	OH		10/14/2004	6.170	284,208	0	0	0	0	0	1,405,000	12/31/2014
3625130		VANDALIA	OH		03/29/2005	5.750	1,243,304	0	0	0	0	0	4,405,000	12/31/2014
3625201		PLAIN CITY	OH		12/29/2005	5.940	825,939	0	0	0	0	0	2,085,000	12/31/2014
3625279		LOVELAND	OH		11/28/2006	4.000	513,865	0	0	0	0	0	1,490,000	12/31/2014
3625300		FAIRBORN	OH		01/23/2007	7.390	1,276,939	0	0	0	0	0	2,185,000	12/31/2014
3625341		ELIDA	OH		08/24/2007	6.660	1,130,325	0	0	0	0	0	3,185,000	12/31/2014
3625422		ELYRIA	OH		10/29/2008	6.700	3,008,919	0	0	0	0	0	5,490,000	12/31/2014
3625443		MARYSVILLE	OH		02/18/2010	6.000	2,459,237	0	0	0	0	0	11,045,000	12/31/2014
3625445		WADSWORTH	OH		03/09/2010	6.625	1,617,547	0	0	0	0	0	3,475,000	12/31/2014
3625466		CINCINNATI	OH		10/12/2010	4.000	2,605,953	0	0	0	0	0	2,270,000	12/31/2014
3625484		WESTLAKE	OH		12/27/2010	5.500	2,429,626	0	0	0	0	0	7,495,000	12/31/2014
3625508		GAHANNA	OH		06/16/2011	5.500	1,733,880	0	0	0	0	0	7,580,000	12/31/2014
3625547		LIBERTY TOWNSHIP	OH		02/29/2012	5.250	3,446,040	0	0	0	0	0	6,120,000	12/31/2014
3625566		COLUMBUS	OH		07/13/2012	4.500	2,324,213	0	0	0	0	0	5,535,000	12/31/2014
3625605		BROADVIEW HEIGHTS	OH		03/14/2013	5.000	3,300,832	0	0	0	0	0	4,990,000	12/31/2014
3625606		WASHINGTON TOWNSHIP	OH		03/15/2013	4.500	3,687,146	0	0	0	0	0	7,005,000	12/31/2014
3625614		CINCINNATI	OH		04/29/2013	4.500	2,834,134	0	0	0	0	0	8,700,000	12/31/2014
3625623		CINCINNATI	OH		05/14/2013	4.000	2,346,845	0	0	0	0	0	1,890,000	12/31/2014
3625626		WESTLAKE	OH		05/29/2013	4.720	1,844,461	0	0	0	0	0	4,445,000	12/31/2014
3625671		MONTGOMERY	OH		12/26/2013	4.000	25,404,641	0	0	0	0	0	33,380,000	12/31/2014
3625680		HUDSON	OH		03/21/2014	5.063	1,481,678	0	0	0	0	0	3,905,000	12/31/2014
3625688		MASON	OH		06/09/2014	4.728	2,192,186	0	0	0	0	0	3,960,000	12/31/2014
3625764		DAYTON	OH		06/10/2015	4.000	3,820,230	0	0	0	0	0	6,000,000	05/11/2015
3625773		MASON	OH		07/09/2015	4.125	2,262,802	0	0	0	0	0	2,900,000	06/19/2015
3625786		PERRYSBURG	OH		08/27/2015	4.625	2,464,709	0	0	0	0	0	4,700,000	06/10/2015
3725268		OKLAHOMA CITY	OK		09/28/2006	6.600	1,135,478	0	0	0	0	0	2,700,000	12/31/2014
3725282		OKLAHOMA CITY	OK		11/30/2006	6.280	2,755,742	0	0	0	0	0	6,005,000	12/31/2014
3725792		TULSA	OK		09/29/2015	4.394	2,789,695	0	0	0	0	0	6,000,000	09/17/2015
3825260		TUALATIN	OR		08/29/2006	6.570	2,409,943	0	0	0	0	0	6,050,000	12/31/2014
3825455		SPRINGFIELD	OR		07/01/2010	6.875	1,718,261	0	0	0	0	0	10,870,000	12/31/2014
3825521		MCMINNVILLE	OR		08/17/2011	5.500	7,294,962	0	0	0	0	0	14,125,000	12/31/2014
3825692		SALEM	OR		07/25/2014	4.000	2,221,459	0	0	0	0	0	3,475,000	12/31/2014
3825787		FLORENCE	OR		08/31/2015	4.000	979,557	0	0	0	0	0	1,470,000	08/13/2015
3925343		PHILADELPHIA	PA		08/30/2007	6.560	2,384,160	0	0	0	0	0	5,105,000	12/31/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3925428		WASHINGTON	PA		.11/26/2008	6.540	3,264,582	0	0	0	0	0	9,930,000	.12/31/2014
3925757		LANGHORNE	PA		.05/15/2015	3.550	1,531,184	0	0	0	0	0	3,475,000	.03/24/2015
3925776		MERCER	PA		.07/15/2015	4.125	1,426,549	0	0	0	0	0	3,220,000	.05/04/2015
4124976		LEXINGTON	SC		.01/14/2003	7.250	692,854	0	0	0	0	0	2,485,000	.12/31/2014
4125311		CHARLESTON	SC		.03/28/2007	6.340	6,415,867	0	0	0	0	0	35,460,000	.12/31/2014
4125401		PAWLEYS ISLAND	SC		.06/16/2008	6.080	5,393,600	0	0	0	0	0	7,665,000	.12/31/2014
4125480		CHARLESTON	SC		.12/14/2010	6.500	585,315	0	0	0	0	0	3,435,000	.12/31/2014
4125542		CHARLESTON	SC		.12/20/2011	5.500	1,605,839	0	0	0	0	0	3,510,000	.12/31/2014
4125556		ROCK HILL	SC		.05/17/2012	5.000	4,431,162	0	0	0	0	0	8,025,000	.12/31/2014
4125576		SPARTANBURG	SC		.10/05/2012	4.750	2,204,151	0	0	0	0	0	3,610,000	.12/31/2014
4125712		ROCK HILL	SC		.10/23/2014	4.625	1,707,551	0	0	0	0	0	2,885,000	.12/31/2014
4125778		NORTH CHARLESTON	SC		.07/16/2015	6.000	6,959,288	0	0	0	0	0	39,000,000	.11/14/2014
4125782		FLORENCE	SC		.07/30/2015	4.307	5,215,541	0	0	0	0	0	9,750,000	.07/08/2015
4125797		LEXINGTON	SC		.11/10/2015	4.270	1,100,000	0	0	0	0	0	1,650,000	.10/06/2015
4324986		SEVIERVILLE	TN		.03/21/2003	7.000	772,003	0	0	0	0	0	2,685,000	.12/31/2014
4325001		KINGSPORT	TN		.05/30/2003	6.250	298,069	0	0	0	0	0	1,880,000	.12/31/2014
4325031		MEMPHIS	TN		.09/30/2003	6.250	247,668	0	0	0	0	0	1,195,000	.12/31/2014
4325078		BRISTOL	TN		.06/04/2004	6.200	789,082	0	0	0	0	0	3,135,000	.12/31/2014
4325217		FARRAGUT	TN		.03/01/2006	6.170	660,787	0	0	0	0	0	1,290,000	.12/31/2014
4325537		COLUMBIA	TN		.11/21/2011	5.250	643,774	0	0	0	0	0	1,495,000	.12/31/2014
4325577		CHATTANOOGA	TN		.10/09/2012	4.500	2,029,247	0	0	0	0	0	4,205,000	.12/31/2014
4325739		NASHVILLE	TN		.02/25/2015	3.792	2,343,548	0	0	0	0	0	4,027,000	.12/15/2014
4424980		BOERNE	TX		.02/04/2003	6.500	381,808	0	0	0	0	0	2,570,000	.12/31/2014
4425029		EL PASO	TX		.09/30/2003	6.000	276,300	0	0	0	0	0	2,720,000	.12/31/2014
4425033		EL PASO	TX		.10/08/2003	5.750	1,815,522	0	0	0	0	0	14,365,000	.12/31/2014
4425085		SAN ANTONIO	TX		.07/22/2004	5.520	416,139	0	0	0	0	0	1,730,000	.12/31/2014
4425173		EL PASO	TX		.09/28/2005	5.500	1,042,413	0	0	0	0	0	4,755,000	.12/31/2014
4425218		PFLUGERVILLE	TX		.03/01/2006	6.280	816,461	0	0	0	0	0	1,620,000	.12/31/2014
4425277		SAN ANTONIO	TX		.11/21/2006	6.580	1,195,933	0	0	0	0	0	2,300,000	.12/31/2014
4425297		HOUSTON	TX		.01/17/2007	6.420	871,961	0	0	0	0	0	2,905,000	.12/31/2014
4425309		EL PASO	TX		.03/14/2007	6.180	1,951,117	0	0	0	0	0	4,810,000	.12/31/2014
4425327		AUSTIN	TX		.06/11/2007	5.000	2,003,960	0	0	0	0	0	2,430,000	.12/31/2014
4425330		SAN ANTONIO	TX		.06/25/2007	6.420	2,079,912	0	0	0	0	0	6,935,000	.12/31/2014
4425391		CLEAR LAKE	TX		.04/14/2008	6.180	2,490,944	0	0	0	0	0	4,180,000	.12/31/2014
4425405		HOUSTON	TX		.07/10/2008	6.000	1,087,070	0	0	0	0	0	3,275,000	.12/31/2014
4425421		HOUSTON	TX		.10/15/2008	6.570	7,049,914	0	0	0	0	0	17,280,000	.12/31/2014
4425426		HOUSTON	TX		.11/21/2008	6.500	3,919,123	0	0	0	0	0	12,755,000	.12/31/2014
4425437		ALAMO HEIGHTS	TX		.10/06/2009	7.000	1,641,897	0	0	0	0	0	5,705,000	.12/31/2014
4425456		CORPUS CHRISTI	TX		.07/01/2010	6.000	1,145,243	0	0	0	0	0	3,980,000	.12/31/2014
4425463		EL PASO	TX		.09/16/2010	6.000	1,501,521	0	0	0	0	0	2,940,000	.12/31/2014
4425464		SAN ANTONIO	TX		.10/05/2010	6.000	3,307,869	0	0	0	0	0	10,145,000	.12/31/2014
4425478		EL PASO	TX		.12/06/2010	5.750	2,131,219	0	0	0	0	0	5,865,000	.12/31/2014
4425535		CONROE	TX		.10/31/2011	5.450	782,055	0	0	0	0	0	1,730,000	.12/31/2014
4425543		HOUSTON	TX		.12/29/2011	5.500	3,168,035	0	0	0	0	0	6,990,000	.12/31/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4425567		FREDERICKSBURG	TX		.07/16/2012	4.875	3,386,412	0	0	0	0	0	7,575,000	.12/31/2014
4425611		SAN ANTONIO	TX		.04/11/2013	4.750	1,464,396	0	0	0	0	0	4,375,000	.12/31/2014
4425612		MCALLEN	TX		.04/15/2013	4.500	1,879,195	0	0	0	0	0	4,000,000	.12/31/2014
4425633		KATY	TX		.06/26/2013	4.500	2,201,892	0	0	0	0	0	4,505,000	.12/31/2014
4425644		CORPUS CHRISTI	TX		.08/12/2013	3.985	2,792,010	0	0	0	0	0	6,150,000	.12/31/2014
4425652		CONROE	TX		.09/30/2013	5.040	989,633	0	0	0	0	0	2,005,000	.12/31/2014
4425657		SAN ANTONIO	TX		.10/30/2013	4.500	1,099,901	0	0	0	0	0	2,275,000	.12/31/2014
4425660		EL PASO	TX		.10/31/2013	4.400	1,749,623	0	0	0	0	0	2,355,000	.12/31/2014
4425667		SAN ANTONIO	TX		.12/11/2013	4.850	6,816,597	0	0	0	0	0	10,565,000	.12/31/2014
4425670		CARROLLTON	TX		.12/23/2013	5.110	4,170,054	0	0	0	0	0	7,060,000	.12/31/2014
4425686		GRAND PRAIRIE	TX		.05/23/2014	4.892	2,994,640	0	0	0	0	0	4,950,000	.12/31/2014
4425713		KERRVILLE	TX		.10/27/2014	4.366	3,633,711	0	0	0	0	0	10,515,000	.12/31/2014
4425729		AUSTIN	TX		.12/22/2014	3.625	1,286,837	0	0	0	0	0	2,045,000	.12/31/2014
4425779		AUSTIN	TX		.07/27/2015	4.302	1,038,869	0	0	0	0	0	2,600,000	.07/09/2015
4425799		HOUSTON	TX		.11/19/2015	4.220	1,225,000	0	0	0	0	0	2,620,000	.10/27/2015
4425804		ALAMO HEIGHTS	TX		.12/04/2015	4.200	2,000,000	0	0	0	0	0	7,130,000	.09/24/2015
4525255		SALT LAKE CITY	UT		.08/07/2006	6.550	3,872,228	0	0	0	0	0	6,915,000	.12/31/2014
4525328		WEST JORDAN	UT		.06/19/2007	6.860	3,074,419	0	0	0	0	0	3,565,000	.12/31/2014
4525610		SALT LAKE CITY	UT		.04/02/2013	4.850	2,844,240	0	0	0	0	0	8,330,000	.12/31/2014
4525762	LS	MURRAY	UT		.05/29/2015	3.650	1,514,055	0	0	0	0	0	3,550,000	.03/26/2015
4625460		BARRE	VT		.08/26/2010	5.750	2,773,455	0	0	0	0	0	10,270,000	.12/31/2014
4725354		DALE CITY	VA		.10/29/2007	6.450	1,050,329	0	0	0	0	0	2,415,000	.12/31/2014
4725378		NORFOLK	VA		.01/30/2008	6.310	6,754,812	0	0	0	0	0	9,550,000	.12/31/2014
4725407		CHESTER	VA		.07/29/2008	6.680	5,050,599	0	0	0	0	0	6,850,000	.12/31/2014
4725453		ALEXANDRIA	VA		.06/22/2010	5.500	1,995,615	0	0	0	0	0	9,525,000	.12/31/2014
4725492		WOODBRIDGE	VA		.04/06/2011	5.500	1,369,954	0	0	0	0	0	3,780,000	.12/31/2014
4725501		CHARLOTTESVILLE	VA		.05/05/2011	5.500	3,791,833	0	0	0	0	0	5,455,000	.12/31/2014
4725563		RICHMOND	VA		.06/28/2012	4.750	2,577,434	0	0	0	0	0	5,695,000	.12/31/2014
4725662		WILLIAMSBURG	VA		.11/08/2013	5.293	3,858,128	0	0	0	0	0	10,980,000	.12/31/2014
4725693		GREAT FALLS	VA		.07/29/2014	4.500	4,165,531	0	0	0	0	0	6,395,000	.12/31/2014
4725702		RICHMOND	VA		.09/18/2014	4.313	2,878,541	0	0	0	0	0	3,630,000	.12/31/2014
4725705		RICHMOND	VA		.09/30/2014	4.130	1,197,047	0	0	0	0	0	3,820,000	.12/31/2014
4725733		FALLS CHURCH	VA		.12/31/2014	4.426	2,676,882	0	0	0	0	0	4,590,000	.12/31/2014
4825342		TACOMA	WA		.08/30/2007	6.250	1,093,111	0	0	0	0	0	1,970,000	.12/31/2014
4825448		SNOHOMISH	WA		.05/28/2010	6.625	3,388,555	0	0	0	0	0	13,310,000	.12/31/2014
4825636		VANCOUVER	WA		.06/27/2013	4.500	1,214,904	0	0	0	0	0	2,000,000	.12/31/2014
4825710		NEWCASTLE	WA		.10/21/2014	4.250	4,582,922	0	0	0	0	0	5,485,000	.12/31/2014
4825717		RENTON	WA		.11/14/2014	4.600	2,809,459	0	0	0	0	0	4,910,000	.12/31/2014
4825760		SPOKANE	WA		.05/21/2015	4.250	5,313,352	0	0	0	0	0	14,570,000	.02/24/2015
5025072		OSHKOSH	WI		.05/04/2004	6.250	2,514,884	0	0	0	0	0	3,670,000	.12/31/2014
5025087		OSHKOSH	WI		.08/11/2004	6.300	3,251,420	0	0	0	0	0	11,130,000	.12/31/2014
5025176		PEWAUKEE TWP	WI		.09/30/2005	5.600	556,594	0	0	0	0	0	2,170,000	.12/31/2014
5025795		JOHNSON CREEK	WI		.10/23/2015	4.388	994,712	0	0	0	0	0	1,430,000	.09/14/2015
5325336		MT PLEASANT	SC		.08/03/2007	6.140	1,247,567	0	0	0	0	0	4,185,000	.12/31/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5325337		OMAHA	NE		.08/03/2007	6.150	1,860,036	0	0	0	0	0	3,980,000	.12/31/2014
5325360		DETROIT	MI		.12/06/2007	6.500	5,884,837	0	0	0	0	0	19,890,000	.12/31/2014
5325494		SEDALIA	MO		.04/07/2011	5.570	1,357,568	0	0	0	0	0	5,910,000	.12/31/2014
5325587		TURNERSVILLE	NJ		.11/30/2012	4.500	1,004,641	0	0	0	0	0	1,725,000	.12/31/2014
5325613		MANCHESTER	NH		.04/17/2013	4.500	2,114,151	0	0	0	0	0	3,535,000	.12/31/2014
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							790,214,683	0	5,043	0	0	0	2,003,326,501	XXX
0899999. Total - Mortgages in Good Standing							790,214,683	0	5,043	0	0	0	2,003,326,501	XXX
3399999. Totals							790,214,683	0	5,043	0	0	0	2,003,326,501	XXX

General Interrogatory:

1. Mortgages in good standing $.....0 unpaid taxes $.....0 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0325796	TUCSON	AZ		10/29/2015	4.250	6,700,000	0	12,800,000
0325808	TEMPE	AZ		12/23/2015	4.366	2,445,850	0	3,495,000
0525765	DOWNEY	CA		06/10/2015	4.400	5,000,000	0	7,000,000
0525790	SEASIDE	CA		09/11/2015	4.420	2,780,000	0	4,110,000
0525801	BARSTOW	CA		11/20/2015	4.500	3,150,000	0	4,300,000
1025734	SANFORD	FL		01/06/2015	4.441	2,810,000	0	8,380,000
1025748	NAPLES	FL		04/14/2015	4.375	5,000,000	0	10,710,000
1025758	NAPLES	FL		05/20/2015	4.250	750,000	0	3,275,000
1025772	ROCKLEDGE	FL		06/30/2015	4.160	1,150,000	0	2,000,000
1025777	JACKSONVILLE	FL		07/16/2015	4.125	2,490,000	0	4,780,000
1025800	TALLAHASSEE	FL		11/19/2015	3.811	3,000,000	0	5,430,000
1325752	MERIDIAN	ID		05/01/2015	4.250	1,100,000	0	2,420,000
1525791	BROWNSBURG	IN		09/22/2015	4.288	1,250,000	0	2,270,000
1825793	RICHMOND	KY		10/01/2015	4.356	1,670,000	0	2,390,000
2125769	HYATTSVILLE	MD		06/23/2015	4.125	1,650,000	0	2,940,000
2225747	SPENCER	MA		04/07/2015	3.125	3,300,000	0	11,800,000
2325743	SHELBY TOWNSHIP	MI		03/26/2015	4.250	2,700,000	0	4,100,000
2325770	SALINE	MI		06/26/2015	4.000	850,000	0	2,700,000
2425766	BLOOMINGTON	MN		06/12/2015	4.075	2,000,000	0	6,100,000
2925798	LAS VEGAS	NV		11/18/2015	4.170	3,075,000	0	4,810,000
3225781	ALBUQUERQUE	NM		07/29/2015	4.125	800,000	0	2,750,000
3225788	ALBUQUERQUE	NM		09/03/2015	5.876	4,100,000	0	5,560,000
3325794	WEST ISLIP	NY		10/14/2015	3.740	2,800,000	0	6,880,000
3425751	FAYETTEVILLE	NC		05/01/2015	3.560	3,175,000	0	5,290,000
3425754	CONCORD	NC		05/07/2015	4.250	4,000,000	0	6,000,000
3425768	KERNERSVILLE	NC		06/18/2015	4.250	3,700,000	0	5,000,000
3625764	DAYTON	OH		06/10/2015	4.000	3,900,000	0	6,000,000
3625773	MASON	OH		07/09/2015	4.125	2,300,000	0	2,900,000
3625786	PERRYSBURG	OH		08/27/2015	4.625	2,500,000	0	4,700,000
3725792	TULSA	OK		09/29/2015	4.394	2,800,000	0	6,000,000
3825787	FLORENCE	OR		08/31/2015	4.000	1,000,000	0	1,470,000
3925757	LANGHORNE	PA		05/15/2015	3.550	1,635,000	0	3,475,000
3925776	MERCER	PA		07/15/2015	4.125	1,450,000	0	3,220,000
4125778	NORTH CHARLESTON	SC		07/16/2015	6.000	7,000,000	0	39,000,000
4125782	FLORENCE	SC		07/30/2015	4.307	5,300,000	0	9,750,000
4125797	LEXINGTON	SC		11/10/2015	4.270	1,100,000	0	1,650,000
4325739	NASHVILLE	TN		02/25/2015	3.792	2,500,000	0	4,027,000
4425779	AUSTIN	TX		07/27/2015	4.302	1,050,000	0	2,600,000
4425799	HOUSTON	TX		11/19/2015	4.220	1,225,000	0	2,620,000
4425804	ALAMO HEIGHTS	TX		12/04/2015	4.200	2,000,000	0	7,130,000
4525762	MURRAY	UT		05/29/2015	3.650	1,600,000	0	3,550,000
4825760	SPOKANE	WA		05/21/2015	4.250	5,400,000	0	14,570,000

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
5025795	JOHNSON CREEK	WI		10/23/2015	4.388	1,000,000	0	1,430,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						115,205,850	0	251,382,000
0899999. Total - Mortgages in Good Standing						115,205,850	0	251,382,000
3399999. Totals						115,205,850	0	251,382,000

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024669	CHATTANOOGA	TN		12/23/1996.	04/14/2015.	623,886	0	0	0	0	0	0	531,022	531,022	0	0	0
0024723	FARRAGUT	TN		06/17/1997.	07/10/2015.	84,335	0	0	0	0	0	0	12,048	12,048	0	0	0
0024879	KANSAS CITY	MO		12/30/1999.	05/19/2015.	282,207	0	0	0	0	0	0	245,664	245,664	0	0	0
0024890	LAWRENCE	KS		08/07/2000.	06/08/2015.	4,578,735	0	0	0	0	0	0	4,460,339	4,460,339	0	0	0
0024920	SALINE	MI		03/20/2002.	06/26/2015.	780,315	0	0	0	0	0	0	739,219	739,219	0	0	0
0525198	BARSTOW	CA		12/21/2005.	11/20/2015.	3,164,978	0	0	0	0	0	0	3,052,332	3,052,332	0	0	0
0525414	BREA	CA		09/22/2008.	03/31/2015.	3,066,820	0	0	0	0	0	0	3,052,711	3,052,711	0	0	0
0725266	NEW CANAAN	CT		09/18/2006.	06/24/2015.	3,900,239	0	0	0	0	0	0	3,835,887	3,835,887	0	0	0
0R24373	ST PAUL	MN		06/08/2000.	04/01/2015.	65,883	0	0	0	0	0	0	37,945	37,945	0	0	0
0R24671	GIG HARBOR	WA		12/30/2002.	09/23/2015.	675,087	0	0	0	0	0	0	659,309	659,309	0	0	0
0S24404	GIG HARBOR	WA		12/30/2002.	09/23/2015.	852,881	0	0	0	0	0	0	832,958	832,958	0	0	0
1025155	LAKELAND	FL		07/08/2005.	10/01/2015.	2,318,702	0	0	0	0	0	0	2,247,251	2,247,251	0	0	0
1025595	CAPE CORAL	FL		12/21/2012.	09/17/2015.	2,372,331	0	0	0	0	0	0	2,310,593	2,310,593	0	0	0
1425281	ORLAND PARK	IL		11/29/2006.	10/06/2015.	1,238,761	0	0	0	0	0	0	1,202,022	1,202,022	0	0	0
1525126	GREENWOOD	IN		03/09/2005.	02/13/2015.	1,366,081	0	0	0	0	0	0	1,349,856	1,349,856	0	0	0
1525127	GREENWOOD	IN		03/09/2005.	02/13/2015.	1,379,250	0	0	0	0	0	0	1,362,871	1,362,871	0	0	0
1525174	FISHERS	IN		09/29/2005.	09/25/2015.	1,335,041	0	0	0	0	0	0	1,265,016	1,265,016	0	0	0
1525221	INDIANAPOLIS	IN		03/17/2006.	03/02/2015.	112,714	0	0	0	0	0	0	98,501	98,501	0	0	0
1525288	INDIANAPOLIS	IN		12/20/2006.	08/04/2015.	1,461,082	0	0	0	0	0	0	1,413,078	1,413,078	0	0	0
1825215	OWENSBORO	KY		02/23/2006.	12/29/2015.	854,287	0	0	0	0	0	0	799,591	799,591	0	0	0
2925468	LAS VEGAS	NV		10/27/2010.	04/17/2015.	1,859,260	0	0	0	0	0	0	1,628,840	1,628,840	0	0	0
2925481	LAS VEGAS	NV		12/15/2010.	10/29/2015.	1,165,692	0	0	0	0	0	0	14,479	14,479	0	0	0
3125158	BRICK TWP	NJ		07/19/2005.	07/29/2015.	3,847,311	0	0	0	0	0	0	3,759,726	3,759,726	0	0	0
3225088	ALBUQUERUE	NM		08/25/2004.	09/03/2015.	1,647,639	0	0	0	0	0	0	1,515,251	1,515,251	0	0	0
3225150	ALBUQUERQUE	NM		06/27/2005.	07/21/2015.	3,670,894	0	0	0	0	0	0	3,543,200	3,543,200	0	0	0
3225389	ALBUQUERQUE	NM		04/04/2008.	09/03/2015.	1,595,084	0	0	0	0	0	0	1,543,813	1,543,813	0	0	0
3325409	CARLE PLACE	NY		08/21/2008.	10/22/2015.	3,497,414	0	0	0	0	0	0	3,420,542	3,420,542	0	0	0
3425560	CHARLOTTE	NC		05/29/2012.	04/01/2015.	1,468,773	0	0	0	0	0	0	1,447,299	1,447,299	0	0	0
3425649	CHARLOTTE	NC		09/06/2013.	03/24/2015.	1,581,959	0	0	0	0	0	0	1,544,855	1,544,855	0	0	0
3625038	MIAMISBURG	OH		11/14/2003.	08/11/2015.	444,922	0	0	0	0	0	0	378,549	378,549	0	0	0
3724985	TULSA	OK		03/03/2003.	03/04/2015.	46,289	0	0	0	0	0	0	23,175	23,175	0	0	0
3725043	TULSA	OK		11/24/2003.	09/29/2015.	2,479,204	0	0	0	0	0	0	2,394,735	2,394,735	0	0	0
3825076	PORTLAND	OR		05/27/2004.	09/17/2015.	216,036	0	0	0	0	0	0	164,445	164,445	0	0	0
4125545	NORTH CHARLESTON	SC		02/17/2012.	07/16/2015.	4,151,487	0	0	0	0	0	0	4,069,893	4,069,893	0	0	0
4325160	MEMPHIS	TN		08/04/2005.	06/24/2015.	1,024,218	0	0	0	0	0	0	1,004,460	1,004,460	0	0	0
4425148	BEE CAVE	TX		06/21/2005.	07/27/2015.	1,030,233	0	0	0	0	0	0	1,006,653	1,006,653	0	0	0
4425170	LAREDO	TX		09/16/2005.	09/30/2015.	2,635,946	0	0	0	0	0	0	2,564,426	2,564,426	0	0	0
4425182	HOUSTON	TX		10/31/2005.	10/30/2015.	2,934,998	0	0	0	0	0	0	2,837,403	2,837,403	0	0	0
4425513	ALAMO HEIGHTS	TX		06/30/2011.	12/04/2015.	838,582	0	0	0	0	0	0	789,874	789,874	0	0	0
4425648	SAN ANTONIO	TX		08/29/2013.	12/18/2015.	1,651,447	0	0	0	0	0	0	1,526,939	1,526,939	0	0	0
5025122	HARTLAND	WI		02/15/2005.	03/05/2015.	1,254,558	0	0	0	0	0	0	1,245,849	1,245,849	0	0	0
0199999. Total - Mortgages Closed by Repayment						69,555,561	0	0	0	0	0	0	65,932,619	65,932,619	0	0	0
Mortgages With Partial Repayments																	

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024589	HOUGHTON LAKE	MI		12/01/1995.		940,966	0	0	0	0	0	0	0	276,272	0	0	0
0024596	CHRISTIANA HUN	DE		01/30/1996.		221,142	0	0	0	0	0	0	0	188,519	0	0	0
0024648	NEW IBERIA	LA		09/09/1996.		543,870	0	0	0	0	0	0	0	324,524	0	0	0
0024652	VERNON TWP	PA		09/19/1996.		822,008	0	0	0	0	0	0	0	395,070	0	0	0
0024655	PITTSBURGH	PA		10/09/1996.		926,842	0	0	0	0	0	0	0	466,646	0	0	0
0024669	CHATTANOOGA	TN		12/23/1996.		623,886	0	0	0	0	0	0	0	92,863	0	0	0
0024673	CAPITOL HEIGHTS	MD		12/26/1996.		210,137	0	0	0	0	0	0	0	96,503	0	0	0
0024692	ACWORTH	GA		03/10/1997.		1,025,446	0	0	0	0	0	0	0	540,995	0	0	0
0024696	COLUMBUS	OH		03/25/1997.		4,383,358	0	0	0	0	0	0	0	495,804	0	0	0
0024723	FARRAGUT	TN		06/17/1997.		84,335	0	0	0	0	0	0	0	72,287	0	0	0
0024731	HAVELOCK	NC		07/11/1997.		399,027	0	0	0	0	0	0	0	175,413	0	0	0
0024739	CHILLUM	MD		08/18/1997.		2,555,581	0	0	0	0	0	0	0	244,631	0	0	0
0024757	FORT DODGE	IA		10/10/1997.		715,539	0	0	0	0	0	0	0	226,996	0	0	0
0024764	SYOSSET	NY		11/20/1997.		1,839,700	0	0	0	0	0	0	0	547,501	0	0	0
0024768	BEREA	SC		01/05/1998.		1,395,558	0	0	0	0	0	0	0	406,969	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998.		2,174,823	0	0	0	0	0	0	0	595,850	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998.		174,160	0	0	0	0	0	0	0	47,898	0	0	0
0024789	ANDERSON	SC		07/22/1998.		94,017	0	0	0	0	0	0	0	20,612	0	0	0
0024816	OHIO TWP	PA		11/23/1998.		1,837,816	0	0	0	0	0	0	0	410,675	0	0	0
0024817	SOUTH POINT	OH		11/25/1998.		180,015	0	0	0	0	0	0	0	40,378	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998.		725,722	0	0	0	0	0	0	0	200,594	0	0	0
0024824	MT JACKSON	VA		12/28/1998.		1,029,435	0	0	0	0	0	0	0	232,434	0	0	0
0024828	LYTLE	TX		01/21/1999.		43,468	0	0	0	0	0	0	0	19,282	0	0	0
0024834	STANLEY	VA		02/24/1999.		832,294	0	0	0	0	0	0	0	173,973	0	0	0
0024868	NEW ALBANY	OH		09/23/1999.		27,270	0	0	0	0	0	0	0	7,174	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999.		973,534	0	0	0	0	0	0	0	167,569	0	0	0
0024879	KANSAS CITY	MO		12/30/1999.		282,207	0	0	0	0	0	0	0	36,543	0	0	0
0024890	LAWRENCE	KS		08/07/2000.		4,578,735	0	0	0	0	0	0	0	118,396	0	0	0
0024894	DEERFIELD TWP	OH		12/08/2000.		790,894	0	0	0	0	0	0	0	81,923	0	0	0
0024920	SALINE	MI		03/20/2002.		780,315	0	0	0	0	0	0	0	41,096	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002.		751,462	0	0	0	0	0	0	0	75,340	0	0	0
0024937	SAN DIEGO	CA		08/07/2002.		237,388	0	0	0	0	0	0	0	80,597	0	0	0
0024938	PORT HURON	MI		08/21/2002.		870,103	0	0	0	0	0	0	0	86,052	0	0	0
0024940	LOUISVILLE	KY		09/18/2002.		1,028,442	0	0	0	0	0	0	0	349,421	0	0	0
0024941	ELLENTON	FL		09/19/2002.		1,260,798	0	0	0	0	0	0	0	148,528	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002.		742,687	0	0	0	0	0	0	0	72,431	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002.		1,048,297	0	0	0	0	0	0	0	100,515	0	0	0
0024953	TROUTVILLE	VA		11/08/2002.		1,213,573	0	0	0	0	0	0	0	118,136	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002.		1,152,429	0	0	0	0	0	0	0	82,528	0	0	0
0024957	BOYLSTON	MA		11/26/2002.		2,159,217	0	0	0	0	0	0	0	207,619	0	0	0
0024958	OGDEN	UT		11/26/2002.		1,724,846	0	0	0	0	0	0	0	87,353	0	0	0
0024960	BISBEE	AZ		12/06/2002.		222,739	0	0	0	0	0	0	0	72,568	0	0	0
0024961	LAREDO	TX		12/12/2002.		1,237,658	0	0	0	0	0	0	0	373,164	0	0	0

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024965	CALUMET CITY	IL		12/19/2002.		1,455,666	0	0	0	0	0	0	0	136,712	0	0	0
0024966	AMARILLO	TX		12/19/2002.		2,508,668	0	0	0	0	0	0	0	240,419	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002.		3,215,079	0	0	0	0	0	0	0	198,345	0	0	0
0024971	VISALIA	CA		12/23/2002.		2,984,051	0	0	0	0	0	0	0	193,442	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007.		1,391,459	0	0	0	0	0	0	0	42,889	0	0	0
0125514	BIRMINGHAM	AL		07/06/2011.		3,795,862	0	0	0	0	0	0	0	222,639	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011.		2,090,668	0	0	0	0	0	0	0	104,659	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011.		2,149,794	0	0	0	0	0	0	0	130,146	0	0	0
0125540	PRATTVILLE	AL		12/15/2011.		662,838	0	0	0	0	0	0	0	58,516	0	0	0
0125617	GREENVILLE	AL		05/02/2013.		1,196,498	0	0	0	0	0	0	0	72,979	0	0	0
0325093	SUN CITY	AZ		09/17/2004.		326,044	0	0	0	0	0	0	0	59,196	0	0	0
0325094	PHOENIX	AZ		09/17/2004.		507,302	0	0	0	0	0	0	0	92,039	0	0	0
0325344	GLENDALE	AZ		08/30/2007.		1,058,182	0	0	0	0	0	0	0	70,139	0	0	0
0325345	TUCSON	AZ		08/30/2007.		1,131,167	0	0	0	0	0	0	0	74,975	0	0	0
0325410	TUCSON	AZ		08/29/2008.		4,391,941	0	0	0	0	0	0	0	495,484	0	0	0
0325424	TUCSON	AZ		10/30/2008.		2,353,947	0	0	0	0	0	0	0	133,656	0	0	0
0325559	PHOENIX	AZ		05/22/2012.		863,889	0	0	0	0	0	0	0	57,581	0	0	0
0325730	TUCSON	AZ		12/22/2014.		2,800,000	0	0	0	0	0	0	0	78,673	0	0	0
0325796	TUCSON	AZ		10/29/2015.		0	0	0	0	0	0	0	0	17,760	0	0	0
0425045	ROGERS	AR		12/05/2003.		4,776,918	0	0	0	0	0	0	0	229,422	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007.		1,058,693	0	0	0	0	0	0	0	58,278	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011.		2,387,354	0	0	0	0	0	0	0	169,692	0	0	0
0524998	SANTA ROSA	CA		05/15/2003.		848,758	0	0	0	0	0	0	0	77,049	0	0	0
0525071	LOS ANGELES	CA		04/30/2004.		1,241,727	0	0	0	0	0	0	0	317,571	0	0	0
0525147	TEMECULA	CA		06/15/2005.		677,685	0	0	0	0	0	0	0	36,994	0	0	0
0525175	HAYWARD	CA		09/30/2005.		1,151,742	0	0	0	0	0	0	0	171,791	0	0	0
0525198	BARSTOW	CA		12/21/2005.		3,164,978	0	0	0	0	0	0	0	112,646	0	0	0
0525238	ONTARIO	CA		05/25/2006.		1,025,585	0	0	0	0	0	0	0	132,049	0	0	0
0525273	HOMEWOOD	CA		10/30/2006.		5,499,356	0	0	0	0	0	0	0	166,314	0	0	0
0525276	SANTA MONICA	CA		11/07/2006.		735,058	0	0	0	0	0	0	0	85,509	0	0	0
0525323	NATIONAL CITY	CA		05/02/2007.		4,245,625	0	0	0	0	0	0	0	161,478	0	0	0
0525346	CLOVIS	CA		09/14/2007.		1,475,048	0	0	0	0	0	0	0	45,058	0	0	0
0525394	FRESNO	CA		05/19/2008.		2,343,877	0	0	0	0	0	0	0	68,950	0	0	0
0525395	CUPERTINO	CA		05/22/2008.		5,464,044	0	0	0	0	0	0	0	205,042	0	0	0
0525413	ALTADENA	CA		09/09/2008.		4,403,076	0	0	0	0	0	0	0	121,812	0	0	0
0525414	BREA	CA		09/22/2008.		3,066,820	0	0	0	0	0	0	0	14,108	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009.		3,602,350	0	0	0	0	0	0	0	266,515	0	0	0
0525471	SAN DIEGO	CA		10/28/2010.		1,083,026	0	0	0	0	0	0	0	142,886	0	0	0
0525498	COSTA MESA	CA		04/26/2011.		3,244,564	0	0	0	0	0	0	0	207,947	0	0	0
0525527	GLENDALE	CA		09/28/2011.		1,702,894	0	0	0	0	0	0	0	105,067	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011.		2,313,738	0	0	0	0	0	0	0	140,325	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012.		6,277,023	0	0	0	0	0	0	0	272,365	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012.		1,486,356	0	0	0	0	0	0	0	78,525	0	0	0
0525580	CAMARILLO	CA		10/23/2012.		2,163,908	0	0	0	0	0	0	0	122,343	0	0	0

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525588	BERMUDA DUNES	CA		12/03/2012.		2,003,934	0	0	0	0	0	0	0	236,968	0	0	0
0525598	SAN PEDRO	CA		01/29/2013.		2,797,816	0	0	0	0	0	0	0	117,917	0	0	0
0525628	RIVERSIDE	CA		06/10/2013.		3,196,736	0	0	0	0	0	0	0	114,040	0	0	0
0525639	CARLSBAD	CA		08/01/2013.		2,966,764	0	0	0	0	0	0	0	105,144	0	0	0
0525661	SACRAMENTO	CA		11/06/2013.		5,687,305	0	0	0	0	0	0	0	172,112	0	0	0
0525689	DINUBA	CA		07/10/2014.		2,300,714	0	0	0	0	0	0	0	306,169	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014.		3,712,301	0	0	0	0	0	0	0	116,754	0	0	0
0525716	SAN LEANDRO	CA		11/10/2014.		2,400,000	0	0	0	0	0	0	0	74,864	0	0	0
0525765	DOWNEY	CA		06/10/2015.		0	0	0	0	0	0	0	0	65,633	0	0	0
0525790	SEASIDE	CA		09/11/2015.		0	0	0	0	0	0	0	0	21,869	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003.		426,976	0	0	0	0	0	0	0	120,897	0	0	0
0625177	AURORA	CO		09/30/2005.		3,089,467	0	0	0	0	0	0	0	231,095	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007.		4,973,397	0	0	0	0	0	0	0	275,709	0	0	0
0625525	WINDSOR	CO		09/28/2011.		3,452,634	0	0	0	0	0	0	0	213,018	0	0	0
0725266	NEW CANAAN	CT		09/18/2006.		3,900,239	0	0	0	0	0	0	0	64,351	0	0	0
0R24373	ST PAUL	MN		06/08/2000.		65,883	0	0	0	0	0	0	0	27,938	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999.		2,553,566	0	0	0	0	0	0	0	187,098	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999.		229,528	0	0	0	0	0	0	0	16,815	0	0	0
0R24671	GIG HARBOR	WA		12/30/2002.		675,087	0	0	0	0	0	0	0	15,778	0	0	0
0S24404	GIG HARBOR	WA		12/30/2002.		852,881	0	0	0	0	0	0	0	19,923	0	0	0
1025155	LAKELAND	FL		07/08/2005.		2,318,702	0	0	0	0	0	0	0	71,451	0	0	0
1025265	WEST PALM BEACH	FL		09/12/2006.		831,162	0	0	0	0	0	0	0	27,706	0	0	0
1025317	DORAL	FL		04/24/2007.		2,837,644	0	0	0	0	0	0	0	95,147	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008.		2,856,053	0	0	0	0	0	0	0	140,588	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008.		965,366	0	0	0	0	0	0	0	59,430	0	0	0
1025399	TAMPA	FL		06/02/2008.		870,177	0	0	0	0	0	0	0	222,743	0	0	0
1025400	ODESSA	FL		06/09/2008.		2,715,895	0	0	0	0	0	0	0	132,173	0	0	0
1025520	ORLANDO	FL		08/09/2011.		4,024,204	0	0	0	0	0	0	0	203,436	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011.		1,686,345	0	0	0	0	0	0	0	42,934	0	0	0
1025549	APOPKA	FL		03/28/2012.		901,817	0	0	0	0	0	0	0	52,996	0	0	0
1025595	CAPE CORAL	FL		12/21/2012.		2,372,331	0	0	0	0	0	0	0	61,738	0	0	0
1025653	TAMPA	FL		10/11/2013.		3,610,930	0	0	0	0	0	0	0	183,891	0	0	0
1025655	SPRING HILL	FL		10/28/2013.		1,713,347	0	0	0	0	0	0	0	59,558	0	0	0
1025668	DESTIN	FL		12/16/2013.		2,102,772	0	0	0	0	0	0	0	223,821	0	0	0
1025734	SANFORD	FL		01/06/2015.		0	0	0	0	0	0	0	0	111,979	0	0	0
1025748	NAPLES	FL		04/14/2015.		0	0	0	0	0	0	0	0	92,481	0	0	0
1025758	NAPLES	FL		05/20/2015.		0	0	0	0	0	0	0	0	8,522	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015.		0	0	0	0	0	0	0	0	15,509	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015.		0	0	0	0	0	0	0	0	53,851	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004.		1,028,444	0	0	0	0	0	0	0	86,815	0	0	0
1125285	LITHONIA	GA		12/13/2006.		4,142,945	0	0	0	0	0	0	0	140,678	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014.		3,233,598	0	0	0	0	0	0	0	101,149	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003.		6,339,719	0	0	0	0	0	0	0	295,291	0	0	0

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1325086	POCATELLO	ID		07/30/2004.		589,786	0	0	0	0	0	0	0	113,510	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004.		462,077	0	0	0	0	0	0	0	81,763	0	0	0
1325358	MERIDIAN	ID		11/30/2007.		5,146,478	0	0	0	0	0	0	0	156,472	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011.		2,805,323	0	0	0	0	0	0	0	104,208	0	0	0
1325570	COEUR D'ALENE	ID		08/16/2012.		1,790,470	0	0	0	0	0	0	0	101,352	0	0	0
1325752	MERIDIAN	ID		05/01/2015.		0	0	0	0	0	0	0	0	20,631	0	0	0
1425281	ORLAND PARK	IL		11/29/2006.		1,238,761	0	0	0	0	0	0	0	36,739	0	0	0
1425512	WAUKEGAN	IL		06/30/2011.		1,713,354	0	0	0	0	0	0	0	62,248	0	0	0
1425518	WOODRIVER	IL		07/27/2011.		1,274,161	0	0	0	0	0	0	0	109,953	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012.		4,114,923	0	0	0	0	0	0	0	240,991	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012.		6,589,815	0	0	0	0	0	0	0	230,099	0	0	0
1525053	LAWRENCE	IN		02/02/2004.		697,987	0	0	0	0	0	0	0	55,364	0	0	0
1525102	INDIANAPOLIS	IN		10/29/2004.		574,882	0	0	0	0	0	0	0	104,194	0	0	0
1525125	CARMEL	IN		03/09/2005.		1,537,513	0	0	0	0	0	0	0	64,244	0	0	0
1525126	GREENWOOD	IN		03/09/2005.		1,366,081	0	0	0	0	0	0	0	16,225	0	0	0
1525127	GREENWOOD	IN		03/09/2005.		1,379,250	0	0	0	0	0	0	0	16,379	0	0	0
1525174	FISHERS	IN		09/29/2005.		1,335,041	0	0	0	0	0	0	0	70,026	0	0	0
1525213	INDIANAPOLIS	IN		02/14/2006.		371,091	0	0	0	0	0	0	0	225,794	0	0	0
1525221	INDIANAPOLIS	IN		03/17/2006.		112,714	0	0	0	0	0	0	0	14,213	0	0	0
1525288	INDIANAPOLIS	IN		12/20/2006.		1,461,082	0	0	0	0	0	0	0	48,003	0	0	0
1525296	INDIANAPOLIS	IN		12/29/2006.		1,821,955	0	0	0	0	0	0	0	62,196	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007.		1,791,144	0	0	0	0	0	0	0	78,224	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007.		1,249,776	0	0	0	0	0	0	0	72,520	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007.		1,156,569	0	0	0	0	0	0	0	35,060	0	0	0
1525418	GREENFIELD	IN		10/01/2008.		3,929,682	0	0	0	0	0	0	0	339,941	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010.		2,209,369	0	0	0	0	0	0	0	151,916	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011.		2,285,365	0	0	0	0	0	0	0	147,150	0	0	0
1525500	CARMEL	IN		04/28/2011.		2,201,005	0	0	0	0	0	0	0	111,193	0	0	0
1525586	FISHERS	IN		11/29/2012.		1,218,214	0	0	0	0	0	0	0	43,894	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012.		1,903,652	0	0	0	0	0	0	0	109,353	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013.		1,550,892	0	0	0	0	0	0	0	83,392	0	0	0
1525663	FISHERS	IN		11/13/2013.		1,108,256	0	0	0	0	0	0	0	33,584	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014.		972,936	0	0	0	0	0	0	0	48,173	0	0	0
1525700	CARMEL	IN		09/05/2014.		3,462,021	0	0	0	0	0	0	0	233,280	0	0	0
1525791	BROWNSBURG	IN		09/22/2015.		0	0	0	0	0	0	0	0	6,610	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011.		1,336,573	0	0	0	0	0	0	0	49,660	0	0	0
1725207	LAWRENCE	KS		02/09/2006.		2,395,694	0	0	0	0	0	0	0	90,896	0	0	0
1725590	WITITA	KS		12/13/2012.		2,208,587	0	0	0	0	0	0	0	79,042	0	0	0
1825019	FERN CREEK	KY		08/27/2003.		385,086	0	0	0	0	0	0	0	93,770	0	0	0
1825062	LOUISVILLE	KY		03/17/2004.		1,774,284	0	0	0	0	0	0	0	376,713	0	0	0
1825215	OWENSBORO	KY		02/23/2006.		854,287	0	0	0	0	0	0	0	54,696	0	0	0
1825379	COLD SPRING	KY		01/31/2008.		2,740,741	0	0	0	0	0	0	0	140,023	0	0	0
1825386	LOUISVILLE	KY		03/14/2008.		1,311,574	0	0	0	0	0	0	0	82,634	0	0	0
1825472	NEWPORT	KY		10/29/2010.		3,807,131	0	0	0	0	0	0	0	335,544	0	0	0

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1825479	LOUISVILLE	KY		12/14/2010.		3,655,458	0	0	0	0	0	0	0	246,326	0	0	0
1825555	RICHMOND	KY		05/17/2012.		3,721,382	0	0	0	0	0	0	0	164,821	0	0	0
1825608	LOUISVILLE	KY		03/19/2013.		1,550,259	0	0	0	0	0	0	0	63,823	0	0	0
1825624	LEXINGTON	KY		05/17/2013.		2,894,355	0	0	0	0	0	0	0	261,689	0	0	0
1825635	LOUISVILLE	KY		06/27/2013.		1,896,133	0	0	0	0	0	0	0	114,660	0	0	0
1825709	LEXINGTON	KY		10/10/2014.		2,761,885	0	0	0	0	0	0	0	234,083	0	0	0
1825723	LEXINGTON	KY		12/16/2014.		3,100,000	0	0	0	0	0	0	0	71,665	0	0	0
1825793	RICHMOND	KY		10/01/2015.		0	0	0	0	0	0	0	0	8,764	0	0	0
1925392	LAFAYETTE	LA		05/01/2008.		946,189	0	0	0	0	0	0	0	76,753	0	0	0
1925561	KENNER	LA		06/11/2012.		2,762,901	0	0	0	0	0	0	0	147,063	0	0	0
2125397	ROCKVILLE	MD		05/29/2008.		4,325,952	0	0	0	0	0	0	0	129,681	0	0	0
2125430	LAUREL	MD		12/02/2008.		2,312,934	0	0	0	0	0	0	0	102,832	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010.		3,446,388	0	0	0	0	0	0	0	221,831	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012.		2,031,072	0	0	0	0	0	0	0	75,763	0	0	0
2125601	BETHESDA	MD		01/30/2013.		2,823,073	0	0	0	0	0	0	0	102,825	0	0	0
2125731	FULTON	MD		12/22/2014.		1,622,000	0	0	0	0	0	0	0	71,855	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015.		0	0	0	0	0	0	0	0	22,334	0	0	0
2225747	SPENCER	MA		04/07/2015.		0	0	0	0	0	0	0	0	336,901	0	0	0
2325186	ANN ARBOR	MI		11/01/2005.		1,139,609	0	0	0	0	0	0	0	49,004	0	0	0
2325216	NOVI	MI		03/01/2006.		5,064,537	0	0	0	0	0	0	0	187,923	0	0	0
2325533	WYOMING	MI		10/26/2011.		1,713,392	0	0	0	0	0	0	0	104,070	0	0	0
2325544	KALAMAZOO	MI		02/09/2012.		1,677,627	0	0	0	0	0	0	0	168,538	0	0	0
2325609	CLARKSTON	MI		03/28/2013.		1,770,406	0	0	0	0	0	0	0	191,716	0	0	0
2325619	EAST LANSING	MI		05/07/2013.		1,351,478	0	0	0	0	0	0	0	45,124	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013.		4,176,897	0	0	0	0	0	0	0	228,171	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014.		3,433,774	0	0	0	0	0	0	0	103,890	0	0	0
2325681	LANSING	MI		04/16/2014.		2,921,110	0	0	0	0	0	0	0	140,814	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015.		0	0	0	0	0	0	0	0	56,574	0	0	0
2325770	SALINE	MI		06/26/2015.		0	0	0	0	0	0	0	0	17,389	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007.		2,538,184	0	0	0	0	0	0	0	205,768	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011.		4,489,895	0	0	0	0	0	0	0	347,197	0	0	0
2425578	ST CLOUD	MN		10/15/2012.		1,756,315	0	0	0	0	0	0	0	81,929	0	0	0
2425638	MINNETONKA	MN		07/16/2013.		3,190,896	0	0	0	0	0	0	0	243,224	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015.		0	0	0	0	0	0	0	0	19,373	0	0	0
2625211	CHESTERFIELD	MO		02/14/2006.		6,317,410	0	0	0	0	0	0	0	326,969	0	0	0
2625376	RIVERSIDE	MO		01/28/2008.		7,443,622	0	0	0	0	0	0	0	238,282	0	0	0
2625625	ST LOUIS	MO		05/24/2013.		2,784,598	0	0	0	0	0	0	0	152,114	0	0	0
2725476	KALISPELL	MT		11/23/2010.		3,092,859	0	0	0	0	0	0	0	287,174	0	0	0
2825214	RALSTON	NE		02/16/2006.		1,095,798	0	0	0	0	0	0	0	61,702	0	0	0
2825220	OMAHA	NE		03/09/2006.		1,815,966	0	0	0	0	0	0	0	69,152	0	0	0
2825301	OMAHA	NE		01/29/2007.		111,876	0	0	0	0	0	0	0	6,355	0	0	0
2925245	LAS VEGAS	NV		06/20/2006.		1,342,236	0	0	0	0	0	0	0	170,026	0	0	0
2925468	LAS VEGAS	NV		10/27/2010.		1,859,260	0	0	0	0	0	0	0	230,420	0	0	0

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2925481	LAS VEGAS	NV		12/15/2010.		1,165,692	0	0	0	0	0	0	0	1,151,212	0	0	0
3125158	BRICK TWP	NJ		07/19/2005.		3,847,311	0	0	0	0	0	0	0	87,585	0	0	0
3125306	OAKLAND	NJ		03/01/2007.		1,919,482	0	0	0	0	0	0	0	215,582	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012.		1,939,860	0	0	0	0	0	0	0	113,733	0	0	0
3125603	KEARNY	NJ		02/13/2013.		2,745,491	0	0	0	0	0	0	0	94,540	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013.		1,201,924	0	0	0	0	0	0	0	95,484	0	0	0
3225088	ALBUQUERUE	NM		08/25/2004.		1,647,639	0	0	0	0	0	0	0	132,388	0	0	0
3225150	ALBUQUERQUE	NM		06/27/2005.		3,670,894	0	0	0	0	0	0	0	127,694	0	0	0
3225210	ALBUQUERQUE	NM		02/13/2006.		1,683,440	0	0	0	0	0	0	0	108,265	0	0	0
3225389	ALBUQUERQUE	NM		04/04/2008.		1,595,084	0	0	0	0	0	0	0	51,270	0	0	0
3225781	ALBUQUERQUE	NM		07/29/2015.		0	0	0	0	0	0	0	0	21,704	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015.		0	0	0	0	0	0	0	0	28,567	0	0	0
3325219	CLAY	NY		12/01/2010.		1,852,857	0	0	0	0	0	0	0	115,588	0	0	0
3325353	BAY SHORE	NY		10/17/2007.		1,703,978	0	0	0	0	0	0	0	53,340	0	0	0
3325409	CARLE PLACE	NY		08/21/2008.		3,497,414	0	0	0	0	0	0	0	76,872	0	0	0
3325538	LATHAM	NY		11/28/2011.		2,275,904	0	0	0	0	0	0	0	83,280	0	0	0
3325794	WEST ISLIP	NY		10/14/2015.		0	0	0	0	0	0	0	0	19,277	0	0	0
3425105	MATTHEWS	NC		11/08/2004.		682,980	0	0	0	0	0	0	0	50,842	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004.		698,504	0	0	0	0	0	0	0	51,377	0	0	0
3425433	CHARLOTTE	NC		01/23/2009.		1,862,448	0	0	0	0	0	0	0	253,242	0	0	0
3425474	GRAHAM	NC		11/17/2010.		1,539,214	0	0	0	0	0	0	0	59,888	0	0	0
3425482	CARRBORO	NC		12/20/2010.		4,234,608	0	0	0	0	0	0	0	293,354	0	0	0
3425504	CARY	NC		05/31/2011.		2,246,727	0	0	0	0	0	0	0	164,782	0	0	0
3425529	GREENSBORO	NC		09/29/2011.		1,572,809	0	0	0	0	0	0	0	165,215	0	0	0
3425560	CHARLOTTE	NC		05/29/2012.		1,468,773	0	0	0	0	0	0	0	21,474	0	0	0
3425579	DURHAM	NC		10/19/2012.		2,262,741	0	0	0	0	0	0	0	241,214	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012.		3,155,025	0	0	0	0	0	0	0	179,781	0	0	0
3425591	MONROE	NC		12/18/2012.		1,612,688	0	0	0	0	0	0	0	76,474	0	0	0
3425594	MOORESVILLE	NC		12/21/2012.		2,575,345	0	0	0	0	0	0	0	91,028	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013.		3,780,151	0	0	0	0	0	0	0	121,208	0	0	0
3425649	CHARLOTTE	NC		09/06/2013.		1,581,959	0	0	0	0	0	0	0	37,104	0	0	0
3425676	KILL DEVIL HILLS	NC		02/04/2014.		3,381,789	0	0	0	0	0	0	0	164,901	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015.		0	0	0	0	0	0	0	0	235,466	0	0	0
3425754	CONCORD	NC		05/07/2015.		0	0	0	0	0	0	0	0	75,017	0	0	0
3425768	KERNERSVILLE	NC		06/18/2015.		0	0	0	0	0	0	0	0	59,371	0	0	0
3624997	LEXINGTON	OH		05/06/2003.		1,732,263	0	0	0	0	0	0	0	65,605	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003.		443,625	0	0	0	0	0	0	0	117,069	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003.		977,985	0	0	0	0	0	0	0	233,194	0	0	0
3625038	MIAMISBURG	OH		11/14/2003.		444,922	0	0	0	0	0	0	0	66,373	0	0	0
3625044	COLUMBUS	OH		11/24/2003.		390,218	0	0	0	0	0	0	0	87,963	0	0	0
3625081	WELLINGTON	OH		07/07/2004.		505,271	0	0	0	0	0	0	0	24,642	0	0	0
3625100	DAYTON	OH		10/14/2004.		346,472	0	0	0	0	0	0	0	62,264	0	0	0
3625130	VANDALIA	OH		03/29/2005.		1,488,959	0	0	0	0	0	0	0	245,656	0	0	0
3625201	PLAIN CITY	OH		12/29/2005.		884,083	0	0	0	0	0	0	0	58,143	0	0	0

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3625279	LOVELAND	OH		11/28/2006.		1,125,000	0	0	0	0	0	0	0	611,135	0	0	0
3625300	FAIRBORN	OH		01/23/2007.		1,332,323	0	0	0	0	0	0	0	55,384	0	0	0
3625341	ELIDA	OH		08/24/2007.		1,179,019	0	0	0	0	0	0	0	48,694	0	0	0
3625422	ELYRIA	OH		10/29/2008.		3,093,100	0	0	0	0	0	0	0	84,180	0	0	0
3625443	MARYSVILLE	OH		02/18/2010.		3,062,901	0	0	0	0	0	0	0	603,664	0	0	0
3625445	WADSWORTH	OH		03/09/2010.		1,738,836	0	0	0	0	0	0	0	121,289	0	0	0
3625466	CINCINNATI	OH		10/12/2010.		2,689,917	0	0	0	0	0	0	0	83,964	0	0	0
3625484	WESTLAKE	OH		12/27/2010.		2,727,776	0	0	0	0	0	0	0	298,150	0	0	0
3625508	GAHANNA	OH		06/16/2011.		1,802,383	0	0	0	0	0	0	0	68,503	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012.		3,604,559	0	0	0	0	0	0	0	158,519	0	0	0
3625566	COLUMBUS	OH		07/13/2012.		2,616,642	0	0	0	0	0	0	0	292,430	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013.		3,417,709	0	0	0	0	0	0	0	116,877	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013.		3,917,827	0	0	0	0	0	0	0	230,681	0	0	0
3625614	CINCINNATI	OH		04/29/2013.		3,000,862	0	0	0	0	0	0	0	166,728	0	0	0
3625623	CINCINNATI	OH		05/14/2013.		2,409,947	0	0	0	0	0	0	0	63,103	0	0	0
3625626	WESTLAKE	OH		05/29/2013.		1,950,301	0	0	0	0	0	0	0	105,840	0	0	0
3625671	MONTGOMERY	OH		12/26/2013.		26,065,251	0	0	0	0	0	0	0	660,610	0	0	0
3625680	HUDSON	OH		03/21/2014.		1,538,612	0	0	0	0	0	0	0	56,933	0	0	0
3625688	MASON	OH		06/09/2014.		2,304,674	0	0	0	0	0	0	0	112,488	0	0	0
3625764	DAYTON	OH		06/10/2015.		0	0	0	0	0	0	0	0	79,770	0	0	0
3625773	MASON	OH		07/09/2015.		0	0	0	0	0	0	0	0	37,198	0	0	0
3625786	PERRYSBURG	OH		08/27/2015.		0	0	0	0	0	0	0	0	35,291	0	0	0
3724985	TULSA	OK		03/03/2003.		46,289	0	0	0	0	0	0	0	23,114	0	0	0
3725043	TULSA	OK		11/24/2003.		2,479,204	0	0	0	0	0	0	0	84,469	0	0	0
3725268	OKLAHOMA CITY	OK		09/28/2006.		1,205,014	0	0	0	0	0	0	0	69,536	0	0	0
3725282	OKLAHOMA CITY	OK		11/30/2006.		2,853,593	0	0	0	0	0	0	0	97,851	0	0	0
3725792	TULSA	OK		09/29/2015.		0	0	0	0	0	0	0	0	10,306	0	0	0
3825076	PORTLAND	OR		05/27/2004.		216,036	0	0	0	0	0	0	0	51,591	0	0	0
3825260	TUALATIN	OR		08/29/2006.		2,561,058	0	0	0	0	0	0	0	151,115	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010.		1,885,244	0	0	0	0	0	0	0	166,982	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011.		7,578,613	0	0	0	0	0	0	0	283,652	0	0	0
3825692	SALEM	OR		07/25/2014.		2,431,749	0	0	0	0	0	0	0	210,290	0	0	0
3825787	FLORENCE	OR		08/31/2015.		0	0	0	0	0	0	0	0	20,443	0	0	0
3925343	PHILADELPHIA	PA		08/30/2007.		2,432,114	0	0	0	0	0	0	0	47,954	0	0	0
3925428	WASHINGTON	PA		11/26/2008.		3,356,814	0	0	0	0	0	0	0	92,232	0	0	0
3925757	LANGHORNE	PA		05/15/2015.		0	0	0	0	0	0	0	0	103,816	0	0	0
3925776	MERCER	PA		07/15/2015.		0	0	0	0	0	0	0	0	23,451	0	0	0
4124976	LEXINGTON	SC		01/14/2003.		764,043	0	0	0	0	0	0	0	71,190	0	0	0
4125311	CHARLESTON	SC		03/28/2007.		6,791,172	0	0	0	0	0	0	0	375,305	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008.		5,670,795	0	0	0	0	0	0	0	277,196	0	0	0
4125480	CHARLESTON	SC		12/14/2010.		657,688	0	0	0	0	0	0	0	72,373	0	0	0
4125542	CHARLESTON	SC		12/20/2011.		1,666,348	0	0	0	0	0	0	0	60,509	0	0	0
4125545	NORTH CHARLESTON	SC		02/17/2012.		4,151,487	0	0	0	0	0	0	0	81,594	0	0	0

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4125556	ROCK HILL	SC		05/17/2012.		4,634,319	0	0	0	0	0	0	0	203,158	0	0	0
4125576	SPARTANBURG	SC		10/05/2012.		2,313,390	0	0	0	0	0	0	0	109,240	0	0	0
4125712	ROCK HILL	SC		10/23/2014.		1,793,052	0	0	0	0	0	0	0	85,501	0	0	0
4125778	NORTH CHARLESTON	SC		07/16/2015.		0	0	0	0	0	0	0	0	40,712	0	0	0
4125782	FLORENCE	SC		07/30/2015.		0	0	0	0	0	0	0	0	84,459	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003.		849,882	0	0	0	0	0	0	0	77,879	0	0	0
4325001	KINGSPORT	TN		05/30/2003.		404,920	0	0	0	0	0	0	0	106,851	0	0	0
4325031	MEMPHIS	TN		09/30/2003.		325,238	0	0	0	0	0	0	0	77,570	0	0	0
4325078	BRISTOL	TN		06/04/2004.		979,848	0	0	0	0	0	0	0	190,766	0	0	0
4325160	MEMPHIS	TN		08/04/2005.		1,024,218	0	0	0	0	0	0	0	19,758	0	0	0
4325217	FARRAGUT	TN		03/01/2006.		705,659	0	0	0	0	0	0	0	44,872	0	0	0
4325537	COLUMBIA	TN		11/21/2011.		685,951	0	0	0	0	0	0	0	42,177	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012.		2,155,161	0	0	0	0	0	0	0	125,914	0	0	0
4325739	NASHVILLE	TN		02/25/2015.		0	0	0	0	0	0	0	0	156,452	0	0	0
4424980	BOERNE	TX		02/04/2003.		534,501	0	0	0	0	0	0	0	152,693	0	0	0
4425029	EL PASO	TX		09/30/2003.		363,204	0	0	0	0	0	0	0	86,904	0	0	0
4425033	EL PASO	TX		10/08/2003.		2,371,284	0	0	0	0	0	0	0	555,762	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004.		515,838	0	0	0	0	0	0	0	99,699	0	0	0
4425148	BEE CAVE	TX		06/21/2005.		1,030,233	0	0	0	0	0	0	0	23,580	0	0	0
4425170	LAREDO	TX		09/16/2005.		2,635,946	0	0	0	0	0	0	0	71,520	0	0	0
4425173	EL PASO	TX		09/28/2005.		1,225,683	0	0	0	0	0	0	0	183,270	0	0	0
4425182	HOUSTON	TX		10/31/2005.		2,934,998	0	0	0	0	0	0	0	97,595	0	0	0
4425218	PFLUGERVILLE	TX		03/01/2006.		847,486	0	0	0	0	0	0	0	31,025	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006.		1,267,716	0	0	0	0	0	0	0	71,783	0	0	0
4425297	HOUSTON	TX		01/17/2007.		974,633	0	0	0	0	0	0	0	102,671	0	0	0
4425309	EL PASO	TX		03/14/2007.		2,066,507	0	0	0	0	0	0	0	115,390	0	0	0
4425327	AUSTIN	TX		06/11/2007.		2,079,726	0	0	0	0	0	0	0	75,766	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007.		2,250,078	0	0	0	0	0	0	0	170,166	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008.		2,620,471	0	0	0	0	0	0	0	129,527	0	0	0
4425405	HOUSTON	TX		07/10/2008.		1,167,678	0	0	0	0	0	0	0	80,608	0	0	0
4425421	HOUSTON	TX		10/15/2008.		7,295,333	0	0	0	0	0	0	0	245,419	0	0	0
4425426	HOUSTON	TX		11/21/2008.		4,105,114	0	0	0	0	0	0	0	185,992	0	0	0
4425437	ALAMO HEIGHTS	TX		10/06/2009.		1,770,138	0	0	0	0	0	0	0	128,241	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010.		1,356,055	0	0	0	0	0	0	0	210,811	0	0	0
4425463	EL PASO	TX		09/16/2010.		1,610,395	0	0	0	0	0	0	0	108,874	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010.		3,682,622	0	0	0	0	0	0	0	374,753	0	0	0
4425478	EL PASO	TX		12/06/2010.		2,282,931	0	0	0	0	0	0	0	151,712	0	0	0
4425513	ALAMO HEIGHTS	TX		06/30/2011.		838,582	0	0	0	0	0	0	0	48,708	0	0	0
4425535	CONROE	TX		10/31/2011.		839,985	0	0	0	0	0	0	0	57,930	0	0	0
4425543	HOUSTON	TX		12/29/2011.		3,370,126	0	0	0	0	0	0	0	202,091	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012.		3,596,905	0	0	0	0	0	0	0	210,493	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013.		1,548,993	0	0	0	0	0	0	0	84,597	0	0	0
4425612	MCALLEN	TX		04/15/2013.		2,087,995	0	0	0	0	0	0	0	208,800	0	0	0
4425633	KATY	TX		06/26/2013.		2,329,183	0	0	0	0	0	0	0	127,291	0	0	0

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425644	CORPUS CHRISTI	TX		08/12/2013.		2,898,140	0	0	0	0	0	0	0	106,130	0	0	0
4425648	SAN ANTONIO	TX		08/29/2013.		1,651,447	0	0	0	0	0	0	0	124,507	0	0	0
4425652	CONROE	TX		09/30/2013.		1,023,064	0	0	0	0	0	0	0	33,431	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013.		1,213,037	0	0	0	0	0	0	0	113,136	0	0	0
4425660	EL PASO	TX		10/31/2013.		1,848,093	0	0	0	0	0	0	0	98,470	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013.		7,181,058	0	0	0	0	0	0	0	364,462	0	0	0
4425670	CARROLLTON	TX		12/23/2013.		4,390,507	0	0	0	0	0	0	0	220,453	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014.		3,133,211	0	0	0	0	0	0	0	138,571	0	0	0
4425713	KERRVILLE	TX		10/27/2014.		3,718,130	0	0	0	0	0	0	0	84,418	0	0	0
4425729	AUSTIN	TX		12/22/2014.		1,350,000	0	0	0	0	0	0	0	63,163	0	0	0
4425779	AUSTIN	TX		07/27/2015.		0	0	0	0	0	0	0	0	11,131	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006.		4,189,828	0	0	0	0	0	0	0	317,600	0	0	0
4525328	WEST JORDAN	UT		06/19/2007.		3,170,803	0	0	0	0	0	0	0	96,384	0	0	0
4525610	SALT LAKE CITY	UT		04/02/2013.		3,007,353	0	0	0	0	0	0	0	163,114	0	0	0
4525762	MURRAY	UT		05/29/2015.		0	0	0	0	0	0	0	0	85,945	0	0	0
4625460	BARRE	VT		08/26/2010.		3,257,397	0	0	0	0	0	0	0	483,941	0	0	0
4725354	DALE CITY	VA		10/29/2007.		1,107,130	0	0	0	0	0	0	0	56,802	0	0	0
4725378	NORFOLK	VA		01/30/2008.		6,969,952	0	0	0	0	0	0	0	215,139	0	0	0
4725407	CHESTER	VA		07/29/2008.		5,264,798	0	0	0	0	0	0	0	214,199	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010.		2,655,641	0	0	0	0	0	0	0	660,026	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011.		1,437,199	0	0	0	0	0	0	0	67,244	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011.		3,889,842	0	0	0	0	0	0	0	98,009	0	0	0
4725563	RICHMOND	VA		06/28/2012.		2,677,310	0	0	0	0	0	0	0	99,876	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013.		4,059,237	0	0	0	0	0	0	0	201,109	0	0	0
4725693	GREAT FALLS	VA		07/29/2014.		4,304,913	0	0	0	0	0	0	0	139,382	0	0	0
4725702	RICHMOND	VA		09/18/2014.		2,976,228	0	0	0	0	0	0	0	97,687	0	0	0
4725705	RICHMOND	VA		09/30/2014.		1,307,096	0	0	0	0	0	0	0	110,049	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014.		2,800,000	0	0	0	0	0	0	0	123,118	0	0	0
4825342	TACOMA	WA		08/30/2007.		1,154,270	0	0	0	0	0	0	0	61,158	0	0	0
4825448	SNOHOMISH	WA		05/28/2010.		3,659,802	0	0	0	0	0	0	0	271,247	0	0	0
4825636	VANCOUVER	WA		06/27/2013.		1,272,589	0	0	0	0	0	0	0	57,686	0	0	0
4825710	NEWCASTLE	WA		10/21/2014.		4,691,184	0	0	0	0	0	0	0	108,261	0	0	0
4825717	RENTON	WA		11/14/2014.		2,900,000	0	0	0	0	0	0	0	90,541	0	0	0
4825760	SPOKANE	WA		05/21/2015.		0	0	0	0	0	0	0	0	86,648	0	0	0
5025072	OSHKOSH	WI		05/04/2004.		2,630,044	0	0	0	0	0	0	0	115,160	0	0	0
5025087	OSHKOSH	WI		08/11/2004.		3,521,615	0	0	0	0	0	0	0	270,196	0	0	0
5025122	HARTLAND	WI		02/15/2005.		1,254,558	0	0	0	0	0	0	0	8,708	0	0	0
5025176	PEWAUKEE TWP	WI		09/30/2005.		654,199	0	0	0	0	0	0	0	97,605	0	0	0
5025795	JOHNSON CREEK	WI		10/23/2015.		0	0	0	0	0	0	0	0	5,288	0	0	0
5325336	MT PLEASANT	SC		08/03/2007.		1,423,156	0	0	0	0	0	0	0	175,589	0	0	0
5325337	OMAHA	NE		08/03/2007.		2,015,841	0	0	0	0	0	0	0	155,805	0	0	0
5325360	DETROIT	MI		12/06/2007.		6,609,314	0	0	0	0	0	0	0	724,477	0	0	0
5325494	SEDALIA	MO		04/07/2011.		1,570,922	0	0	0	0	0	0	0	213,354	0	0	0

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5325587	TURNERSVILLE	NJ		11/30/2012.		1,077,149	0	0	0	0	0	0	0	72,508	0	0	0
5325613	MANCHESTER	NH		04/17/2013.		2,246,348	0	0	0	0	0	0	0	132,196	0	0	0
0299999. Total - Mortgages With Partial Repayments						796,770,795	0	0	0	0	0	0	0	55,834,376	0	0	0
0599999. Total Mortgages						866,326,356	0	0	0	0	0	0	65,932,619	121,766,995	0	0	0

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated																			
61411* AB 1	MONTGOMERY RE INC SURPLUS NOTE		BURLINGTON	VT	MONTGOMERY RE, INCORPORATED	1	06/14/2012.	0	75,000,000	81,498,000	75,000,000	0	0	0	0	0	0	0	100.000
1499999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated									75,000,000	81,498,000	75,000,000	0	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	AIRCRAFT INVESTMENT FUND, LLC		SUPERIOR	WI	KESTREL AIRCRAFT COMPANY		04/20/2011.	1	2,734,664	2,734,664	2,734,664	398,621	0	0	0	0	0	0	99.900
	KESTREL MANUFACTURING INVESTMENT FUND, LLC		SUPERIOR	WI	KESTREL AIRCRAFT COMPANY		08/02/2012.	1	4,087,884	4,087,884	4,087,884	(1,912,116)	0	0	0	0	0	0	99.900
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.									6,822,548	6,822,548	6,822,548	(1,513,495)	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated									6,822,548	6,822,548	6,822,548	(1,513,495)	0	0	0	0	0	0	XXX
4599999. Subtotal - Affiliated									75,000,000	81,498,000	75,000,000	0	0	0	0	0	0	0	XXX
4699999. Totals									81,822,548	88,320,548	81,822,548	(1,513,495)	0	0	0	0	0	0	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Dispoal 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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated																			
61411* AB 1	MONTGOMERY RE INC SURPLUS NOTE	BURLINGTON	VT	MONTGOMERY RE, INCORPORATED	06/14/2012.	12/23/2015.	25,000,000	0	0	0	0	0	0	25,000,000	25,000,000	0	0	0	0
1499999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated							25,000,000	0	0	0	0	0	0	25,000,000	25,000,000	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	CHOCTAW GENERATION LIMITED PARTNERSHIP	SYRACUSE	NY	CHOCTAW GENERATION LIMITED PARTNERSHIP	03/31/2013.	03/06/2015.	8	0	0	0	0	0	0	8	8	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							8	0	0	0	0	0	0	8	8	0	0	0	0
4499999. Subtotal - Unaffiliated							8	0	0	0	0	0	0	8	8	0	0	0	0
4599999. Subtotal - Affiliated							25,000,000	0	0	0	0	0	0	25,000,000	25,000,000	0	0	0	0
4699999. Totals							25,000,008	0	0	0	0	0	0	25,000,008	25,000,008	0	0	0	0

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
233244 AD 4	US DEPT OF TRANSPORTATION 144A LEASE FXD		..		1	10,219,320	119.684	14,362,080	12,000,000	11,922,454	0	10,518	0	0	6.001	6.210	MON	48,008	720,120	06/30/2004.	12/07/2021.
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		..	2	1	5,132,579	109.236	5,606,609	5,132,579	5,132,579	0	0	0	0	4.730	4.777	MON	10,790	242,771	09/09/2010.	06/15/2030.
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B		..		1	370,157	104.607	387,210	370,157	370,157	0	0	0	0	5.944	5.944	FMAN	3,135	16,456	08/19/2008.	08/10/2018.
912810 EQ 7	US TREAS BOND	SD	..		1	9,985,267	129.141	10,221,510	7,915,000	8,909,684	0	(108,185)	0	0	6.250	4.299	FA	186,852	494,688	06/05/2003.	08/15/2023.
912810 EQ 7	US TREAS BOND		..		1	107,233	129.141	109,770	85,000	95,682	0	(1,162)	0	0	6.250	4.299	FA	2,007	5,313	06/05/2003.	08/15/2023.
0199999. U.S. Government - Issuer Obligations						25,814,556	XXX	30,687,179	25,502,736	26,430,556	0	(98,829)	0	0	XXX	XXX	XXX	250,792	1,479,348	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
3136AA 3R 4	FANNIE MAE 2012-149 LV	CF	..	2	1	5,847,838	99.023	5,622,044	5,677,513	5,779,922	0	(18,661)	0	0	3.000	2.525	MON	14,194	170,325	01/10/2013.	03/25/2036.
3136AA MC 6	FANNIE MAE 2012-139 WV	CF	..	2	1	2,065,510	100.057	2,131,111	2,129,897	2,086,094	0	10,943	0	0	3.000	3.624	MON	5,325	63,897	12/31/2013.	02/25/2036.
3136AB P9 8	FANNIE MAE 2013-6 VN	CF	..	2	1	2,995,520	103.418	2,912,251	2,816,000	2,962,042	0	(11,718)	0	0	3.500	2.934	MON	8,213	98,560	01/25/2013.	01/25/2030.
3136AB YJ 6	FANNIE MAE 2013-1 VB	CF	..	2	1	5,227,718	99.874	5,087,582	5,094,000	5,196,590	0	(10,902)	0	0	3.000	2.737	MON	12,735	152,820	01/10/2013.	02/25/2033.
3136AB ZF 3	FANNIE MAE 2013-1 VD	CF	..	2	1	4,123,750	99.258	3,970,320	4,000,000	4,089,881	0	(12,737)	0	0	3.000	2.648	MON	10,000	120,000	01/24/2013.	01/25/2033.
36216X PL 9	GNMA I SF POOL# 177827		..	2	1	839	100.315	847	845	842	0	0	0	0	8.000	8.179	MON	6	68	12/22/1986.	11/15/2016.
38373V M3 1	GNMA 2002-87 Z		..	2	1	9,565,930	111.801	10,937,093	9,782,686	9,690,294	0	(1,526)	0	0	5.500	5.770	MON	44,837	538,048	11/08/2002.	11/20/2032.
38373X L2 0	GNMA 2002-55 PE	CF	..	2	1	3,082,618	114.302	3,393,087	2,968,516	2,997,508	0	(3,237)	0	0	6.000	5.680	MON	14,843	178,111	12/19/2002.	07/20/2032.
38375C BD 1	GNMA 2012-57 DA	CF	..	2	1	3,277,163	107.729	3,225,991	2,994,552	3,122,024	0	4,881	0	0	5.468	3.632	MON	13,631	164,177	08/03/2012.	04/20/2042.
38377G S7 5	GNMA 2010-89 PD	CF	..	2	1	3,168,750	107.217	3,216,521	3,000,000	3,128,636	0	(24,767)	0	0	4.000	3.070	MON	10,000	120,000	04/16/2014.	07/20/2040.
38377X AL 6	GNMA 2011-100 PX	CF	..	2	1	5,531,475	104.927	5,498,200	5,240,000	5,407,310	0	(82,823)	0	0	4.000	2.490	MON	17,467	209,600	04/22/2014.	12/20/2039.
0299999. U.S. Government - Residential Mortgage-Backed Securities						44,887,111	XXX	45,995,047	43,704,009	44,461,143	0	(150,547)	0	0	XXX	XXX	XXX	151,251	1,815,606	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10		..	2	1	5,998,080	98.590	5,913,555	5,998,128	5,997,873	0	(208)	0	0	3.220	3.196	MON	3,219	32,190	10/26/2015.	08/25/2035.
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889	CF	..	2	1	4,619,715	103.319	4,471,903	4,328,235	4,603,469	0	(5,397)	0	0	3.500	2.767	MON	12,624	151,488	04/23/2013.	03/01/2043.
3136AB MY 6	FANNIE MAE 2012-148 VB	CF	..	2	1	3,041,648	98.944	2,968,320	3,000,000	3,039,666	0	(1,982)	0	0	3.000	2.832	MON	7,500	33,000	10/15/2015.	12/25/2032.
3136AB MY 6	FANNIE MAE 2012-148 VB		..	2	1	7,097,180	98.944	6,926,080	7,000,000	7,092,554	0	(4,625)	0	0	3.000	2.832	MON	17,500	77,000	10/15/2015.	12/25/2032.
3136AC GJ 4	FANNIE MAE-ACES 2013-MS A2		..	2	1	5,096,875	99.401	4,970,050	5,000,000	5,069,640	0	(10,395)	0	0	2.509	2.273	MON	10,452	125,427	04/25/2013.	11/25/2022.
38373M 2F 6	GNMA 2008-80 IO		..	2,4	1	491,041	10.541	749,476	0	465,587	0	(4,969)	0	0	1.069	(20.919)	MON	6,325	125,916	11/17/2009.	04/16/2050.
38373M 3S 7	GNMA 2008-86 IO		..	2,4	1	104,431	2.304	82,627	0	102,728	0	(290)	0	0	0.431	0.673	MON	11,223	115,093	11/19/2009.	10/16/2048.
38373M 7D 6	GNMA 2009-37 IO		..	2,4	1	49,041	3.915	38,193	0	47,212	0	(587)	0	0	0.910	(0.932)	MON	637	34,912	11/19/2009.	05/16/2049.
38376G 2H 2	GNMA 2011-92 C	CF	..	2	1	7,894,063	105.861	8,468,880	8,000,000	7,907,145	0	4,145	0	0	3.805	3.927	MON	25,334	310,226	12/31/2013.	04/16/2052.
38376G A7 5	GNMA 2011-10 AC	CF	..	2	1	3,826,483	102.853	3,623,416	3,522,908	3,802,655	0	(8,445)	0	0	3.605	2.985	MON	10,639	129,071	02/13/2013.	11/16/2044.
38376G F4 7	GNMA 2011-16 C	CF	..	2	1	5,529,688	103.120	5,156,000	5,000,000	5,511,614	0	8,130	0	0	3.738	2.153	MON	15,576	191,998	01/10/2013.	09/16/2046.
38376G S2 7	GNMA 2011-67 CA	CF	..	2	1	3,052,020	106.308	3,189,240	3,000,000	3,054,984	0	3,608	0	0	4.120	2.949	MON	10,299	126,251	12/31/2013.	12/16/2051.
38376G S3 5	GNMA 2011-67 D	CF	..	2	1	3,020,010	108.032	3,240,960	3,000,000	3,021,516	0	1,557	0	0	4.120	3.617	MON	10,299	127,073	12/31/2013.	12/16/2051.
38376G U2 4	GNMA 2011-77 D	CF	..	2	1	7,955,714	107.543	8,603,440	8,000,000	7,964,581	0	4,563	0	0	4.306	4.383	MON	28,692	341,324	12/31/2013.	10/16/2045.
38376G ZU 7	GNMA 2011-9 C	CF	..	2	1	5,454,688	103.896	5,194,800	5,000,000	5,433,829	0	7,228	0	0	3.597	2.157	MON	15,281	182,707	01/10/2013.	09/16/2041.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						63,230,677	XXX	63,596,940	60,849,271	63,115,053	0	(7,667)	0	0	XXX	XXX	XXX	185,600	2,103,676	XXX	XXX
0599999. Total - U.S. Government						133,932,344	XXX	140,279,166	130,056,016	134,006,752	0	(257,043)	0	0	XXX	XXX	XXX	587,643	5,398,630	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
01170R EF 5	ALASKA ST HSG FIN CORP MTG REV SERIES A	CF	..	1	1FE	1,961,320	102.610	2,052,200	2,000,000	1,964,440	0	967	0	0	4.125	4.251	JD	6,875	82,500	05/25/2012.	12/01/2037.
011770 2D 5	STATE OF ALASKA		..	1	1FE	1,000,000	100.400	1,004,000	1,000,000	1,000,000	0	0	0	0	3.858	3.858	FA	16,075	38,580	01/16/2013.	08/01/2037.
040484 GK 7	ARIZONA BOARD OF REGENTS UNIV ARIZONA SY		..		1FE	1,300,000	98.579	1,281,527	1,300,000	1,300,000	0	0	0	0	3.036	3.036	JD	3,289	39,468	12/20/2012.	06/01/2024.
040507 NB 7	ARIZONA ST HLTH FACS AUTH BANN		..		1FE	1,000,000	102.117	1,021,170	1,000,000	1,000,000	0	0	0	0	4.162	4.162	JJ	20,810	41,620	10/18/2012.	01/01/2030.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
04300D AD 2	ART INSTITUTE OF CHICAGO				1FE	2,300,000	98.981	2,276,563	2,300,000	2,300,000	0	0	0	0	3.782	3.782	MS	28,995	86,986	10/11/2012.	03/01/2027.
052414 NV 7	AUSTIN TX ELEC UTILITY SYS REV			1	1FE	2,705,000	95.658	2,587,549	2,705,000	2,705,000	0	0	0	0	3.006	3.006	MN	10,390	81,312	12/04/2012.	11/15/2026.
10115C AA 2	BOSTON UNIVERSITY			1	1FE	3,908,981	104.023	4,129,713	3,970,000	3,910,891	0	804	0	0	5.200	5.300	AO	51,610	206,440	12/31/2013.	10/01/2045.
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A	CF		1	1FE	977,488	99.327	970,909	977,488	977,488	0	0	0	0	2.900	2.900	MON	2,362	28,347	04/19/2013.	02/01/2042.
13034P UH 8	CALIFORNIA ST HSG FIN AGY REV			1	1FE	3,000,000	99.438	2,983,140	3,000,000	3,000,000	0	0	0	0	3.650	3.650	FA	45,625	32,546	04/08/2015.	08/01/2025.
13034P UJ 4	CALIFORNIA ST HSG FIN AGY REV			1	1FE	3,000,000	98.267	2,948,010	3,000,000	3,000,000	0	0	0	0	4.050	4.050	FA	50,625	36,113	04/08/2015.	08/01/2030.
14916R AC 8	CATHOLIC HEALTH INITIATIVE				1FE	2,493,350	97.601	2,440,025	2,500,000	2,495,250	0	618	0	0	2.950	2.981	MN	12,292	73,750	10/25/2012.	11/01/2022.
16772P AK 2	CHICAGO ILLINOIS TRANSIT AUTH				1FE	3,000,000	103.690	3,110,700	3,000,000	3,000,000	0	0	0	0	5.070	5.070	JD	12,675	152,100	03/24/2010.	12/01/2020.
196479 XM 6	COLORADO HSG & FIN AUTH	CF		1	1FE	2,855,000	96.957	2,768,122	2,855,000	2,855,000	0	0	0	0	3.193	3.193	MN	15,193	67,357	01/16/2015.	11/01/2027.
199098 BS 2	COLUMBUS FRANKLIN CNTY OH FIN AUTH RES &			1	1FE	4,000,000	106.970	4,278,800	4,000,000	4,000,000	0	0	0	0	4.982	4.982	FA	75,284	199,280	07/25/2013.	02/15/2027.
20772J ZP 0	STATE OF CONNECTICUT G.O.				1FE	3,000,000	98.868	2,966,040	3,000,000	3,000,000	0	0	0	0	3.127	3.127	MS	27,622	44,299	03/13/2015.	03/15/2025.
207758 KK 8	CONNECTICUT ST SPL TAX OBLIG				1FE	5,000,000	108.042	5,402,100	5,000,000	5,000,000	0	0	0	0	4.376	4.376	MN	36,467	218,800	10/28/2010.	11/01/2021.
207758 KL 6	CONNECTICUT ST SPL TAX OBLIG				1FE	3,000,000	109.388	3,281,640	3,000,000	3,000,000	0	0	0	0	4.576	4.576	MN	22,880	137,280	10/28/2010.	11/01/2022.
20775B YZ 3	CONNECTICUT ST HSG FIN PROGRAM 2012 SERI	CF		1	1FE	990,000	102.858	1,018,294	990,000	990,000	0	0	0	0	4.150	4.150	MN	5,250	41,085	05/23/2012.	05/15/2042.
230563 AS 7	CUMBERLAND COUNTY NJ			1	1FE	1,000,000	109.375	1,093,750	1,000,000	1,000,000	0	0	0	0	5.094	5.094	AO	10,754	50,940	10/09/2009.	04/15/2020.
246412 EC 0	DELAWARE ST SOLID WASTE AUTH				1FE	1,000,000	109.486	1,094,860	1,000,000	1,000,000	0	0	0	0	5.120	5.120	JD	4,267	51,200	06/11/2010.	06/01/2020.
246412 ED 8	DELAWARE ST SOLID WASTE AUTH			1	1FE	2,000,000	109.391	2,187,820	2,000,000	2,000,000	0	0	0	0	5.270	5.270	JD	8,783	105,400	06/11/2010.	06/01/2021.
248775 N7 9	DENTON COUNTY TX 2013			1	1FE	3,775,303	98.444	3,701,494	3,760,000	3,771,225	0	(1,540)	0	0	2.916	2.866	JJ	50,557	109,642	04/26/2013.	07/15/2026.
249174 SQ 7	DENVER SCHOOL DIST NO 1 2012C				1FE	845,990	96.441	964,410	1,000,000	854,289	0	4,228	0	0	3.773	4.930	JD	3,144	37,730	12/31/2013.	12/01/2035.
249218 BA 5	DENVER COLORADO PUBLIC SCHOOL DISTRICT C				1FE	2,500,000	99.711	2,492,775	2,500,000	2,500,000	0	0	0	0	3.598	3.598	JD	3,998	89,950	04/18/2013.	12/15/2027.
249218 BC 1	DENVER COLORADO PUBLIC SCHOOL DISTRICT C			2	1FE	1,000,000	99.240	992,400	1,000,000	1,000,000	0	0	0	0	4.242	4.242	JD	1,885	42,420	04/18/2013.	12/15/2037.
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A				1FE	2,928,685	103.561	3,032,975	2,928,685	2,928,685	0	0	0	0	3.875	3.875	MON	5,044	113,487	05/19/2014.	06/15/2045.
29270C YT 6	ENERGY NORTHWEST				1FE	1,000,000	100.916	1,009,160	1,000,000	1,000,000	0	0	0	0	3.403	3.403	JJ	17,015	34,030	08/16/2012.	07/01/2025.
34074H FQ 0	FLORIDA ST HSG FIN CORP MF REV 2013 SERI			1	1FE	910,979	99.785	1,022,796	1,025,000	924,164	0	5,482	0	0	3.450	4.440	AO	8,841	35,363	07/08/2013.	04/01/2029.
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES	CF		1	1FE	915,000	106.570	975,116	915,000	915,000	0	0	0	0	4.450	4.450	JJ	20,359	40,718	10/19/2011.	01/01/2030.
341507 ZH 7	FLORIDA ST BRD ED LOTTERY REV			1	1FE	500,000	110.178	550,890	500,000	500,000	0	0	0	0	5.391	5.391	JJ	13,478	26,955	02/26/2010.	07/01/2020.
372546 AN 1	GEORGE WASHINGTON UNIVERSITY				1FE	500,000	107.698	538,490	500,000	500,000	0	0	0	0	4.452	4.452	MS	6,554	22,260	03/24/2011.	09/15/2021.
372546 AQ 4	GEORGE WASHINGTON UNIVERSITY				1FE	1,000,000	101.132	1,011,320	1,000,000	1,000,000	0	0	0	0	3.485	3.485	MS	10,261	34,850	03/20/2012.	09/15/2022.
372546 AS 0	GEORGE WASHINGTON UNIVERSITY				1FE	1,000,000	100.445	1,004,450	1,000,000	1,000,000	0	0	0	0	4.363	4.363	MS	12,847	43,630	02/05/2013.	09/15/2043.
373384 J6 4	STATE OF GEORGIA Series E			1	1FE	2,500,000	106.802	2,670,050	2,500,000	2,500,000	0	0	0	0	4.280	4.280	FA	44,583	107,000	06/28/2013.	02/01/2030.
373384 RV 0	STATE OF GEORGIA				1FE	6,000,000	106.726	6,403,560	6,000,000	6,000,000	0	0	0	0	3.720	3.720	AO	55,800	223,200	10/13/2010.	10/01/2023.
373539 A3 9	GEORGIA ST HSG & FIN AUTH REV 2011 SERIE	CF		1	1FE	1,010,050	106.803	1,068,030	1,000,000	1,007,630	0	(1,245)	0	0	4.000	3.843	JD	3,333	40,000	12/31/2013.	12/01/2026.
432275 AJ 4	HILLBOROUGH CNTY FL AVIATION			1	1FE	2,785,000	99.867	2,781,296	2,785,000	2,785,000	0	0	0	0	4.151	4.151	AO	37,893	0	08/19/2015.	10/01/2026.
434682 AA 8	HOKE CNTY NC LMTD OBLIG TXBL QUALIFIED S				1FE	1,000,000	101.583	1,015,830	1,000,000	1,000,000	0	0	0	0	4.914	4.914	JD	4,095	49,140	06/21/2012.	06/01/2032.
452152 QV 6	ILLINOIS ST GOV OBLIGATION				2FE	2,000,000	92.114	1,842,280	2,000,000	2,000,000	0	0	0	0	5.010	5.010	AO	25,050	100,200	04/02/2013.	04/01/2028.
452227 FM 8	ILLINOIS ST SALES TAX REVENUE				1FE	3,730,000	99.317	3,704,524	3,730,000	3,730,000	0	0	0	0	2.931	2.931	JD	4,859	109,326	05/10/2012.	06/15/2022.
452227 FN 6	ILLINOIS ST SALES TAX REVENUE				1FE	6,000,000	98.237	5,894,220	6,000,000	6,000,000	0	0	0	0	3.081	3.081	JD	8,216	184,860	05/10/2012.	06/15/2023.
472149 BE 2	JACKSONVILLE ELECTRIC AUTHORIT				1FE	750,000	108.942	817,065	750,000	750,000	0	0	0	0	5.050	5.050	AO	9,469	37,875	03/19/2010.	10/01/2021.
47770V AY 6	JOBS OHIO BEVERAGE SYSTEM			2	1FE	3,651,440	104.386	4,175,440	4,000,000	3,684,870	0	17,112	0	0	3.985	4.807	JJ	79,700	159,400	12/31/2013.	01/01/2029.
478718 J5 9	JOHNSON COUNTY SCHOOL DISTRICT 2013B			1	1FE	1,988,260	101.066	2,021,320	2,000,000	1,989,788	0	332	0	0	4.050	4.088	MS	27,000	81,000	03/08/2013.	09/01/2035.
485429 Z2 3	KANSAS ST DEV FIN AUTH REV				1FE	2,500,000	101.178	2,529,450	2,500,000	2,500,000	0	0	0	0	4.091	4.091	AO	21,591	15,625	08/13/2015.	04/15/2027.
49130T PQ 3	KENTUCKY ST HSG CORP HSG REV 2012 SERIES			1	1FE	1,195,000	103.570	1,237,662	1,195,000	1,195,000	0	0	0	0	4.268	4.268	JJ	25,501	51,003	06/06/2012.	01/01/2028.
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES			1	1FE	4,325,000	100.058	4,327,509	4,325,000	4,325,000	0	0	0	0	3.000	3.000	MON	10,813	129,750	04/19/2013.	11/01/2041.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
49151E 7A 5	COMMONWEALTH OF KENTUCKY				1FE	2,000,000	107.477	2,149,540	2,000,000	2,000,000	0	0	0	0	4.403	4.403	MN	14,677	88,060	10/26/2010.	11/01/2020.
514136 AY 6	LANCASTER COUNTY SCHOOL DISTR SERIES A				1FE	2,000,000	100.447	2,008,940	2,000,000	2,000,000	0	0	0	0	2.463	2.463	JD	4,105	49,260	04/25/2013.	12/01/2020.
517840 2M 5	LAS VEGAS VLY NV WTR DIST				1FE	2,500,000	107.227	2,680,675	2,500,000	2,500,000	0	0	0	0	3.988	3.988	JD	8,308	99,700	09/28/2011.	06/01/2021.
517840 2N 3	LAS VEGAS VLY NV WTR DIST			1	1FE	2,393,632	107.300	2,505,455	2,335,000	2,379,407	0	(7,266)	0	0	4.138	3.747	JD	8,052	96,622	12/31/2013.	06/01/2022.
519741 FL 1	LAWRENCE CNTY SCH DIST 2012	CF		1	1FE	2,975,000	97.316	2,895,151	2,975,000	2,975,000	0	0	0	0	4.000	4.000	JD	9,917	119,000	12/05/2012.	12/01/2035.
544525 NV 6	LOS ANGELES DEP WATER & POWER				1FE	2,000,000	113.792	2,275,840	2,000,000	2,000,000	0	0	0	0	5.081	5.081	JJ	50,810	101,620	11/20/2009.	07/01/2021.
544712 2E 1	LOS ANGELES CNTY CALIF MET TRANSN AUTH S				1FE	1,500,000	108.475	1,627,125	1,500,000	1,500,000	0	0	0	0	4.280	4.280	JD	5,350	64,200	11/05/2010.	06/01/2021.
544712 2F 8	LOS ANGELES CNTY CALIF MET TRANSN AUTH S				1FE	2,150,000	110.523	2,376,245	2,150,000	2,150,000	0	0	0	0	4.530	4.530	JD	8,116	97,395	11/05/2010.	06/01/2022.
54626X BD 9	LOUISIANA ST HSG FIN AGY REV			1	1FE	2,031,575	106.884	2,159,057	2,020,000	2,029,074	0	(1,346)	0	0	4.750	4.660	AO	23,988	95,950	12/31/2013.	10/01/2029.
56052E 2G 2	MAINE ST HSG AUTH MTG PUR 2011 SERIES C-	CF		1	1FE	2,580,469	106.885	2,752,289	2,575,000	2,579,148	0	(682)	0	0	4.000	3.966	MN	13,161	103,000	12/31/2013.	11/15/2025.
56052E 2U 1	MAINE ST HSG AUTH MTG PUR			1	1FE	2,014,080	106.510	2,130,200	2,000,000	2,010,698	0	(1,758)	0	0	4.000	3.889	MN	10,222	80,000	12/31/2013.	11/15/2026.
56052E 3M 8	MAINE ST HSG AUTH MTG PUR 2012 SERIES A-			1	1FE	785,000	107.175	841,324	785,000	785,000	0	0	0	0	4.000	4.000	MN	4,012	31,400	04/27/2012.	11/15/2024.
57419P MC 0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES	CF		1	1FE	2,165,775	103.266	2,225,382	2,155,000	2,157,603	0	(2,087)	0	0	6.500	6.391	MS	46,692	140,084	08/16/2011.	03/01/2043.
57420P GS 9	MARYLAND ST ECON DEV CORP LEASE REVENUE	CF		1	1FE	2,985,930	97.084	2,912,520	3,000,000	2,988,718	0	900	0	0	3.150	3.193	JD	7,875	94,500	12/19/2012.	06/01/2026.
574218 NQ 2	MARYLAND ST HLTH & HGR EDUCTNL FACS AUTH			1	1FE	2,141,381	100.255	2,516,401	2,510,000	2,177,836	0	18,610	0	0	3.500	4.920	FA	33,188	87,850	12/31/2013.	08/15/2028.
574218 NU 3	MARYLAND ST HLTH & HGR EDUCTNL FACS AUTH			1	1FE	2,365,638	104.535	2,388,625	2,285,000	2,346,876	0	(6,943)	0	0	4.000	3.591	FA	34,529	91,400	03/14/2013.	08/15/2028.
574300 JN 0	MARYLAND TRANS AUTHORITY BUILD AMERICA B			2	1FE	500,000	112.145	560,725	500,000	500,000	0	0	0	0	5.164	5.164	JJ	12,910	25,820	07/14/2010.	07/01/2025.
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER			1	1FE	2,746,850	111.918	3,066,553	2,740,000	2,744,244	0	(645)	0	0	5.500	5.467	JJ	75,350	150,700	07/21/2011.	07/01/2026.
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER			1	1FE	1,590,000	104.925	1,668,308	1,590,000	1,590,000	0	0	0	0	4.900	4.900	JJ	38,955	77,910	06/01/2012.	07/01/2028.
57586N GX 3	MASSACHUSETTS ST HSG FIN AGY			1	1FE	1,050,000	104.231	1,094,426	1,050,000	1,050,000	0	0	0	0	5.100	5.100	JD	4,463	53,550	10/28/2011.	12/01/2030.
57586P R4 0	MASSACHUSETTS ST HSG FIN AGY SERIES 157			1	1FE	155,000	105.544	163,593	155,000	155,000	0	0	0	0	4.350	4.350	JD	562	6,743	03/08/2012.	12/01/2027.
57586Y DD 6	MASSACHUSETTS ST HSG FIN AGY 2011 SERIES	CF		1	1FE	2,593,523	106.116	2,753,710	2,595,000	2,591,624	0	(361)	0	0	4.750	4.742	JD	10,272	123,263	12/31/2013.	06/01/2035.
58506Y AK 8	MEDSTAR HEALTH INC				1FE	2,000,000	90.650	1,813,000	2,000,000	2,000,000	0	0	0	0	3.099	3.099	FA	23,415	31,679	01/29/2015.	08/15/2025.
58506Y AM 4	MEDSTAR HEALTH INC				1FE	2,000,000	91.066	1,821,320	2,000,000	2,000,000	0	0	0	0	3.399	3.399	FA	25,681	34,745	01/29/2015.	08/15/2027.
59259Y BD 0	METROPOLITAN TRANS AUTH NY			1	1FE	3,000,000	110.828	3,324,840	3,000,000	3,000,000	0	0	0	0	5.013	5.013	MN	19,217	150,390	10/07/2009.	11/15/2020.
59334D HN 7	MIAMI DADE CNTY FL WTR & SWR REV 2013 SE			1	1FE	10,579,300	116.916	11,691,600	10,000,000	10,462,841	0	(49,331)	0	0	5.000	4.291	AO	125,000	500,000	07/19/2013.	10/01/2028.
594610 7A 9	MICHIGAN STATE			1	1FE	2,495,075	110.721	2,768,025	2,500,000	2,496,870	0	419	0	0	4.650	4.673	AO	24,542	116,250	04/14/2011.	04/15/2022.
594612 BK 8	MICHIGAN ST ULT GO			1	1FE	4,000,000	98.396	3,935,840	4,000,000	4,000,000	0	0	0	0	3.800	3.800	MN	19,422	152,000	04/30/2013.	05/15/2033.
594659 AP 9	MICHIGAN ST HSG DEV AUTH SERIES A			1	1FE	400,000	103.445	413,780	400,000	400,000	0	0	0	0	4.600	4.600	JD	1,533	18,400	07/14/2011.	12/01/2026.
597502 BE 2	MIDLAND CNTY TEX HOSP DIST				1FE	1,250,000	111.198	1,389,975	1,250,000	1,250,000	0	0	0	0	5.355	5.355	MN	8,553	66,938	08/18/2009.	05/15/2019.
602245 ZA 3	MILWAUKEE COUNTY G.O.			1	1FE	3,000,000	100.003	3,000,090	3,000,000	3,000,000	0	0	0	0	3.862	3.862	JD	9,655	115,860	01/25/2013.	12/01/2030.
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E	CF		1	1FE	1,480,000	106.155	1,571,094	1,480,000	1,480,000	0	0	0	0	4.450	4.450	JJ	32,930	65,860	08/26/2011.	07/01/2031.
605580 6J 3	STATE OF MISSISSIPPI				1FE	3,417,992	109.348	3,739,702	3,420,000	3,418,824	0	176	0	0	3.931	3.938	MN	22,407	134,440	10/27/2010.	11/01/2021.
605581 FF 9	STATE OF MISSISSIPPI			2	1FE	3,000,000	97.236	2,917,080	3,000,000	3,000,000	0	0	0	0	3.729	3.729	AO	27,968	69,297	02/04/2015.	10/01/2032.
60636Y HM 6	MISSOURI ST HSG 2012 SERIES 1	CF		1	1FE	1,140,000	100.013	1,140,148	1,140,000	1,140,000	0	0	0	0	4.156	4.156	JJ	23,689	47,378	10/17/2012.	07/01/2033.
60637B CN 8	MISSOURI HOUSING 2013 SERIES A			1	1FE	1,830,000	98.614	1,804,636	1,830,000	1,830,000	0	0	0	0	2.650	2.650	MON	4,041	48,495	01/18/2013.	11/01/2040.
60637B CP 3	MISSOURI HOUSING 2013 SERIES B			1	1FE	2,030,000	98.941	2,008,502	2,030,000	2,030,000	0	0	0	0	2.650	2.650	MON	4,483	53,795	01/18/2013.	11/01/2041.
60637B CR 9	MISSOURI HOUSING 2013 SERIES D			1	1FE	1,488,264	98.754	1,638,978	1,659,657	1,500,245	0	6,087	0	0	2.550	3.256	MON	3,527	42,321	12/31/2013.	10/01/2034.
61212R T8 9	MONTANA ST BRD OF HSG 2011 SERIES B	CF		1	1FE	1,709,966	106.580	1,822,518	1,710,000	1,710,002	0	0	0	0	4.625	4.625	JD	6,591	39,544	10/14/2011.	12/01/2026.
631294 4D 4	NASHUA NH TXBL-PENNICHUCK CORP			2	1FE	2,730,780	99.442	2,983,260	3,000,000	2,740,218	0	4,802	0	0	4.376	4.973	JJ	60,535	131,280	12/31/2013.	01/15/2042.
641279 JT 2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011	CF		1	1FE	790,553	107.859	841,300	780,000	788,208	0	(1,222)	0	0	4.750	4.540	AO	9,263	18,525	12/31/2013.	10/01/2033.
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A	CF		1	1FE	3,671,488	102.775	3,602,264	3,505,000	3,631,959	0	(14,755)	0	0	3.750	3.203	JJ	65,719	131,438	03/14/2013.	07/01/2034.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
646080 MY 4	NEW JERSEY ST HIGHER ED ASSIST 2011-1			1	1FE	1,054,620	112.358	1,123,580	1,000,000	1,042,758	0	(6,090)	0	0	5.750	4.908	JD	4,792	57,500	12/31/2013.	12/01/2027.
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1			1	1FE	1,975,280	111.494	2,229,880	2,000,000	1,978,979	0	956	0	0	5.750	5.862	JD	9,583	115,000	06/08/2011.	12/01/2029.
646080 QV 6	NEW JERSEY ST HIGHER ED ASSIST 2014-1			1	1FE	3,000,000	103.051	3,091,530	3,000,000	3,000,000	0	0	0	0	3.625	3.625	JD	9,063	108,750	05/08/2014.	12/01/2030.
646108 QL 7	NEW JERESEY HOUSING 2015 SERIES E			1	1FE	3,000,000	98.425	2,952,750	3,000,000	3,000,000	0	0	0	0	4.272	4.272	MN	21,360	76,540	03/06/2015.	11/01/2030.
646136 XS 5	NEW JERSEY ST TRANSPRTN TRUST			2	1FE	6,403,353	104.356	6,397,023	6,130,000	6,396,858	0	(6,495)	0	0	5.754	5.223	JD	15,676	176,360	08/14/2015.	12/15/2028.
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3			1	1FE	1,700,000	102.054	1,734,918	1,700,000	1,700,000	0	0	0	0	3.550	3.550	MS	20,117	60,521	08/15/2012.	09/01/2032.
64763F QD 4	NEW ORLEANS, LOUISIANA			1	1FE	3,000,000	102.045	3,061,350	3,000,000	3,000,000	0	0	0	0	4.242	4.242	MS	42,420	127,260	10/12/2012.	09/01/2025.
64972C FS 7	NY HSG DEV CORP MF HSG REV 2014 Series H			1	1FE	5,025,000	105.521	5,276,050	5,000,000	5,024,852	0	(148)	0	0	4.320	4.244	MN	36,000	0	12/03/2015.	11/01/2035.
649883 TM 7	NEW YORK HOUSING 2012 SERIES 172			1	1FE	3,000,000	102.371	3,071,130	3,000,000	3,000,000	0	0	0	0	4.203	4.203	AO	31,523	126,090	07/12/2012.	10/01/2027.
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE			1	1FE	978,094	102.050	964,373	945,000	969,007	0	(3,259)	0	0	2.625	2.218	AO	6,202	24,806	02/13/2013.	04/01/2041.
649902 P3 1	THE DORMITORY AUTH OF STATE NY BUILD AME				1FE	984,450	107.762	1,077,620	1,000,000	991,179	0	1,489	0	0	4.554	4.750	FA	17,204	45,540	01/24/2011.	02/15/2021.
649902 S7 9	THE DORMITORY AUTH OF STATE NY BUILD AME				1FE	2,001,000	108.845	2,176,900	2,000,000	2,000,581	0	(79)	0	0	4.750	4.745	MS	27,972	95,000	07/14/2010.	03/15/2022.
650119 AP 5	NEW YORK UNIVERSITY				1FE	2,000,000	96.034	1,920,680	2,000,000	2,000,000	0	0	0	0	3.271	3.271	JJ	46,339	0	04/10/2015.	07/01/2027.
650119 AQ 3	NEW YORK UNIVERSITY				1FE	2,000,000	95.843	1,916,860	2,000,000	2,000,000	0	0	0	0	3.421	3.421	JJ	48,464	0	04/10/2015.	07/01/2028.
65819W AK 9	NORTH CAROLINA ST ESTRN PWR				1FE	3,000,000	102.927	3,087,810	3,000,000	3,000,000	0	0	0	0	4.058	4.058	JJ	51,063	0	07/16/2015.	07/01/2025.
658203 Z2 3	NORTH CAROLINA ST MUNI PWR AGY				1FE	2,000,000	103.355	2,067,100	2,000,000	2,000,000	0	0	0	0	3.340	3.340	JJ	29,318	0	07/09/2015.	01/01/2022.
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3			1	1FE	760,000	103.566	787,102	760,000	760,000	0	0	0	0	4.319	4.319	JJ	16,412	32,824	07/10/2012.	01/01/2029.
658289 B7 7	NORTH CAROLINA ST UNIVERSITY			2	1FE	1,000,000	98.077	980,770	1,000,000	1,000,000	0	0	0	0	3.825	3.825	AO	9,563	38,250	02/13/2013.	10/01/2033.
672319 CE 8	OAKLAND CA PENSION OBLG				1FE	2,953,320	103.883	3,116,490	3,000,000	2,964,857	0	3,597	0	0	4.350	4.527	JD	5,800	130,500	07/13/2012.	12/15/2023.
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND			1	1FE	2,485,000	116.087	2,884,762	2,485,000	2,485,000	0	0	0	0	8.570	8.662	MJSD	17,747	212,965	06/15/2000.	06/01/2020.
677555 UW 2	STATE OF OHIO OHIO ENTERPRISE BD 2002-1			2	1FE	370,000	101.521	375,628	370,000	369,989	0	(1)	0	0	7.050	7.112	MJSD	2,174	26,085	05/01/2002.	03/01/2017.
67756D FA 9	UNIVERSITY OF DAYTON				1FE	1,765,000	98.702	1,742,090	1,765,000	1,765,000	0	0	0	0	3.900	3.900	JD	5,736	45,890	03/04/2015.	12/01/2027.
678553 AS 7	OKLAHOMA CITY ECONOMIC DEV 2013A			1	1FE	2,000,000	99.492	1,989,840	2,000,000	2,000,000	0	0	0	0	3.804	3.804	MS	25,360	76,080	03/27/2013.	03/01/2027.
678553 AT 5	OKLAHOMA CITY ECONOMIC DEV 2013A			1	1FE	3,000,000	100.540	3,016,200	3,000,000	3,000,000	0	0	0	0	4.297	4.297	MS	42,970	128,910	03/27/2013.	03/01/2032.
67910H NR 7	OKLAHOMA ST MUNI PWR AUTH 2013 SERIES B			1	1FE	4,557,984	117.083	4,970,173	4,245,000	4,488,452	0	(29,529)	0	0	5.000	4.051	JJ	106,125	212,250	07/24/2013.	01/01/2026.
686343 CM 4	ORLAND IL FIRE PROTECTION DIST				1FE	1,089,430	102.938	1,219,815	1,185,000	1,107,564	0	9,251	0	0	3.500	4.609	JD	1,843	41,475	12/31/2013.	12/15/2022.
686343 CX 0	ORLAND IL FIRE PROTECTION DIST			1	1FE	2,665,000	101.573	2,706,920	2,665,000	2,665,000	0	0	0	0	4.950	4.950	JD	5,863	131,918	12/20/2012.	12/15/2032.
704879 3W 3	PEARLAND SCHOOL DISTRICT 2013B			1	1FE	3,827,107	99.149	3,772,619	3,805,000	3,821,766	0	(2,075)	0	0	3.150	3.081	FA	45,280	119,858	04/25/2013.	02/15/2028.
70914P PG 1	PENNSYLVANIA (COMMONWEALTH OF)	CF		1	1FE	3,500,000	109.792	3,842,720	3,500,000	3,500,000	0	0	0	0	4.750	4.750	JJ	76,660	166,250	01/26/2011.	07/15/2022.
709193 LY 0	PENNSYLVANIA ST INDL DEV AUTH			2	1FE	7,000,000	97.740	6,841,800	7,000,000	7,000,000	0	0	0	0	3.556	3.556	JJ	124,460	52,550	04/02/2015.	07/01/2024.
724581 ME 0	PITTSBURG CA UNIF SCH DIST TXBL ELEC 201	CF			1FE	4,548,960	99.311	4,717,273	4,750,000	4,559,953	0	5,602	0	0	4.920	5.253	FA	97,375	233,700	12/31/2013.	08/01/2034.
73358W TZ 7	PORT AUTH OF NY & NJ			1	1FE	3,131,000	101.693	3,152,483	3,100,000	3,128,317	0	(2,516)	0	0	4.426	4.300	AO	28,966	134,919	12/02/2014.	10/15/2034.
73358W UG 7	PORT AUTH OF NY & NJ			1	1FE	2,700,000	103.410	2,792,070	2,700,000	2,700,000	0	0	0	0	3.771	3.771	AO	21,495	100,120	10/29/2014.	10/15/2027.
735000 QX 2	PORT OF OAKLAND CA			1	1FE	3,279,780	108.590	3,800,650	3,500,000	3,298,751	0	7,798	0	0	4.500	5.020	MN	26,250	157,500	07/01/2013.	05/01/2032.
745190 TR 9	PUERTO RICO HWY & TRANS AUTH	SD		1	6FE	255,618	23.267	255,937	1,100,000	255,618	0	12,854	269,074	0	5.000	12.276	JJ	27,500	55,000	03/16/2010.	07/01/2030.
76221R CM 3	RHODE ISLAND HSG & MTG FIN COR 58-A			1	1FE	2,319,642	101.946	2,344,758	2,300,000	2,307,973	0	(6,049)	0	0	5.150	4.860	AO	29,613	118,450	12/31/2013.	10/01/2027.
76222R HP 0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS	CF		1	1FE	1,000,000	109.712	1,097,120	1,000,000	1,000,000	0	0	0	0	4.863	4.863	AO	12,158	48,630	05/13/2010.	04/01/2022.
791078 BB 3	ST LAWRENCE CNTY NY IDA CDC			2	1FE	1,000,000	96.518	965,180	1,000,000	1,000,000	0	0	0	0	2.752	2.752	JJ	13,760	27,520	12/12/2012.	07/01/2021.
791697 CJ 2	ST LOUIS MO SPL AD BRD SCH DST				1FE	4,838,080	107.864	5,393,200	5,000,000	4,854,716	0	8,353	0	0	4.700	5.020	AO	58,750	235,000	12/31/2013.	04/01/2028.
79742G AF 8	SAN DIEGO COUNTY CA AIRPORT AUTHORITY SE			1	1FE	3,000,000	108.272	3,248,160	3,000,000	3,000,000	0	0	0	0	5.594	5.594	JJ	83,910	167,820	02/06/2014.	07/01/2043.
797669 UP 1	SAN FRANCISCO CA BAY AREA 2012 SER B (R			1	1FE	4,000,000	100.286	4,011,440	4,000,000	4,000,000	0	0	0	0	4.087	4.087	JJ	81,740	163,480	09/21/2012.	07/01/2032.
798165 KV 7	SAN JOSE CA MF HSG REVENUE 2011 A-1			1	1FE	3,572,215	107.036	3,810,482	3,560,000	3,569,641	0	(1,447)	0	0	4.350	4.296	AO	30,112	154,860	12/31/2013.	10/01/2028.
798186 YW 6	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION	CF		1	1FE	1,956,629	98.804	2,178,628	2,205,000	1,987,372	0	15,689	0	0	3.374	4.560	FA	30,999	74,397	12/31/2013.	08/01/2026.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
798186 YX 4	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION	CF...	..	1	1FE	3,129,300	102.311	3,499,036	3,420,000	3,156,037	0	13,624	0	0	3.924	4.699	FA	55,917	134,201	12/31/2013.	08/01/2029.
798186 YY 2	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION	CF...	..	1	1FE	3,750,000	99.937	3,747,638	3,750,000	3,750,000	0	0	0	0	4.469	4.469	FA	69,828	167,588	01/17/2013.	08/01/2034.
799017 KX 5	SAN MATEO CA UNION HS DISTRICT		..		1FE	875,000	98.918	865,533	875,000	875,000	0	0	0	0	3.070	3.070	MS	8,954	26,863	10/25/2012.	09/01/2023.
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA	CF...	..	1	1FE	3,113,190	101.913	3,057,390	3,000,000	3,103,201	0	(9,989)	0	0	4.000	3.192	JJ	58,000	0	06/25/2015.	07/01/2037.
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1		..	1	1FE	2,800,000	99.416	2,783,648	2,800,000	2,800,000	0	0	0	0	2.950	2.950	MON	6,883	82,600	04/12/2013.	01/01/2041.
83755N EV 0	SOUTH DAKOTA HSG DEV AUTH 2011 SERIES 2		..	1	1FE	468,102	106.459	495,034	465,000	467,359	0	(389)	0	0	4.125	4.018	MN	3,197	19,181	12/31/2013.	11/01/2028.
83756C AZ 8	SOUTH DAKOTA HSG DEV AUTH MTGE 2012 SERI	CF...	..	1	1FE	155,000	101.941	158,009	155,000	155,000	0	0	0	0	3.750	3.750	MN	969	5,813	05/23/2012.	05/01/2033.
843146 3Q 2	SOUTHERN ILLINOIS UNIV 2012B-2		..		2FE	3,000,000	93.358	2,800,740	3,000,000	3,000,000	0	0	0	0	4.400	4.400	AO	33,000	132,000	12/06/2012.	04/01/2035.
843375 ZG 4	SOUTHERN MINNESOTA MUNICIPAL POWER AGENC		..		1FE	1,790,000	101.382	1,814,738	1,790,000	1,790,000	0	0	0	0	3.974	3.974	JJ	35,567	71,135	10/14/2010.	01/01/2020.
850593 AD 6	SPRINGFIELD ILL METRO SAN DIST		..		1FE	500,000	103.451	517,255	500,000	500,000	0	0	0	0	4.908	4.908	JJ	12,270	24,540	04/09/2010.	01/01/2017.
850593 AE 4	SPRINGFIELD ILL METRO SAN DIST		..		1FE	500,000	106.675	533,375	500,000	500,000	0	0	0	0	5.161	5.161	JJ	12,903	25,805	04/09/2010.	01/01/2018.
86768M AQ 5	SUNRISE FL SPL ASSMNT		..	2	2FE	1,000,000	99.745	997,450	1,000,000	1,000,000	0	0	0	0	4.800	4.798	MN	8,000	30,533	02/26/2015.	05/01/2025.
875301 FF 5	TAMPA-HILLSBOROUGH CNTY FL EXP		..	1	1FE	1,000,000	100.872	1,008,720	1,000,000	1,000,000	0	0	0	0	3.420	3.420	JJ	17,100	34,200	12/13/2012.	07/01/2023.
875301 FG 3	TAMPA-HILLSBOROUGH CNTY FL EXP		..	1	1FE	1,000,000	100.925	1,009,250	1,000,000	1,000,000	0	0	0	0	3.590	3.590	JJ	17,950	35,900	12/13/2012.	07/01/2024.
882722 VK 4	TEXAS TRANSPORTATION COMMISSIO		..		1FE	4,500,000	107.928	4,856,760	4,500,000	4,500,000	0	0	0	0	3.823	3.823	AO	43,009	172,035	09/22/2010.	04/01/2023.
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B	CF...	..	1	1FE	3,528,826	106.638	3,753,658	3,520,000	3,526,563	0	(1,155)	0	0	4.450	4.408	JJ	78,320	156,640	12/31/2013.	01/01/2030.
91412G QL 2	UNIVERSITY OF CALIFORNIA		..	1	1FE	4,000,000	102.200	4,088,000	4,000,000	4,000,000	0	0	0	0	4.062	4.062	MN	20,761	162,480	02/28/2013.	05/15/2033.
91417K N3 1	UNIV OF COLORADO CO ENTERPRISE		..	1	1FE	2,500,000	96.479	2,411,975	2,500,000	2,500,000	0	0	0	0	3.039	3.039	JD	6,331	58,459	01/16/2015.	06/01/2027.
92428C JE 5	VERMONT STUDENT ASSISTANCE COR		..	1	1FE	3,243,768	103.716	3,422,628	3,300,000	3,250,262	0	4,718	0	0	3.750	3.927	JD	5,500	123,750	05/29/2014.	06/15/2026.
92812Q V2 0	VIRGINIA ST HSG AUTH DEV AUTH SERIES D	CF...	..	1	1FE	3,500,000	105.953	3,708,355	3,500,000	3,500,000	0	0	0	0	5.051	5.051	JJ	88,393	176,785	11/17/2011.	01/01/2034.
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		..		1FE	1,377,658	99.581	1,371,886	1,377,658	1,377,658	0	0	0	0	2.750	2.756	MON	3,157	37,886	04/25/2013.	04/25/2042.
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A		..		1FE	4,957,705	99.401	4,928,008	4,957,705	4,957,705	0	0	0	0	3.250	3.250	MON	2,685	0	10/29/2015.	06/25/2042.
92817Q KR 2	VIRGINIA RES AUTH INF REV BND SERIES 20		..		1FE	409,590	102.563	420,508	410,000	409,944	0	64	0	0	4.470	4.487	MN	3,055	18,327	06/09/2009.	11/01/2016.
92817Q Q5 4	VIRGINIA RES AUTH INF REV BND SERIES 20		..	1	1FE	1,000,000	107.369	1,073,690	1,000,000	1,000,000	0	0	0	0	3.830	3.830	MN	6,383	38,300	11/05/2010.	11/01/2021.
92817S XW 3	VIRGINIA ST PUBLIC SCH AUTH		..		1FE	2,751,420	105.565	3,166,950	3,000,000	2,771,234	0	10,104	0	0	4.250	4.979	JD	5,667	127,500	12/31/2013.	12/15/2030.
928181 GY 6	VIRGINIA RES AUTH WTR & SEWER		..	2	1FE	1,000,000	96.440	964,400	1,000,000	1,000,000	0	0	0	0	3.820	3.820	MN	6,367	38,200	11/07/2012.	11/01/2029.
93265P BT 5	WALNUT ENERGY CENTER AUTHORITY		..		1FE	1,466,713	110.144	1,602,595	1,455,000	1,461,358	0	(1,091)	0	0	5.200	5.100	JJ	37,830	75,660	05/21/2010.	01/01/2021.
935187 HJ 6	WARREN COUNTY SCHOOL DISTRICT QZAB 2012		..		1FE	3,430,000	99.901	3,426,604	3,430,000	3,430,000	0	0	0	0	4.185	4.185	MN	18,342	143,546	10/25/2012.	11/15/2033.
93978H GA 7	WASHINGTON HEALTH CARE SER A 2012		..	1	1FE	2,144,525	104.016	2,600,400	2,500,000	2,165,096	0	10,436	0	0	4.000	5.120	AO	25,000	100,000	12/31/2013.	10/01/2034.
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES	CF...	..	1	1FE	1,934,590	106.681	2,058,943	1,930,000	1,933,487	0	(579)	0	0	4.500	4.461	AO	21,713	86,850	12/31/2013.	10/01/2031.
940858 L3 5	WASHOE COUNTY NEVADA SCH DIST		..		1FE	1,000,000	108.353	1,083,530	1,000,000	1,000,000	0	0	0	0	5.070	5.070	JD	4,225	50,700	10/28/2009.	06/01/2018.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						380,561,066	XXX	395,052,050	383,041,193	380,522,202	0	5,000	269,074	0	XXX	XXX	XXX	4,086,687	14,039,524	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
419818 HM 4	HAWAII HOUSING 2013 SERIES A		..		1FE	1,771,265	99.398	1,899,411	1,910,914	1,779,667	0	4,265	0	0	2.600	3.055	MON	4,140	49,684	12/31/2013.	07/01/2037.
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES		..	1	1FE	2,835,000	101.027	2,864,115	2,835,000	2,835,000	0	0	0	0	2.720	2.720	MON	6,426	77,112	03/13/2013.	11/01/2041.
1299999. U.S. States, Territories - Residential Mortgage-Backed Securities						4,606,265	XXX	4,763,526	4,745,914	4,614,667	0	4,265	0	0	XXX	XXX	XXX	10,566	126,796	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						385,167,331	XXX	399,815,576	387,787,107	385,136,869	0	9,265	269,074	0	XXX	XXX	XXX	4,097,253	14,166,320	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
004284 B5 3	ACALANES CA UNION HIGH SCH DIS		..		1FE	2,645,000	97.263	2,572,606	2,645,000	2,645,000	0	0	0	0	2.781	2.781	FA	30,649	73,557	05/03/2013.	08/01/2023.
213248 BB 2	COOK CNTY IL SALES TAX REV		..	1	1FE	1,000,000	102.853	1,028,530	1,000,000	1,000,000	0	0	0	0	5.354	5.354	MN	6,841	53,540	07/12/2013.	11/15/2035.
623040 HH 8	MT SAN ANTONIO CA CMNTY CLG DI 2013 SERI		..		1FE	1,000,000	108.135	1,081,350	1,000,000	1,000,000	0	0	0	0	4.103	4.103	FA	17,096	41,030	07/10/2013.	08/01/2023.
736688 FN 7	PORTLAND COMMUNITY COLLEGE DIS		..	2	1FE	3,524,625	109.064	3,544,580	3,250,000	3,476,970	0	(25,427)	0	0	4.810	3.744	JD	13,027	156,325	01/30/2014.	06/01/2027.
845040 JT 2	S W TX HGR EDU AUTH 2013 SERIES B		..	1	1FE	5,694,623	99.671	6,159,668	6,180,000	5,759,950	0	27,120	0	0	3.466	4.205	AO	53,550	214,199	07/09/2013.	10/01/2027.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						13,864,248	XXX	14,386,734	14,075,000	13,881,920	0	1,693	0	0	XXX	XXX	XXX	121,163	538,651	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						13,864,248	XXX	14,386,734	14,075,000	13,881,920	0	1,693	0	0	XXX	XXX	XXX	121,163	538,651	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
05914F JL 5	BALTIMORE COUNTY MARYLAND				1FE	6,897,792	104.547	7,213,743	6,900,000	6,898,507	0	161	0	0	3.810	3.813	MN	43,815	262,890	11/03/2010.	11/01/2023.
280792 AA 0	EDINBURG TEX INDL DEV CORP GUAR LEASE RE			2	2FE	7,726,342	114.697	8,342,422	7,273,444	7,519,625	0	(13,004)	0	0	8.180	7.505	MN	99,161	594,968	03/13/2002.	11/01/2028.
313373 KN 1	FEDERAL HOME LOAN BANK	CF		1		4,140,640	113.831	4,553,240	4,000,000	4,106,398	0	(8,146)	0	0	4.375	4.057	AO	30,625	175,000	06/22/2011.	04/28/2026.
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC			2	1FE	7,389,400	100.208	7,265,080	7,250,000	7,363,020	0	(11,581)	0	0	3.666	3.475	MON	19,196	265,785	12/16/2014.	08/05/2030.
452024 HE 5	ILLINOIS MUNICIPAL ELEC AGENCY				1FE	3,000,000	108.831	3,264,930	3,000,000	3,000,000	0	0	0	0	5.399	5.399	FA	67,488	161,970	11/19/2010.	02/01/2020.
452024 HF 2	ILLINOIS MUNICIPAL ELEC AGENCY				1FE	3,000,000	110.967	3,329,010	3,000,000	3,000,000	0	0	0	0	5.599	5.599	FA	69,988	167,970	11/19/2010.	02/01/2021.
452151 LD 3	ILLINOIS STATE				2FE	2,866,830	101.956	3,058,680	3,000,000	2,955,096	0	17,074	0	0	4.350	5.016	JD	10,875	130,500	03/16/2010.	06/01/2018.
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE			2	1FE	11,475,004	130.392	14,962,441	11,475,004	11,475,004	0	0	0	0	8.000	8.002	JJ	423,300	918,000	02/25/2002.	07/15/2028.
658203 V5 0	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWB				1FE	1,000,000	96.283	962,830	1,000,000	1,000,000	0	0	0	0	3.522	3.522	JJ	17,610	35,220	11/30/2012.	01/01/2027.
658203 V6 8	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWB				1FE	1,000,000	97.084	970,840	1,000,000	1,000,000	0	0	0	0	3.672	3.672	JJ	18,360	36,720	11/30/2012.	01/01/2028.
677521 HL 3	STATE OF OHIO ULT GO				1FE	4,000,000	107.987	4,319,480	4,000,000	4,000,000	0	0	0	0	4.061	4.061	FA	67,683	162,440	11/23/2010.	08/01/2020.
677521 HN 9	STATE OF OHIO ULT GO				1FE	1,000,000	110.623	1,106,230	1,000,000	1,000,000	0	0	0	0	4.461	4.461	FA	18,588	44,610	11/23/2010.	08/01/2022.
74526Q A7 7	PUERTO RICO ELEC PWR AUTH REV			1	6FE	1,104,000	65.008	1,560,192	2,400,000	1,122,537	0	12,834	0	0	7.000	16.137	JJ	84,000	168,000	08/12/2013.	07/01/2033.
74529J NX 9	PUERTO RICO SALES TAX FIN CORP			1	6FE	1,240,140	56.644	1,132,880	2,000,000	1,132,880	(111,562)	5,986	561,821	0	5.250	6.020	FA	43,750	105,000	08/20/2013.	08/01/2040.
880591 CU 4	TENN VALLEY AUTH SERIES E POWER BONDS	CF		1		20,288,375	109.642	19,187,350	17,500,000	17,990,543	0	(234,459)	0	0	6.250	4.730	JD	48,611	1,093,750	12/11/2003.	12/15/2017.
880591 CU 4	TENN VALLEY AUTH SERIES E POWER BONDS			1	1	2,861,476	109.642	2,658,819	2,425,000	2,500,760	0	(36,274)	0	0	6.250	4.560	JD	6,736	151,563	03/10/2003.	12/15/2017.
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR			2	1	3,952,012	132.728	5,245,415	3,952,012	3,952,021	0	0	0	0	7.467	7.584	MON	24,591	295,097	05/20/2002.	05/01/2032.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						82,942,011	XXX	89,133,582	81,175,460	80,016,391	(111,562)	(267,409)	561,821	0	XXX	XXX	XXX	1,094,377	4,769,483	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
313399 EK 9	FHLMC 2348 ZK			2	1	958,288	114.235	1,085,447	950,188	949,719	0	(633)	0	0	6.000	5.993	MON	4,751	57,011	11/13/2002.	08/15/2031.
31339D 7A 0	FHLMC 2417 KZ			2	1	1,763,422	112.795	2,032,482	1,801,932	1,788,253	0	6,913	0	0	6.000	6.254	MON	9,010	108,116	09/05/2002.	02/15/2032.
31339G JU 6	FHLMC 2367 ZK			2	1	1,378,541	113.931	1,564,062	1,372,815	1,371,989	0	395	0	0	6.000	6.032	MON	6,864	82,369	09/26/2002.	10/15/2031.
31339M FE 3	FHLMC 2389 ZB			2	1	991,953	112.720	1,183,464	1,049,910	1,020,520	0	2,108	0	0	6.000	6.487	MON	5,250	62,994	08/01/2002.	12/15/2031.
31339N 5V 4	FHLMC 2403 DZ			2	1	821,605	109.255	976,569	893,844	854,352	0	(26,928)	0	0	5.500	6.241	MON	4,097	49,161	08/19/2002.	01/15/2032.
31339W XR 2	FHLMC 2439 EZ			2	1	2,775,063	112.914	3,246,666	2,875,341	2,829,535	0	(10,066)	0	0	6.000	6.380	MON	14,377	172,520	08/20/2002.	04/15/2032.
3133T2 DL 1	FHLMC REMIC 1642 PJ			2	1	574,490	109.292	693,903	634,905	621,244	0	2,170	0	0	6.000	6.875	MON	3,175	38,095	02/15/1994.	11/15/2023.
3133TH TM 9	FHLMC 2116 ZA			2	1	1,170,332	113.123	1,395,159	1,233,308	1,214,652	0	(2,888)	0	0	6.000	6.453	MON	6,167	73,999	08/07/2002.	01/15/2029.
3133TJ HS 5	FHLMC 2125 JZ			2	1	1,181,104	109.976	1,355,781	1,232,799	1,218,163	0	678	0	0	6.000	6.389	MON	6,164	73,968	08/12/2002.	02/15/2029.
313401 YH 8	FHLMC 15 POOL# 360005			2	1	278	101.630	287	282	279	0	0	0	0	9.500	9.799	MON	2	27	07/24/1987.	07/01/2017.
31359F AM 0	FNMA REMIC 1993-208 K			2	1	434,931	114.272	524,024	458,576	452,048	0	1,264	0	0	6.500	7.000	MON	2,484	29,807	02/25/1994.	11/25/2023.
31359G B8 8	FNMA REMIC 1994-30 K	CF		2	1	319,455	110.125	369,101	335,166	330,422	0	(46)	0	0	6.500	6.960	MON	1,815	21,786	02/28/1994.	02/25/2024.
31359G B8 8	FNMA REMIC 1994-30 K			2	1	573,922	110.125	663,115	602,147	593,624	0	(83)	0	0	6.500	6.960	MON	3,262	39,140	02/28/1994.	02/25/2024.
3136A1 NZ 4	FANNIE MAE 2011-96 NB	CF		2	1	5,142,188	106.254	5,312,700	5,000,000	5,101,036	0	(24,907)	0	0	4.000	3.494	MON	16,667	200,000	02/07/2014.	09/25/2040.
3136A4 AE 9	FANNIE MAE 2012-22 NY	CF		2	1	2,623,864	102.920	2,505,521	2,434,435	2,580,827	0	(13,852)	0	0	3.500	2.788	MON	7,100	85,205	08/27/2012.	03/25/2027.
3136A7 4W 9	FNR 2012-96 VB	CF		2	1	10,925,000	101.786	10,178,600	10,000,000	10,685,219	0	(80,916)	0	0	3.500	2.558	MON	29,167	350,000	10/04/2012.	08/25/2032.
3136A7 XG 2	FNR 2012-87 CV	CF		2	1	10,404,688	97.689	9,768,900	10,000,000	10,292,988	0	(33,852)	0	0	3.000	2.591	MON	25,000	300,000	07/30/2012.	08/25/2032.
3136A8 DP 2	FANNIE MAE 2012-104 V	CF		2	1	7,266,471	101.971	6,841,033	6,708,802	7,061,359	0	(44,827)	0	0	3.500	2.396	MON	19,567	234,808	08/06/2012.	02/25/2038.
3136A9 2Q 0	FNR 2012-118 VD	CF		2	1	6,904,462	96.264	6,373,639	6,621,000	6,837,920	0	(22,482)	0	0	3.000	2.594	MON	16,553	198,630	10/05/2012.	10/25/2032.
3136A9 2W 7	FNR 2012-118 VB	CF		2	1	5,200,000	98.135	4,906,750	5,000,000	5,153,161	0	(15,267)	0	0	3.000	2.621	MON	12,500	150,000	10/15/2012.	10/25/2032.
3136A9 LC 0	FNR 2012-114 VG	CF		2	1	4,061,668	102.636	3,885,799	3,786,000	3,992,601	0	(26,413)	0	0	3.500	2.762	MON	11,043	132,510	10/17/2012.	09/25/2029.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136A9 WW 4	FNR 2012-121 GV	CF...	..	2	1	4,709,961	101.123	4,332,945	4,284,826	4,548,966	0	(83,863)	0	0	3.500	2.101	MON...	12,497	149,969	10/05/2012.	01/25/2030.
3136AG HV 7	FANNIE MAE 2013-94 CV	CF...	..	2	1	4,546,401	104.167	4,765,822	4,575,175	4,552,444	0	2,688	0	0	3.500	3.598	MON...	13,344	160,131	08/14/2013.	07/25/2033.
3136AJ LN 4	FANNIE MAE 2014-21 KW	CF...	..	2	1	4,397,899	106.376	4,474,175	4,206,000	4,373,413	0	(16,346)	0	0	4.000	3.505	MON...	14,020	168,240	05/19/2014.	04/25/2041.
3136AJ PY 6	FANNIE MAE 2014-19 VK	CF...	..	2	1	3,228,750	109.712	3,291,360	3,000,000	3,194,027	0	(21,320)	0	0	4.500	3.579	MON...	11,250	135,000	04/17/2014.	04/25/2034.
3137A0 LY 9	FHR 3698 GL	CF...	..	2	1	4,632,449	109.779	4,940,042	4,500,000	4,613,417	0	(10,021)	0	0	4.500	4.197	MON...	16,875	202,500	12/31/2013.	07/15/2030.
3137A2 NL 1	FHR 3756 PC	CF...	..	2	1	3,944,354	106.778	4,108,988	3,848,150	3,914,268	0	(17,356)	0	0	4.000	3.572	MON...	12,827	153,926	10/23/2013.	11/15/2040.
3137A8 UG 1	FHR 3837 DB	CF...	..	2	1	2,959,815	108.084	3,078,734	2,848,460	2,927,819	0	(8,802)	0	0	4.500	3.828	MON...	10,682	128,181	12/31/2013.	04/15/2041.
3137AB X7 1	FANNIE MAE 3870 MG	CF...	..	2	1	4,993,690	107.033	5,351,628	5,000,000	4,994,013	0	(138)	0	0	4.000	4.030	MON...	16,667	200,000	12/31/2013.	06/15/2041.
3137AF X3 1	FHR 3944 LM	CF...	..	2	1	11,109,340	102.364	10,714,077	10,466,624	10,886,577	0	(74,896)	0	0	3.000	2.268	MON...	26,167	313,999	07/26/2012.	10/15/2026.
3137AJ JK 1	FHR 3962 EB	CF...	..	2	1	3,227,978	103.392	3,094,740	2,993,199	3,170,590	0	(17,981)	0	0	3.500	2.751	MON...	8,730	104,762	08/27/2012.	11/15/2026.
3137AR HC 3	FHR 4057 DV	CF...	..	2	1	10,768,750	105.801	10,580,143	10,000,000	10,584,953	0	(62,538)	0	0	3.500	2.782	MON...	29,167	350,000	08/07/2012.	04/15/2031.
3137AR V4 5	FHR 4085 VB		..	2	1	3,690,865	104.920	3,601,250	3,432,365	3,657,779	0	(33,086)	0	0	3.500	2.188	MON...	10,011	100,111	02/03/2015.	09/15/2028.
3137AR WS 1	FHR 4073 HC	CF...	..	2	1	4,870,598	100.526	4,525,700	4,501,997	4,705,212	0	(46,401)	0	0	3.500	2.240	MON...	13,131	157,570	08/06/2012.	03/15/2035.
3137AV 3T 2	FHR 4122 VN	CF...	..	2	1	5,542,667	105.700	5,428,771	5,136,000	5,470,828	0	(22,707)	0	0	3.500	2.843	MON...	14,980	179,760	12/18/2012.	09/15/2029.
3137AV 6P 7	FHR 4121 MV	CF...	..	2	1	7,117,592	99.395	6,714,669	6,755,537	6,996,503	0	(30,861)	0	0	3.000	2.320	MON...	16,889	202,666	10/05/2012.	12/15/2035.
3137AX EE 9	FHR 4147 VN	CF...	..	2	1FE	3,699,838	97.250	3,802,480	3,910,000	3,719,236	0	12,409	0	0	3.000	3.521	MON...	9,775	117,300	06/10/2014.	10/15/2029.
3137B3 4W 5	FHR 4215 LV	CF...	..	2	1	6,334,042	100.239	6,376,087	6,360,877	6,338,001	0	1,398	0	0	3.500	3.560	MON...	9,895	222,631	08/21/2013.	04/15/2033.
313920 SU 5	FNMA 2001-35 ZG		..	2	1	631,298	115.664	755,152	652,884	643,983	0	442	0	0	6.500	6.809	MON...	3,536	42,437	06/18/2002.	08/25/2031.
31392E H6 0	FNMA 2002-69 Z		..	2	1	770,357	111.714	901,846	807,281	791,910	0	(5,747)	0	0	5.500	5.959	MON...	3,700	44,400	09/26/2002.	10/25/2032.
31392K HM 1	FHLMC 2445 0Z		..	2	1	1,529,235	113.884	1,775,294	1,558,857	1,543,059	0	(2,921)	0	0	6.500	6.719	MON...	8,444	101,326	07/31/2002.	05/15/2032.
31392M U4 2	FHLMC 2463 Z		..	2	1	515,660	110.790	592,192	534,519	529,440	0	212	0	0	6.000	6.339	MON...	2,673	32,071	08/21/2002.	06/15/2032.
31392M U5 9	FHLMC 2463 ZB		..	2	1	1,244,721	110.986	1,390,413	1,252,778	1,248,463	0	74	0	0	6.500	6.623	MON...	6,786	81,431	08/19/2002.	06/15/2032.
31392P HP 3	FHLMC 2459 LZ		..	2	1	1,277,543	107.666	1,427,354	1,325,722	1,306,872	0	(2,280)	0	0	6.500	6.826	MON...	7,181	86,172	06/04/2002.	06/15/2032.
31392P RL 1	FHLMC 2484 Z		..	2	1	920,167	113.674	1,137,929	1,001,042	980,001	0	16,127	0	0	6.000	6.937	MON...	5,005	60,062	07/09/2002.	07/15/2032.
31392R RJ 2	FHLMC 2468 ZA	CF...	..	2	1	2,698,758	113.896	3,189,983	2,800,782	2,766,895	0	105	0	0	6.000	6.411	MON...	14,004	168,047	08/21/2002.	07/15/2032.
31392R WT 4	FHLMC 2492 Z		..	2	1	1,344,745	110.662	1,649,296	1,490,396	1,441,631	0	1,418	0	0	5.500	6.498	MON...	6,831	81,972	08/19/2002.	08/15/2032.
31392U EE 0	FHLMC 2504 Z		..	2	1	1,389,658	113.562	1,637,924	1,442,316	1,431,859	0	13,511	0	0	6.000	6.383	MON...	7,212	86,539	09/04/2002.	09/15/2032.
31392U JL 9	FHLMC 2499 VZ		..	2	1	1,641,830	113.056	1,889,680	1,671,452	1,659,773	0	(4,266)	0	0	6.000	6.229	MON...	8,357	100,287	10/01/2002.	09/15/2032.
31392W JU 5	FHLMC 2509 ZQ		..	2	1	1,115,616	110.919	1,295,634	1,168,089	1,153,252	0	4,532	0	0	5.500	6.034	MON...	5,354	64,245	10/10/2002.	10/15/2032.
31393A VK 0	FNMA 2003-30 HY	CF...	..	2	1	423,452	112.403	502,180	446,767	434,274	0	(6,244)	0	0	5.500	6.019	MON...	2,048	24,572	09/03/2003.	04/25/2033.
31393C LX 9	FNMA 2003-48 GH		..	2	1	3,937,709	112.200	4,522,697	4,030,924	3,992,614	0	(3,525)	0	0	5.500	5.757	MON...	18,475	221,701	09/18/2003.	06/25/2033.
31393N 4A 4	FHLMC 2589 GM	CF...	..	2	1	1,427,495	110.779	1,572,270	1,419,290	1,418,887	0	(758)	0	0	5.500	5.485	MON...	6,505	78,061	04/24/2003.	03/15/2033.
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2		..	2	1	5,031,446	106.701	5,588,506	5,237,538	5,187,038	0	30,188	0	0	5.500	5.968	MON...	24,005	288,065	09/08/2004.	07/25/2034.
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2	CF...	..	2	1	10,251,799	106.701	11,177,011	10,475,076	10,405,690	0	29,871	0	0	5.500	5.763	MON...	48,011	576,129	09/08/2004.	07/25/2034.
31397S SJ 4	FANNIE MAE 2011-24 GY	CF...	..	2	1	5,192,000	107.220	5,361,000	5,000,000	5,097,768	0	(65,550)	0	0	4.500	3.466	MON...	18,750	225,000	12/31/2013.	04/25/2041.
31397U YM 5	FNR 2011-68 CB	CF...	..	2	1	5,183,844	102.322	5,011,732	4,898,000	5,082,308	0	(5,777)	0	0	3.000	2.275	MON...	12,245	146,940	08/03/2012.	07/25/2026.
31398N Y2 4	FANNIE MAE 2010-123 PM	CF...	..	2	1	2,680,219	107.057	3,024,360	2,825,000	2,733,442	0	14,249	0	0	4.000	4.651	MON...	9,417	113,000	07/14/2011.	07/25/2040.
31398Q TQ 0	FREDDIE MAC 3747 HX	CF...	..	2	1	5,284,375	109.447	5,472,326	5,000,000	5,218,595	0	(33,185)	0	0	4.500	3.724	MON...	18,750	225,000	11/01/2013.	11/15/2039.
31398Q UG 0	FREDDIE MAC 3747 PW	CF...	..	2	1	3,090,000	104.873	3,146,201	3,000,000	3,070,241	0	(10,200)	0	0	4.000	3.599	MON...	10,000	120,000	12/18/2013.	10/15/2039.
31398R NW 1	FANNIE MAE 2010-59 BP	CF...	..	2	1	9,799,661	110.328	10,056,525	9,115,116	9,649,272	0	(75,826)	0	0	5.000	3.926	MON...	37,980	455,756	12/31/2013.	06/25/2040.
31405W QT 5	FNMA POOL 801566	SD..	..	2	1	46,556	103.543	47,921	46,281	46,260	0	(31)	0	0	5.000	4.904	MON...	193	2,314	08/25/2005.	01/01/2020.
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		..	2	1FE	6,656,485	100.933	6,560,415	6,499,778	6,573,502	0	(40,129)	0	0	3.000	2.568	MON...	16,249	194,993	07/30/2012.	01/27/2038.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						229,331,343	XXX	233,730,454	222,510,548	228,004,986	0	(865,163)	0	0	XXX	XXX	XXX	753,633	9,127,412	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
05490R AA 4	BANC OF AMERICA MERRILL LYNCH 2015-ASTR			2	1FM	5,145,060	102.537	5,126,850	5,000,000	5,141,237	0	(3,823)	0	0	3.819	3.533	MON	9,017	63,650	07/24/2015.	07/14/2037.
3136AE TT 4	FANNIE MAE 2013-54 BA	CF		2	1	4,343,572	100.957	4,238,130	4,197,955	4,314,644	0	(9,799)	0	0	3.000	2.643	MON	10,495	125,939	04/26/2013.	06/25/2043.
3137B1 U7 5	FHLMC MULTIFAM STRU PASS THRU KSO1 A2			2	1	4,079,916	99.465	3,978,600	4,000,000	4,056,718	0	(8,979)	0	0	2.522	2.270	MON	8,407	100,880	05/02/2013.	01/25/2023.
3137B2 PC 8	FHR 4212 CB	CF		2	1	3,155,625	108.033	3,240,995	3,000,000	3,129,887	0	(16,901)	0	0	4.000	3.322	MON	10,000	120,000	05/21/2014.	02/15/2039.
3137BJ MX 8	FREDDIE MAC 4468 UB	CF		2	1	3,509,733	102.599	3,545,559	3,455,737	3,508,151	0	(1,582)	0	0	3.500	3.363	MON	5,376	50,396	07/20/2015.	08/15/2044.
3137BK GJ 3	FHLMC MULTIFAMILY STRUCTURED P K151 A2	CF		2	1	6,119,742	103.261	6,195,660	6,000,000	6,115,757	0	(3,985)	0	0	3.399	3.200	MON	16,995	84,975	07/08/2015.	10/25/2029.
3137BK GK 0	FHLMC MULTIFAMILY STRUCTURED P K151 A3	CF		2	1	4,079,592	101.490	4,059,600	4,000,000	4,077,471	0	(2,121)	0	0	3.511	3.341	MON	11,703	58,517	07/08/2015.	04/25/2030.
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1			2	1	5,639,091	101.038	5,604,768	5,547,215	5,637,207	0	(1,884)	0	0	3.500	3.364	MON	16,179	80,897	07/23/2015.	05/25/2045.
3138L4 EQ 2	FANNIE MAE AM3742	CF		2	1	4,682,813	101.072	5,053,622	5,000,000	4,749,898	0	28,044	0	0	3.150	3.967	MON	13,563	159,688	08/15/2013.	09/01/2025.
3138L4 J3 8	FANNIE MAE AM3881			2	1	2,955,352	106.239	3,187,168	3,000,000	2,965,226	0	4,367	0	0	3.830	4.047	MON	9,894	116,488	09/05/2013.	08/01/2025.
3138L4 S2 0	FANNIE MAE AM4136	CF		2	1	2,892,656	103.309	3,099,266	3,000,000	2,914,846	0	9,499	0	0	3.370	4.109	MON	8,706	102,502	09/05/2013.	08/01/2023.
36230M FL 6	GN 752871	CF		2	1	5,014,732	107.569	5,186,830	4,821,858	5,002,135	0	(7,862)	0	0	3.850	3.448	MON	15,470	185,642	05/21/2014.	07/15/2036.
38378N F3 2	GNMA 2014-50 C			2	1	7,242,813	101.640	7,114,800	7,000,000	7,217,694	0	(25,119)	0	0	3.400	2.944	MON	19,833	178,500	03/26/2015.	02/16/2047.
38378N KA 0	GNMA 2013-173 VB			2	1	2,932,272	102.610	3,008,804	2,932,272	2,932,272	0	0	0	0	3.500	3.456	MON	8,552	102,629	03/26/2014.	10/16/2033.
38378X 6B 2	GNMA 2015-5 KV	CF		2	1	5,888,820	98.497	5,757,133	5,844,983	5,885,725	0	(3,095)	0	0	3.250	3.093	MON	15,830	79,151	07/09/2015.	05/16/2038.
43232E CU 1	HSG FIN AUTH OF HILLSBOROUGH			1	1FE	2,385,000	99.872	2,381,947	2,385,000	2,385,000	0	0	0	0	3.600	3.600	JD	7,155	85,860	12/19/2012.	12/01/2032.
61765D AT 5	MORGAN STANLEY CAPITAL I TRUST 2015-MS1			2	1FM	3,029,811	101.314	3,039,420	3,000,000	3,028,384	0	(1,427)	0	0	3.510	3.398	MON	4,680	43,875	06/25/2015.	05/15/2058.
914692 X6 0	UNIV OF NEW MEXICO HOSPITAL			1	1FE	2,500,000	98.548	2,463,700	2,500,000	2,500,000	0	0	0	0	3.532	3.532	JD	2,698	52,980	05/07/2015.	06/20/2032.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						75,596,600	XXX	76,282,852	74,685,020	75,562,252	0	(44,667)	0	0	XXX	XXX	XXX	194,553	1,792,569	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						387,869,954	XXX	399,146,888	378,371,028	383,583,629	(111,562)	(1,177,239)	561,821	0	XXX	XXX	XXX	2,042,563	15,689,464	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003# AB 9	A&E TELEVISION NETWORKS LLC				1	5,542,315	101.158	5,563,690	5,500,000	5,541,196	0	(1,119)	0	0	3.630	3.502	FA	71,541	72,600	10/07/2015.	08/22/2022.
00037B AB 8	ABB FINANCE USA INC				1FE	3,939,760	98.908	3,956,320	4,000,000	3,959,648	0	5,669	0	0	2.875	3.051	MN	16,931	115,000	05/04/2012.	05/08/2022.
00038A AB 9	ABB TREASURY CENTER USA 144A				1FE	1,025,720	103.545	1,035,450	1,000,000	1,019,481	0	(3,178)	0	0	4.000	3.603	JD	1,778	40,000	12/31/2013.	06/15/2021.
00101J AF 3	ADT CORP	LS			3FE	3,930,140	90.285	3,611,400	4,000,000	3,946,507	0	6,792	0	0	3.500	3.726	JJ	64,556	140,000	06/25/2013.	07/15/2022.
001055 AJ 1	AFLAC INC				1FE	1,025,940	105.583	1,055,830	1,000,000	1,017,271	0	(2,473)	0	0	4.000	3.682	FA	15,111	40,000	04/16/2012.	02/15/2022.
001055 AM 4	AFLAC INC				1FE	1,997,980	101.747	2,034,940	2,000,000	1,998,190	0	184	0	0	3.625	3.637	MN	9,264	74,111	11/04/2014.	11/15/2024.
0010EP AN 8	AEP TEXAS CENTRAL CO 144A			1	2FE	1,980,420	102.036	2,040,720	2,000,000	1,980,883	0	463	0	0	3.850	3.969	AO	22,031	0	09/15/2015.	10/01/2025.
001192 AG 8	AGL CAPITAL CORP				2FE	6,292,563	107.368	6,710,500	6,250,000	6,268,051	0	(4,433)	0	0	5.250	5.161	FA	123,958	328,125	08/28/2009.	08/15/2019.
00139P AA 6	AIG SUNAMERICA GLOBAL FIN IX 144A				1FE	17,536,822	128.175	17,848,369	13,925,000	16,566,091	0	(102,126)	0	0	6.900	5.159	MS	282,910	960,825	06/17/2003.	03/15/2032.
00206R CM 2	AT&T INC			1	2FE	2,999,100	97.428	2,922,840	3,000,000	2,999,299	0	199	0	0	3.000	3.004	JD	250	59,000	04/23/2015.	06/30/2022.
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC			2	1	5,110,070	115.826	5,765,081	4,977,380	5,030,612	0	(7,648)	0	0	7.450	7.219	MON	16,481	370,815	04/01/2004.	08/15/2021.
00287Y AQ 2	ABBVIE INC			1	2FE	2,994,750	98.860	2,965,800	3,000,000	2,995,029	0	279	0	0	3.600	3.621	MN	14,100	54,000	05/05/2015.	05/14/2025.
00440E AC 1	ACE INA HOLDINGS INC				1FE	5,914,700	142.344	7,117,200	5,000,000	5,666,001	0	(27,805)	0	0	8.875	7.314	FA	167,639	443,750	06/10/2002.	08/15/2029.
00724F AC 5	ADOBE SYSTEMS INC	LS		1	2FE	778,563	98.105	772,086	787,000	779,236	0	673	0	0	3.250	3.377	FA	10,657	13,144	01/21/2015.	02/01/2025.
00724F AC 5	ADOBE SYSTEMS INC			1	2FE	2,189,277	98.105	2,171,064	2,213,000	2,191,169	0	1,892	0	0	3.250	3.377	FA	29,968	36,960	01/21/2015.	02/01/2025.
00751Y AC 0	ADVANCE AUTO PARTS INC			1	2FE	2,042,300	101.977	2,039,540	2,000,000	2,035,251	0	(3,806)	0	0	4.500	4.229	JD	7,500	90,000	01/29/2014.	12/01/2023.
00802# AA 4	AEROSTAR AIRPORT HLDG LLC			2	3FE	2,000,000	86.756	1,735,110	2,000,000	2,000,000	0	0	0	0	5.750	5.750	MS	31,625	115,000	03/22/2013.	03/22/2035.
008117 AN 3	AETNA INC			1	2FE	2,006,200	104.736	2,094,720	2,000,000	2,003,686	0	(611)	0	0	4.125	4.086	JD	6,875	82,500	06/10/2011.	06/01/2021.
008252 AM 0	AFFILIATED MANAGERS GROUP INC				2FE	4,499,500	101.542	4,569,390	4,500,000	4,499,595	0	36	0	0	4.250	4.251	FA	72,250	191,250	02/07/2014.	02/15/2024.
00846U AJ 0	AGILENT TECHNOLOGIES INC			1	2FE	2,625,912	101.329	2,735,883	2,700,000	2,641,589	0	6,460	0	0	3.875	4.213	JJ	48,244	104,625	07/02/2013.	07/15/2023.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
008548 AE 9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 1			2	3FE	140,000	99.221	138,909	140,000	140,000	0	0	0	0	6.080	6.082	AO	2,128	8,512	11/15/2006.	10/01/2016.
00912X A# 1	AIR LEASE CORPORATION SENIOR UNSEC NOTES			2Z		7,000,000	102.360	7,165,172	7,000,000	7,000,000	0	0	0	0	4.490	4.490	JJ	144,927	314,300	10/01/2013.	01/15/2019.
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP	LS		2	4FE	1,014	103.591	1,036	1,000	1,003	0	(1)	0	0	8.627	8.427	AO	22	87	11/29/1999.	10/01/2020.
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP			2	4FE	2,184,195	103.591	2,249,157	2,171,185	2,173,827	0	(557)	0	0	8.627	8.539	AO	46,827	187,306	12/07/1999.	10/01/2020.
00934@ AA 7	AIRCRAFT INVESTMENT FUND KESTREL AIRCRAF			6Z		1,550,000	50.000	1,550,000	3,100,000	1,550,000	0	0	0	0	1.670	12.532	JAJO	13,230	52,489	04/20/2011.	04/20/2018.
010392 EC 8	ALABAMA POWER CO DEBENTURES			1FE		13,158,050	116.243	13,809,668	11,880,000	12,829,214	0	(34,410)	0	0	5.700	5.000	FA	255,816	677,160	06/16/2003.	02/15/2033.
010392 FF 0	ALABAMA POWER CO			1FE		1,061,390	111.427	1,114,270	1,000,000	1,059,139	0	(1,172)	0	0	5.200	4.795	JD	4,333	52,000	12/31/2013.	06/01/2041.
013078 AA 8	ALBERTO-CULVER COMPANY			1FE		999,590	110.822	1,108,220	1,000,000	999,803	0	39	0	0	5.150	5.155	JD	4,292	51,500	05/18/2010.	06/01/2020.
013104 AC 8	NEW ALBERTSONS INC DEBENTURES			5FE		1,837,500	94.000	2,820,000	3,000,000	1,955,679	0	41,745	0	0	7.750	13.097	JD	10,333	232,500	01/03/2003.	06/15/2026.
013817 AS 0	ALCOA INC			3FE		1,993,680	107.546	2,150,920	2,000,000	1,997,978	0	707	0	0	6.750	6.794	JJ	62,250	135,000	07/10/2008.	07/15/2018.
015271 AG 4	ALEXANDRIA REAL ESTATE EQUITIE			1	2FE	2,098,880	98.548	1,970,960	2,000,000	2,095,417	0	(3,463)	0	0	4.500	4.034	JJ	37,750	45,000	04/28/2015.	07/30/2029.
01741R AF 9	ALLEGHENY TECHNOLOGIES			1	4FE	1,999,820	60.000	1,200,000	2,000,000	2,016,357	0	16,358	0	0	6.625	6.487	FA	50,056	127,500	07/09/2013.	08/15/2023.
018490 AQ 5	ALLERGAN INC			1	2FE	1,994,280	94.378	1,887,560	2,000,000	1,995,727	0	527	0	0	2.800	2.833	MS	16,489	56,000	03/07/2013.	03/15/2023.
018522 E# 5	ALLETE INC			1		4,000,000	91.832	3,673,280	4,000,000	4,000,000	0	0	0	0	3.200	3.200	JJ	59,022	128,000	07/02/2012.	07/15/2026.
018522 J* 4	ALLETE INC			1		1,000,000	92.108	921,080	1,000,000	1,000,000	0	0	0	0	3.740	3.740	MS	11,012	37,296	09/16/2014.	09/15/2029.
01885@ AB 2	ALLIANCE RESOURCE OPERATING PARTNERS LP			2Z		3,000,000	108.830	3,264,897	3,000,000	3,000,000	0	0	0	0	6.720	6.720	JD	2,800	201,600	06/26/2008.	06/26/2018.
020002 AP 6	ALLSTATE CORP	LS		1FE		246,008	121.880	293,731	241,000	244,821	0	(127)	0	0	6.125	5.975	JD	656	14,761	12/27/2002.	12/15/2032.
020002 AP 6	ALLSTATE CORP			1FE		4,347,502	121.880	5,190,869	4,259,000	4,326,523	0	(2,253)	0	0	6.125	5.975	JD	11,594	260,864	12/27/2002.	12/15/2032.
020002 AQ 4	ALLSTATE CORP			1FE		8,674,100	112.844	9,591,740	8,500,000	8,630,660	0	(4,568)	0	0	5.350	5.214	JD	37,896	454,750	06/11/2003.	06/01/2033.
02005N AV 2	ALLY FINANCIAL INC	LS		3FE		1,471,275	102.375	1,535,625	1,500,000	1,474,114	0	2,266	0	0	5.125	5.375	MS	19,432	77,089	09/24/2014.	09/30/2024.
02360F AA 4	UNION ELECTRIC CO			1FE		3,968,886	109.499	4,615,383	4,215,000	4,117,176	0	22,725	0	0	5.100	5.798	AO	53,741	214,965	02/22/2008.	10/01/2019.
023770 AA 8	AMERICAN AIRLINE 15-1 B PTT 2015-1 A			2	1FE	3,919,124	96.934	3,798,964	3,919,124	3,919,124	0	0	0	0	3.375	3.373	MN	22,045	82,669	03/02/2015.	05/01/2027.
023770 AB 6	AMERICAN AIRLINE 15-1 B PTT 2015-1 B			2	2FE	959,077	97.331	933,479	959,077	959,077	0	0	0	0	3.700	3.698	MN	5,914	22,179	03/02/2015.	05/01/2023.
02377A AA 6	AMERICAN AIRLINES 2014-1 A PT TRUST			2	1FE	1,412,737	99.697	1,408,456	1,412,737	1,412,737	0	0	0	0	3.700	3.700	AO	13,068	54,449	09/02/2014.	10/01/2026.
02377B AB 2	AMERICAN AIRLINES 2015-2 AA			2	1FE	3,000,000	101.000	3,030,000	3,000,000	3,000,000	0	0	0	0	3.600	3.600	MS	29,100	0	09/10/2015.	03/22/2029.
02401@ AA 7	AMERICAN ASSETS TRUST LP SNR UNSEC NOTES			2		5,000,000	99.105	4,955,240	5,000,000	5,000,000	0	0	0	0	4.040	4.040	JAJO	34,228	202,000	10/31/2014.	10/31/2021.
025816 BJ 7	AMERICAN EXPRESS			1	2FE	1,000,000	98.375	983,750	1,000,000	1,000,000	0	0	0	0	5.200	5.200	MN	6,644	52,722	11/05/2014.	01/01/9999.
025816 BL 2	AMERICAN EXPRESS			1	2FE	2,000,000	95.000	1,900,000	2,000,000	2,000,000	0	0	0	0	4.900	4.900	MS	28,856	52,539	02/25/2015.	01/01/9999.
025932 40 1	AMERICAN FINANCIAL GROUP			1	2FE	3,000,000	104.240	3,127,200	3,000,000	3,000,000	0	0	0	0	6.375	6.375	MJSD	10,094	191,250	06/07/2012.	06/12/2042.
026074 AA 2	AMERICAN FINANCIAL GROUP				2FE	4,000,000	121.375	4,855,000	4,000,000	4,000,000	0	0	0	0	9.875	9.875	JD	17,556	395,000	06/10/2009.	06/15/2019.
026609 AC 1	WYETH DEBENTURES				1FE	14,796,685	125.794	18,774,755	14,925,000	14,857,262	0	6,789	0	0	7.250	7.332	MS	360,687	1,082,063	07/19/2002.	03/01/2023.
02666Q J7 9	AMERICAN HONDA FINANCE 144A				1FE	2,032,620	105.929	2,118,580	2,000,000	2,025,050	0	(3,881)	0	0	3.800	3.556	MS	21,322	76,000	12/31/2013.	09/20/2021.
02666Q M2 6	AMERICAN HONDA FINANCE 144A				1FE	2,954,370	99.760	2,992,800	3,000,000	2,976,046	0	10,931	0	0	1.600	1.986	FA	18,000	48,000	12/31/2013.	02/16/2018.
029163 AD 4	MUNICH RE AMERICAN CORP SENIOR NOTES SER				1FE	16,657,254	128.359	19,157,581	14,925,000	16,034,200	0	(67,741)	0	0	7.450	6.491	JD	49,418	1,111,913	10/01/2002.	12/15/2026.
03027W AJ 1	AMERICAN TOWER TRUST I 144A			1	1FE	8,000,000	97.348	7,787,840	8,000,000	8,000,000	0	0	0	0	3.070	3.070	MON	10,916	245,600	03/06/2013.	03/15/2023.
03040W AL 9	AMERICAN WATER CAP CORP			1	1FE	1,993,340	101.580	2,031,600	2,000,000	1,993,595	0	255	0	0	3.400	3.441	MS	22,667	34,000	08/10/2015.	03/01/2025.
03073E AG 0	AMERISOURCEBERGEN CORPORATION				1FE	1,487,610	108.082	1,621,230	1,500,000	1,494,463	0	1,267	0	0	4.875	4.981	MN	9,344	73,125	11/16/2009.	11/15/2019.
03076C AE 6	AMERIPRISE FINANCIAL INC				1FE	4,795,568	111.052	5,274,970	4,750,000	4,771,993	0	(4,572)	0	0	5.300	5.176	MS	74,126	251,750	03/09/2010.	03/15/2020.
03076C AF 3	AMERIPRISE FINANCIAL INC				1FE	2,021,960	104.108	2,082,160	2,000,000	2,018,485	0	(2,024)	0	0	4.000	3.860	AO	16,889	80,000	02/05/2014.	10/15/2023.
031100 E* 7	AMETEK INC SERIES J SNR NOTES			2		3,000,000	97.445	2,923,350	3,000,000	3,000,000	0	0	0	0	3.730	3.730	MS	28,286	111,900	09/30/2014.	09/30/2024.
031162 BE 9	AMGEN INC			2FE		3,800,240	100.211	4,008,440	4,000,000	3,807,306	0	3,450	0	0	4.950	5.295	AO	49,500	198,000	12/31/2013.	10/01/2041.
031162 BG 4	AMGEN INC			1	2FE	5,001,700	105.191	5,259,550	5,000,000	5,000,970	0	(156)	0	0	4.100	4.096	JD	9,111	205,000	06/28/2011.	06/15/2021.
03235M AA 0	AMTRAK / PENN STATION 144A LEASE FINANC			2	1	1,753,264	110.178	1,931,711	1,753,264	1,754,015	0	(435)	0	0	9.500	9.453	JD	7,403	166,560	06/13/2001.	06/15/2017.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
032511 AX 5	ANADARKO PETROLEUM CORP				2FE	1,725,983	102.385	1,689,353	1,650,000	1,658,861	0	(12,072)	0	0	5.950	5.161	MS	28,907	98,175	08/27/2009.	09/15/2016.
035229 CG 6	ANHEUSER-BUSCH COS INC DEBENTURES				1FE	5,830,100	122.280	6,114,000	5,000,000	5,595,239	0	(24,670)	0	0	6.800	5.617	JJ	156,778	340,000	12/27/2002.	01/15/2031.
035229 CQ 4	ANHEUSER-BUSCH COS INC DEBENTURES				1FE	5,106,290	115.890	5,678,610	4,900,000	5,055,648	0	(5,322)	0	0	5.950	5.657	JJ	134,437	291,550	12/27/2002.	01/15/2033.
037411 AW 5	APACHE CORP			1	2FE	3,082,110	84.572	2,537,160	3,000,000	3,077,196	0	(1,634)	0	0	5.100	4.917	MS	51,000	153,000	12/31/2013.	09/01/2040.
037411 BD 6	APACHE CORP	LS		1	2FE	3,189,202	91.142	3,007,686	3,300,000	3,213,316	0	10,676	0	0	2.625	3.037	JJ	39,944	86,625	10/08/2013.	01/15/2023.
037833 AK 6	APPLE INC				1FE	998,670	97.914	979,140	1,000,000	998,994	0	124	0	0	2.400	2.415	MN	3,867	24,000	04/30/2013.	05/03/2023.
038222 AF 2	APPLIED MATERIALS INC				1FE	2,007,690	106.941	2,138,820	2,000,000	2,004,633	0	(740)	0	0	4.300	4.252	JD	3,822	86,000	06/30/2011.	06/15/2021.
038222 AJ 4	APPLIED MATERIALS INC			1	1FE	2,989,140	100.433	3,012,990	3,000,000	2,989,385	0	245	0	0	3.900	3.944	AO	31,525	0	09/21/2015.	10/01/2025.
039483 AS 1	ARCHER-DANIELS-MIDLAND DEBENTURES				1FE	6,363,800	124.341	6,217,050	5,000,000	5,967,804	0	(41,643)	0	0	7.000	5.140	FA	145,833	350,000	06/12/2003.	02/01/2031.
039483 AT 9	ARCHER-DANIELS-MIDLAND				1FE	5,097,450	118.776	5,938,800	5,000,000	5,073,842	0	(2,554)	0	0	5.935	5.796	AO	74,188	296,750	12/30/2002.	10/01/2032.
04317@ AF 5	ARTHUR J GALLAGHER & CO SERIES H			2		4,000,000	98.230	3,929,200	4,000,000	4,000,000	0	0	0	0	4.580	4.580	FA	63,102	183,200	02/27/2014.	02/27/2024.
046003 JU 4	ASSOCIATES CORP OF N AMERICA DEBENTURES				2FE	142,890	112.296	140,370	125,000	129,800	0	(1,526)	0	0	6.950	5.467	MN	1,448	8,688	11/30/2004.	11/01/2018.
04621W AC 4	ASSURED GUARANTY	LS			2FE	2,516,460	104.978	2,624,450	2,500,000	2,514,470	0	(1,349)	0	0	5.000	4.916	JJ	62,500	128,819	06/17/2014.	07/01/2024.
05279# AG 4	AUTOLIV ASP INC SER C GTD SR NT			1		3,000,000	102.545	3,076,350	3,000,000	3,000,000	0	0	0	0	4.090	4.090	AO	23,177	122,700	04/23/2014.	04/23/2024.
05279# AJ 8	AUTOLIV ASP INC SER E GTD SR NT			1		2,500,000	100.185	2,504,625	2,500,000	2,500,000	0	0	0	0	4.440	4.440	AO	20,967	111,000	04/23/2014.	04/23/2029.
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14			2	3FE	7,000,000	83.113	5,817,910	7,000,000	7,000,000	0	0	0	0	6.750	6.807	MJSD	1,313	472,500	08/02/2013.	06/30/2035.
053611 AF 6	AVERY DENNISON CORP				2FE	3,009,610	107.716	3,231,480	3,000,000	3,004,742	0	(961)	0	0	5.375	5.333	AO	34,042	161,250	04/08/2010.	04/15/2020.
053611 AG 4	AVERY DENNISON CORP				2FE	2,979,383	97.496	3,022,376	3,100,000	3,003,623	0	11,124	0	0	3.350	3.840	AO	21,924	103,850	10/08/2013.	04/15/2023.
05366# AG 8	AVIATION CAPITAL GROUP CORP SERIES B			2		1,000,000	105.335	1,053,350	1,000,000	1,000,000	0	0	0	0	6.540	6.540	AO	15,078	65,400	04/08/2010.	04/08/2017.
05366# AH 6	AVIATION CAPITAL GROUP CORP SERIES C			2		1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	7.200	7.200	AO	16,600	72,000	04/08/2010.	04/08/2020.
05379B AN 7	AVISTA CORP				1FE	1,993,320	109.195	2,183,900	2,000,000	1,998,140	0	696	0	0	5.950	5.992	JD	9,917	119,000	03/27/2008.	06/01/2018.
054937 AF 4	BB&T CORPORATION SUB NOTES				1FE	12,049,082	109.325	13,583,631	12,425,000	12,263,418	0	35,446	0	0	5.250	5.624	MN	108,719	652,313	07/10/2008.	11/01/2019.
05523U AK 6	BAE SYSTEMS HOLDINGS INC 144A				2FE	2,991,090	100.033	3,000,990	3,000,000	2,992,017	0	752	0	0	3.800	3.836	AO	26,600	114,000	09/30/2014.	10/07/2024.
05531F AF 0	BB&T CORPORATION				1FE	2,129,140	100.975	2,019,500	2,000,000	2,018,228	0	(55,647)	0	0	3.950	1.131	AO	13,606	79,000	12/31/2013.	04/29/2016.
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20			2	1	1,776,957	110.000	1,954,652	1,776,957	1,777,209	0	(15)	0	0	7.105	7.096	MN	21,042	126,253	12/28/2001.	05/01/2026.
057224 AZ 0	BAKER HUGHES INC				1FE	7,250,828	99.715	6,730,763	6,750,000	7,211,734	0	(9,795)	0	0	5.125	4.656	MS	101,859	345,938	09/15/2011.	09/15/2040.
059438 AH 4	BANK ONE CORP SUB DEBENTURES	LS			2FE	3,532,190	127.214	3,715,921	2,921,000	3,302,397	0	(24,571)	0	0	7.625	5.966	AO	47,020	222,726	12/30/2002.	10/15/2026.
059438 AH 4	BANK ONE CORP SUB DEBENTURES				2FE	8,469,517	127.214	8,910,069	7,004,000	7,918,516	0	(58,917)	0	0	7.625	5.966	AO	112,745	534,055	12/30/2002.	10/15/2026.
064058 AD 2	BANK OF NEW YORK MELLON			1	2FE	2,992,500	98.834	2,965,020	3,000,000	2,992,500	0	0	0	0	4.950	4.962	JD	4,538	95,700	10/13/2015.	01/01/9999.
06406H BY 4	BANK OF NEW YORK MELLON			1	1FE	1,023,140	104.236	1,042,360	1,000,000	1,017,709	0	(2,814)	0	0	3.550	3.205	MS	9,664	35,500	12/31/2013.	09/23/2021.
06406H CQ 0	BANK OF NEW YORK MELLON			1	1FE	2,992,890	105.019	3,150,570	3,000,000	2,993,916	0	494	0	0	3.950	3.975	MN	14,154	118,500	11/13/2013.	11/18/2025.
06406H CX 5	BANK OF NEW YORK MELLON	LS			1FE	1,001,513	100.260	1,007,613	1,005,000	1,001,907	0	302	0	0	3.250	3.291	MS	9,980	32,663	09/04/2014.	09/11/2024.
06406H CX 5	BANK OF NEW YORK MELLON				1FE	2,486,342	100.260	2,501,487	2,495,000	2,487,321	0	750	0	0	3.250	3.291	MS	24,777	81,088	09/04/2014.	09/11/2024.
070101 E@ 5	BASIN ELECTRIC POWER COOP 2011 SERIES A			2	1	1,833,840	99.247	1,820,031	1,833,840	1,833,840	0	0	0	0	4.000	4.000	AO	18,338	73,354	10/31/2011.	10/01/2031.
070101 F# 2	BASIN ELECTRIC POWER COOP 2015 SERIES A			1		5,000,000	96.087	4,804,350	5,000,000	5,000,000	0	0	0	0	4.100	4.100	JD	9,111	89,972	07/07/2015.	06/15/2034.
07177M AA 1	BAXALTA INC 144A			1	2FE	1,986,480	99.492	1,989,840	2,000,000	1,987,062	0	582	0	0	4.000	4.083	JD	1,778	40,000	06/18/2015.	06/23/2025.
07274E AG 8	BAYER US FINANCE LLC 144A	LS			1FE	544,561	100.754	554,147	550,000	545,134	0	466	0	0	3.375	3.493	AO	4,280	18,563	10/01/2014.	10/08/2024.
07274E AG 8	BAYER US FINANCE LLC 144A				1FE	2,425,770	100.754	2,468,473	2,450,000	2,428,324	0	2,077	0	0	3.375	3.493	AO	19,064	82,688	10/01/2014.	10/08/2024.
073902 CD 8	BEAR STEARNS COS				1FE	3,718,480	106.508	4,260,320	4,000,000	3,935,683	0	23,417	0	0	4.650	5.345	JJ	92,483	186,000	09/30/2003.	07/02/2018.
078167 AZ 6	BELL TELEPHONE CO PENNSYLVANIA DEBENTURE				1FE	1,117,820	123.608	1,236,080	1,000,000	1,089,249	0	(3,197)	0	0	8.350	7.356	JD	3,711	83,500	06/19/2002.	12/15/2030.
078167 BA 0	BELL TELEPHONE CO PENNSYLVANIA DEBENTURE				1FE	2,170,136	122.478	2,357,702	1,925,000	2,115,833	0	(6,187)	0	0	8.750	7.652	FA	63,632	168,438	06/25/2002.	08/15/2031.
080555 AE 5	BELO CORPORATION DEBENTURES				3FE	13,777,038	107.510	16,045,868	14,925,000	14,124,397	0	40,317	0	0	7.750	8.493	JD	96,391	1,156,688	04/01/2002.	06/01/2027.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
081437 AH 8	BEMIS COMPANY INC			1	2FE	3,036,910	104.664	3,139,920	3,000,000	3,026,139	0	(4,074)	0	0	4.500	4.322	AO	28,500	135,000	12/31/2013.	10/15/2021.
084423 40 9	BERKLEY (WR) CORPORATION	LS		1	2FE	118,800	101.680	120,796	118,800	118,800	0	0	0	0	5.625	5.625	JAJO	1,132	6,683	04/25/2013.	04/30/2053.
084423 40 9	BERKLEY (WR) CORPORATION			1	2FE	2,881,200	101.680	2,929,604	2,881,200	2,881,200	0	0	0	0	5.625	5.625	JAJO	27,461	162,068	04/25/2013.	04/30/2053.
084423 AR 3	BERKLEY (WR) CORPORATION				2FE	3,081,480	110.421	3,312,630	3,000,000	3,043,486	0	(7,998)	0	0	5.375	5.025	MS	47,479	161,250	09/22/2010.	09/15/2020.
084423 AS 1	BERKLEY (WR) CORPORATION				2FE	1,011,460	105.112	1,051,120	1,000,000	1,009,080	0	(1,243)	0	0	4.625	4.456	MS	13,618	46,250	12/31/2013.	03/15/2022.
09247X AH 4	BLACKROCK INC				1FE	4,019,830	108.182	4,327,280	4,000,000	4,020,941	0	(3,610)	0	0	4.250	4.136	MN	17,472	170,000	12/31/2013.	05/24/2021.
09256B AA 5	BLACKSTONE HOLDINGS 144A				1FE	5,001,190	114.002	5,700,100	5,000,000	5,000,480	0	(116)	0	0	6.625	6.622	FA	125,139	331,250	08/13/2009.	08/15/2019.
096629 AA 8	BOARDWALK PIPELINES LLC				2FE	498,414	102.191	510,955	500,000	499,807	0	168	0	0	5.500	5.537	FA	11,458	27,500	09/15/2005.	02/01/2017.
097023 AD 7	BOEING CO DEBENTURES				1FE	10,348,064	133.315	12,731,583	9,550,000	9,895,226	0	(47,460)	0	0	8.750	7.937	FA	315,681	835,625	09/24/2001.	08/15/2021.
097023 AG 0	BOEING CO DEBENTURES				1FE	5,715,240	147.970	5,918,800	4,000,000	5,264,337	0	(48,435)	0	0	8.625	5.594	MN	44,083	345,000	06/12/2003.	11/15/2031.
099724 AD 8	BORGWARNER INC SENIOR NOTES				2FE	2,287,640	117.750	2,355,000	2,000,000	2,098,351	0	(22,473)	0	0	8.000	6.500	AO	40,000	160,000	06/14/2004.	10/01/2019.
099724 AJ 5	BORGWARNER INC			1	2FE	1,995,960	94.151	1,883,020	2,000,000	1,996,232	0	272	0	0	3.375	3.399	MS	19,875	33,563	03/09/2015.	03/15/2025.
10112R AU 8	BOSTON PROPERTIES LP	LS		1	2FE	1,119,520	102.443	1,149,410	1,122,000	1,120,210	0	216	0	0	3.850	3.876	FA	17,999	43,197	05/31/2012.	02/01/2023.
10112R AU 8	BOSTON PROPERTIES LP			1	2FE	876,060	102.443	899,450	878,000	876,599	0	169	0	0	3.850	3.876	FA	14,085	33,803	05/31/2012.	02/01/2023.
10510K AA 5	BRAMBLES USA INC 144A				2FE	6,020,300	109.041	6,542,460	6,000,000	6,009,926	0	(2,032)	0	0	5.350	5.306	AO	80,250	321,000	03/25/2010.	04/01/2020.
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP			2	1	3,572,222	110.000	3,929,444	3,572,222	3,572,222	0	0	0	0	6.540	6.541	JD	649	233,623	11/04/2009.	06/30/2024.
110122 AA 6	BRISTOL-MYERS SQUIBB DEBENTURES				1FE	146,365	126.821	158,526	125,000	136,275	0	(1,187)	0	0	7.150	5.650	JD	397	8,938	11/30/2004.	06/15/2023.
111320 AH 0	BROADCOM CORP-CL A			1	1FE	4,474,900	99.961	4,498,245	4,500,000	4,476,250	0	1,212	0	0	3.500	3.572	FA	65,625	96,444	07/22/2015.	08/01/2024.
11133T AA 1	BROADRIDGE FINANCIAL SOLUTIONS				2FE	2,012,500	105.620	2,112,400	2,000,000	2,002,774	0	(1,827)	0	0	6.125	6.021	JD	10,208	122,500	10/14/2009.	06/01/2017.
116663 AC 9	BRUCE MANSFIELD			2	2FE	750,771	100.096	751,491	750,771	750,771	0	0	0	0	6.850	6.850	JD	4,286	51,428	10/03/2007.	06/01/2034.
118230 AH 4	BUCKEYE PARTNERS LP				2FE	3,110,715	102.181	3,167,611	3,100,000	3,105,047	0	(1,239)	0	0	5.500	5.450	FA	64,411	170,500	06/10/2010.	08/15/2019.
124857 AA 1	CBS CORP				2FE	6,561,667	100.245	7,017,150	7,000,000	6,997,593	0	61,788	0	0	7.625	8.568	JJ	246,118	533,750	01/06/2006.	01/15/2016.
124857 AM 5	CBS CORP			1	2FE	1,995,200	97.862	1,957,240	2,000,000	1,995,751	0	409	0	0	3.700	3.729	FA	27,956	73,178	08/11/2014.	08/15/2024.
125152 AC 2	CE GENERATION LLC SENIOR SECURED NOTE			2	4FE	1,024,430	95.000	967,789	1,018,725	1,020,049	0	(371)	0	0	7.416	7.333	JD	3,358	75,549	03/09/2000.	12/15/2018.
12527G AC 7	CF INDUSTRIES INC				2FE	1,399,785	93.406	1,401,090	1,500,000	1,420,236	0	8,956	0	0	3.450	4.295	JD	4,313	51,750	08/27/2013.	06/01/2023.
12542R B* 0	CHS INC			2	2Z	400,000	104.419	417,676	400,000	400,000	0	0	0	0	6.180	6.180	AO	5,974	24,720	10/04/2007.	10/04/2017.
12542R C@ 7	CHS INC SERIES M				2Z	3,000,000	105.137	3,154,107	3,000,000	3,000,000	0	0	0	0	4.520	4.520	JD	8,287	135,600	06/09/2011.	06/09/2021.
125464 AA 5	CIC RECEIV MASTER TRUST SECURITIZTION SE			2	1FE	3,000,000	107.811	3,234,330	3,000,000	3,000,000	0	0	0	0	4.890	4.890	JAJO	33,823	146,700	04/16/2014.	10/08/2021.
125509 BS 7	CIGNA CORP	LS		1	2FE	526,575	103.462	527,656	510,000	520,865	0	(1,631)	0	0	4.000	3.595	FA	7,707	20,400	04/20/2012.	02/15/2022.
125509 BS 7	CIGNA CORP			1	2FE	1,538,425	103.462	1,541,584	1,490,000	1,521,742	0	(4,765)	0	0	4.000	3.595	FA	22,516	59,600	04/20/2012.	02/15/2022.
12572Q AE 5	CME GROUP INC				1FE	4,984,550	100.999	5,049,950	5,000,000	4,989,164	0	1,435	0	0	3.000	3.036	MS	44,167	150,000	09/05/2012.	09/15/2022.
126117 AH 3	CNA FINANCIAL CORP				2FE	4,222,498	108.834	5,360,075	4,925,000	4,778,257	0	63,346	0	0	6.950	8.575	JJ	157,833	342,288	06/01/2001.	01/15/2018.
126410 LK 3	CSX TRANSPORTATION DEBENTURES				2FE	2,359,347	127.561	2,678,781	2,100,000	2,208,861	0	(19,463)	0	0	9.750	8.333	JD	9,100	204,750	08/27/2004.	06/15/2020.
12643F AA 2	CTL CAPITAL WALGREEN CO 144A 2001-8 LESS			2	2	2,896,569	111.922	3,241,898	2,896,569	2,896,569	0	0	0	0	7.270	7.271	MN	26,908	210,581	08/22/2001.	11/15/2026.
12673P AE 5	CA INC	LS		1	2FE	448,973	102.422	460,899	450,000	449,177	0	89	0	0	4.500	4.529	FA	7,650	20,250	08/14/2013.	08/15/2023.
12673P AE 5	CA INC			1	2FE	2,544,178	102.422	2,611,761	2,550,000	2,545,336	0	502	0	0	4.500	4.529	FA	43,350	114,750	08/14/2013.	08/15/2023.
127055 AH 4	CABOT CORP				2FE	1,798,056	98.882	1,779,876	1,800,000	1,798,654	0	179	0	0	3.700	3.713	JJ	30,710	66,600	07/09/2012.	07/15/2022.
12705Q AN 5	CABOT CORP				2FE	1,967,740	126.868	2,537,360	2,000,000	1,985,268	0	1,641	0	0	8.360	8.510	JD	7,431	167,200	10/08/1992.	08/17/2022.
127097 B# 9	CABOT OIL & GAS CORP			2		4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	6.440	6.440	JJ	118,067	257,600	07/16/2008.	07/16/2018.
127097 D* 1	CABOT OIL & GAS CORP			2		2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	5.420	5.420	JJ	49,984	108,400	12/30/2010.	01/15/2021.
13052@ AA 6	CALIFORNIA PACIFIC ELECTRIC CO				2FE	2,000,000	107.653	2,153,066	2,000,000	2,000,000	0	0	0	0	5.190	5.190	JD	288	103,800	12/29/2010.	12/29/2020.
13342B AC 9	CAMERON INTL CORP				2FE	1,997,980	108.364	2,167,280	2,000,000	1,999,400	0	211	0	0	6.375	6.388	JJ	58,792	127,500	06/23/2008.	07/15/2018.
134429 BA 6	CAMPBELL SOUP COMPANY			1	2FE	3,994,600	98.782	3,951,280	4,000,000	3,994,963	0	363	0	0	3.300	3.316	MS	37,400	66,000	03/16/2015.	03/19/2025.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14040H BH 7	CAPITAL ONE FINANCIAL CORP			1	3FE	1,000,000	100.399	1,003,990	1,000,000	1,000,000	0	0	0	0	3.800	3.800	MN	34,996	30,371	05/11/2015.	01/01/9999.
14040H BJ 3	CAPITAL ONE FINANCIAL CORP			1	2FE	1,999,840	99.003	1,980,060	2,000,000	1,999,842	0	2	0	0	4.200	4.201	AO	14,467	0	10/26/2015.	10/29/2025.
141781 AE 4	CARGILL INC 144A SENIOR NOTES				1FE	12,563,958	132.771	13,177,522	9,925,000	11,541,005	0	(108,969)	0	0	7.500	5.465	MS	248,125	744,375	06/03/2003.	09/01/2026.
141781 G# 5	CARGILL INC SR NOTE			2	1	1,600,000	110.057	1,760,912	1,600,000	1,600,000	0	0	0	0	7.280	7.280	JD	324	116,480	06/30/1993.	06/30/2023.
14428T BA 8	CARPENTER TECHNOLOGY MTN SERIES B				2FE	2,135,116	107.509	2,607,093	2,425,000	2,357,344	0	25,681	0	0	6.990	8.350	AO	35,785	169,508	02/21/2002.	04/20/2018.
149123 BF 7	CATERPILLAR INC				1FE	5,966,096	124.397	6,126,552	4,925,000	5,605,585	0	(37,924)	0	0	6.625	5.118	JJ	150,452	326,281	06/23/2003.	07/15/2028.
149123 BJ 9	CATERPILLAR INC DEBENTURES				1FE	6,658,500	130.835	6,541,750	5,000,000	6,182,158	0	(49,983)	0	0	7.300	5.064	MN	60,833	365,000	06/25/2003.	05/01/2031.
149162 B@ 7	CATHOLIC HEALTHCARE WEST SERIES C			1	1	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.450	6.451	JJ	64,500	129,000	05/28/2008.	05/15/2018.
151020 AE 4	CELGENE CORP				2FE	2,531,915	104.275	2,606,875	2,500,000	2,524,043	0	(4,559)	0	0	3.950	3.727	AO	20,847	98,750	12/31/2013.	10/15/2020.
151020 AJ 3	CELGENE CORP				2FE	1,989,040	102.879	2,057,580	2,000,000	1,991,296	0	956	0	0	4.000	4.067	FA	30,222	80,000	08/01/2013.	08/15/2023.
15133K AC 7	CENTEL CAPITAL CORP				2FE	157,434	116.640	145,800	125,000	136,263	0	(2,558)	0	0	9.000	6.288	AO	2,375	11,250	11/30/2004.	10/15/2019.
151895 B@ 7	CENTERPOINT PROPERTIES TRUST			2		1,000,000	101.658	1,016,576	1,000,000	1,000,000	0	0	0	0	6.320	6.320	JD	2,809	63,200	06/15/2006.	06/15/2016.
156686 AJ 6	CENTURYTEL INC SENIOR NOTES SERIES D				3FE	131,815	101.798	127,248	125,000	129,364	0	(302)	0	0	7.200	6.712	JD	750	9,000	11/30/2004.	12/01/2025.
161175 AM 6	CCO SAFARI II LLC 144A			1	2FE	2,500,000	100.095	2,502,375	2,500,000	2,500,000	0	0	0	0	4.908	4.908	JJ	53,852	0	07/09/2015.	07/23/2025.
165069 AQ 8	VERIZON MARYLAND INC FORMERLY BELL ATLAN				1FE	3,273,060	127.882	3,836,460	3,000,000	3,211,523	0	(6,968)	0	0	8.300	7.524	FA	103,750	249,000	05/13/2002.	08/01/2031.
165087 AN 7	VERIZON VIRGINIA INC FORMERLY BELL ATLAN				1FE	145,833	120.643	150,804	125,000	134,941	0	(1,317)	0	0	7.875	6.272	JJ	4,539	9,844	11/30/2004.	01/15/2022.
165167 CQ 8	CHESAPEAKE ENERGY CORP			1	4FE	485,000	28.500	285,000	1,000,000	485,713	0	713	0	0	8.000	23.279	JD	1,778	0	12/23/2015.	12/15/2022.
171232 AE 1	CHUBB CORP DEBENTURES				1FE	443,585	127.272	540,906	425,000	439,042	0	(496)	0	0	6.800	6.464	MN	3,693	28,900	10/01/2002.	11/15/2031.
171232 AR 2	CHUBB CORP				1FE	1,734,355	109.178	1,910,615	1,750,000	1,745,457	0	1,737	0	0	5.750	5.869	MN	12,858	100,625	05/01/2008.	05/15/2018.
172062 AF 8	CINCINNATI FINANCIAL CORP DEBENTURES				1FE	14,748,303	123.898	18,491,777	14,925,000	14,797,711	0	6,291	0	0	6.920	7.024	MN	131,970	1,032,810	05/09/2005.	05/15/2028.
17252M AK 6	CINTAS CORPORATION NO 2				1FE	1,557,255	106.019	1,590,285	1,500,000	1,543,334	0	(7,099)	0	0	4.300	3.706	JD	5,375	64,500	12/31/2013.	06/01/2021.
17252M AL 4	CINTAS CORPORATION NO 2			1	1FE	1,996,960	101.140	2,022,800	2,000,000	1,997,929	0	286	0	0	3.250	3.268	JD	5,417	65,000	06/05/2012.	06/01/2022.
172967 BL 4	CITIGROUP INC SUB NOTES				2FE	6,638,280	118.766	7,125,960	6,000,000	6,479,133	0	(16,942)	0	0	6.625	5.862	JD	17,667	397,500	12/30/2002.	06/15/2032.
172967 BU 4	CITIGROUP INC	LS			2FE	1,029,978	110.660	1,023,605	925,000	1,003,391	0	(2,802)	0	0	5.875	5.126	FA	19,473	54,344	06/16/2003.	02/22/2033.
172967 BU 4	CITIGROUP INC				2FE	8,991,432	110.660	8,935,795	8,075,000	8,759,334	0	(24,457)	0	0	5.875	5.126	FA	169,996	474,406	06/16/2003.	02/22/2033.
172967 JM 4	CITIGROUP INC SERIES P				3FE	2,500,000	96.250	2,406,250	2,500,000	2,500,000	0	0	0	0	5.950	5.950	MN	19,007	83,052	04/20/2015.	01/01/9999.
17453B AJ 0	FRONTIER COMMUNICATIONS SENIOR NOTES				3FE	10,566,402	84.500	8,450,000	10,000,000	10,451,727	0	(13,546)	0	0	9.000	8.473	FA	340,000	900,000	03/15/2002.	08/15/2031.
18055# AM 4	CLARION LION PROPERITES FUND			2		4,000,000	105.083	4,203,336	4,000,000	4,000,000	0	0	0	0	4.600	4.600	FA	70,022	184,000	02/14/2014.	02/14/2024.
18469P A* 1	CLEARBRIDGE ENERGY MLP OPP FND			1		3,500,000	101.622	3,556,770	3,500,000	3,500,000	0	0	0	0	3.270	3.270	FA	45,780	114,450	02/07/2013.	02/07/2020.
19075Q AB 8	COBANK ACB 144A				1FE	5,027,150	112.182	5,609,100	5,000,000	5,008,103	0	(3,133)	0	0	7.875	7.796	AO	82,031	393,750	04/25/2008.	04/16/2018.
195869 AG 7	COLONIAL PIPELINE CO 144A SENIOR NOTES				1FE	14,957,611	126.535	18,885,349	14,925,000	14,954,341	0	(833)	0	0	7.630	7.609	MN	98,061	1,138,778	04/02/2002.	04/15/2032.
198280 AE 9	COLUMBIA PIPELINE GROUP 144A	LS		1	2FE	1,008,455	92.408	933,321	1,010,000	1,008,543	0	88	0	0	4.500	4.519	JD	3,788	23,861	05/19/2015.	06/01/2025.
198280 AE 9	COLUMBIA PIPELINE GROUP 144A			1	2FE	1,986,955	92.408	1,838,919	1,990,000	1,987,129	0	173	0	0	4.500	4.519	JD	7,463	47,014	05/19/2015.	06/01/2025.
199575 AW 1	COLUMBUS SOUTHN PWR CO				2FE	4,994,460	108.514	5,425,700	5,000,000	4,998,345	0	642	0	0	6.050	6.065	MN	50,417	302,500	05/13/2008.	05/01/2018.
20030N BN 0	COMCAST CORP	LS		1	1FE	2,796,500	101.448	2,840,544	2,800,000	2,796,589	0	89	0	0	3.375	3.390	FA	35,700	20,475	05/19/2015.	08/15/2025.
20030N BN 0	COMCAST CORP			1	1FE	199,750	101.448	202,896	200,000	199,756	0	6	0	0	3.375	3.390	FA	2,550	1,463	05/19/2015.	08/15/2025.
200339 CG 2	COMERCIA BANK				1FE	7,783,840	103.990	8,319,200	8,000,000	7,973,963	0	27,743	0	0	5.750	6.133	MN	51,111	460,000	07/18/2007.	11/21/2016.
205363 AN 4	COMPUTER SCIENCE CORP				2FE	2,016,180	101.648	2,032,960	2,000,000	2,013,142	0	(1,654)	0	0	4.450	4.336	MS	26,206	89,000	01/24/2014.	09/15/2022.
20826F AD 8	CONOCOPHILLIPS COMPANY			1	1FE	4,991,150	94.858	4,742,900	5,000,000	4,992,024	0	772	0	0	3.350	3.371	MN	21,403	168,896	11/06/2014.	11/15/2024.
209111 ET 6	CONSOLIDATED EDISON CO NY Inc				1FE	7,002,280	108.702	7,609,140	7,000,000	7,000,630	0	(255)	0	0	5.850	5.846	AO	102,375	409,500	04/03/2008.	04/01/2018.
210518 CT 1	CONSUMERS ENERGY CO			1	1FE	5,324,443	100.589	5,331,217	5,300,000	5,316,120	0	(2,369)	0	0	2.850	2.796	MN	19,301	151,050	05/01/2012.	05/15/2022.
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC			2	1FE	4,552,128	102.541	4,598,815	4,484,855	4,544,209	0	(4,612)	0	0	4.000	3.770	AO	30,896	179,394	02/05/2014.	04/29/2026.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
219023 AF 5	CORN PRODUCTS INTERNATIONAL				2FE	8,094,480	105.851	8,468,080	8,000,000	8,059,336	0	(10,853)	0	0	4.625	4.452	MN	61,667	370,000	12/31/2013.	11/01/2020.
219350 AV 7	CORNING INC				2FE	3,252,210	107.802	3,234,060	3,000,000	3,243,020	0	(4,814)	0	0	5.750	5.165	FA	65,167	172,500	12/31/2013.	08/15/2040.
219350 AW 5	CORNING INC				2FE	963,100	95.034	950,340	1,000,000	964,438	0	647	0	0	4.750	4.995	MS	13,986	47,500	12/31/2013.	03/15/2042.
222372 AJ 3	COUNTRYWIDE FINANCIAL CORP				2FE	3,059,070	101.635	3,049,050	3,000,000	3,003,057	0	(7,943)	0	0	6.250	5.967	MN	23,958	187,500	03/05/2007.	05/15/2016.
224044 CA 3	COX COMMUNICATIONS INC 144A			1	2FE	5,982,750	88.259	5,295,540	6,000,000	5,987,004	0	1,525	0	0	2.950	2.982	JD	492	177,000	04/26/2013.	06/30/2023.
22541L AE 3	CREDIT SUISSE FB USA INC	LS			1FE	7,655,205	131.015	10,268,956	7,838,000	7,694,216	0	4,369	0	0	7.125	7.318	JJ	257,511	558,458	07/19/2002.	07/15/2032.
22541L AE 3	CREDIT SUISSE FB USA INC				1FE	6,921,720	131.015	9,285,033	7,087,000	6,956,993	0	3,950	0	0	7.125	7.318	JJ	232,837	504,949	07/19/2002.	07/15/2032.
226829 AA 7	CROCKET COGENERATION 144A			2	2FE	2,037,017	104.720	2,133,164	2,037,017	2,037,017	0	0	0	0	5.869	5.912	MJSD	332	149,411	03/10/2005.	03/30/2025.
22822R AX 8	CROWN CASTLE TOWERS LLC SERIES 2010-5 CL			1	1FE	3,518,480	102.085	3,572,975	3,500,000	3,504,762	0	(2,784)	0	0	4.174	4.122	MON	6,493	146,090	07/29/2010.	08/15/2037.
22822R BD 1	CROWN CASTLE TOWERS LLC 144A			1	1FE	3,500,000	97.091	3,398,185	3,500,000	3,500,000	0	0	0	0	3.663	3.663	MON	5,698	74,786	04/30/2015.	05/15/2045.
22845# AC 3	CROWN PINE PARENT LP TIMBER LP			3		1,006,974	102.716	1,027,160	1,000,000	1,002,563	0	(1,177)	0	0	6.730	5.841	JD	3,178	65,064	10/26/2011.	12/14/2017.
22970* AA 8	BGS BNSF Series 2015-1 CTL PT			2	1FE	2,974,410	102.146	3,038,226	2,974,410	2,974,410	0	0	0	0	4.070	4.105	MON	5,380	91,803	03/12/2015.	05/15/2034.
23157# AF 6	CURTISS-WRIGHT CORPORATION			2		3,000,000	94.448	2,833,440	3,000,000	3,000,000	0	0	0	0	3.700	3.700	FA	38,542	111,000	02/26/2013.	02/26/2023.
23314# AG 4	DCT IND OPERATING PARTNERSHIP CLASS K			2		4,000,000	103.339	4,133,568	4,000,000	4,000,000	0	0	0	0	4.690	4.690	FA	73,477	187,600	08/01/2011.	08/01/2018.
23317H AD 4	DDR CORP			1	2FE	2,977,800	95.363	2,860,890	3,000,000	2,979,578	0	1,778	0	0	3.625	3.714	FA	45,313	57,094	01/12/2015.	02/01/2025.
23331A BG 3	DR HORTON INC			1	3FE	976,250	101.750	1,017,500	1,000,000	978,807	0	2,461	0	0	4.750	5.109	FA	17,944	47,500	12/16/2014.	02/15/2023.
233326 C* 6	DST SYSTEMS INC			2		3,000,000	107.556	3,226,680	3,000,000	3,000,000	0	0	0	0	5.420	5.420	FA	64,137	162,600	08/09/2010.	08/09/2020.
23338V AC 0	DTE ELECTRIC CO			1	1FE	3,994,440	102.639	4,105,560	4,000,000	3,995,320	0	529	0	0	3.375	3.390	MS	45,000	135,000	06/23/2014.	03/01/2025.
233835 AQ 0	DAIMLER FINANCE NA LLC	LS			1FE	2,844,211	145.548	3,683,820	2,531,000	2,769,766	0	(8,399)	0	0	8.500	7.447	JJ	97,408	215,135	07/22/2002.	01/18/2031.
233835 AQ 0	DAIMLER FINANCE NA LLC				1FE	2,774,539	145.548	3,593,580	2,469,000	2,701,917	0	(8,193)	0	0	8.500	7.447	JJ	95,022	209,865	07/22/2002.	01/18/2031.
23389@ AA 9	DAIRYLAND POWER COOPERATIVE			2	1	2,725,000	89.407	2,436,341	2,725,000	2,725,000	0	0	0	0	3.420	3.419	MJSD	259	93,195	03/12/2013.	03/30/2043.
235851 AM 4	DANAHER CORP			1	1FE	999,750	106.543	1,065,430	1,000,000	999,851	0	24	0	0	3.900	3.903	JD	867	39,000	06/20/2011.	06/23/2021.
235851 AQ 5	DANAHER CORP			1	1FE	1,497,855	101.829	1,527,435	1,500,000	1,497,909	0	54	0	0	3.350	3.367	MS	14,796	0	09/10/2015.	09/15/2025.
24715@ AC 8	DELOITTE LLP SERIES A			1		5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	6.240	6.240	MS	90,133	312,000	09/17/2009.	09/17/2018.
24736X AA 6	DELTA AIR LINES 2015-1 AA 2015-1 AA			2	1FE	1,000,000	101.761	1,017,610	1,000,000	1,000,000	0	0	0	0	3.625	3.625	JJ	12,788	0	08/10/2015.	01/30/2029.
24736Y AA 4	DELTA AIR LINES 2015-1 A 2015-1 A			2	1FE	1,000,000	101.221	1,012,210	1,000,000	1,000,000	0	0	0	0	3.875	3.875	JJ	13,670	0	08/10/2015.	07/30/2027.
24821V AA 6	DENALI BORROWER/FIN CORP 144A			1	2FE	2,677,500	105.500	2,637,500	2,500,000	2,645,091	0	(32,409)	0	0	5.625	3.420	AO	29,688	70,313	05/04/2015.	10/15/2020.
249030 AC 1	DENTSPLY INTERNATIONAL			1	2FE	996,530	102.516	1,025,160	1,000,000	997,866	0	330	0	0	4.125	4.168	FA	15,583	41,250	08/16/2011.	08/15/2021.
250847 H* 4	DETROIT EDISON COMPANY 2011 SERIES D			1		8,000,000	104.106	8,328,480	8,000,000	8,000,000	0	0	0	0	4.310	4.310	MS	114,933	344,800	09/01/2011.	09/01/2023.
25087* AE 3	DETROIT INTL BRIDGE COMPANY SERIES B			2	2FE	2,000,000	106.470	2,129,406	2,000,000	2,000,000	0	0	0	0	5.190	5.246	MON	8,362	103,800	06/29/2010.	07/02/2020.
25179M AL 7	DEVON ENERGY CORPORATION			1	2FE	3,126,300	75.831	2,274,930	3,000,000	3,121,903	0	(2,295)	0	0	5.600	5.305	JJ	77,467	168,000	12/31/2013.	07/15/2041.
25179M AP 8	DEVON ENERGY CORPORATION	LS		1	2FE	5,068,200	86.349	4,317,450	5,000,000	5,061,417	0	(6,783)	0	0	3.250	3.029	MN	20,764	162,500	03/23/2015.	05/15/2022.
25389J AL 0	DIGITAL REALTY TRUST LP			1	2FE	1,488,540	99.461	1,491,915	1,500,000	1,489,298	0	758	0	0	3.950	4.076	JJ	30,942	0	06/18/2015.	07/01/2022.
25400L AC 0	DIGITAL DELTA HOLDINGS 144A			1	2FE	4,000,000	101.565	4,062,600	4,000,000	4,000,000	0	0	0	0	4.750	4.750	AO	47,500	0	09/23/2015.	10/01/2025.
254010 AD 3	DIGNITY HEALTH				1FE	2,000,000	103.157	2,063,140	2,000,000	2,000,000	0	0	0	0	3.812	3.812	MN	12,707	79,628	10/07/2014.	11/01/2024.
25460C AA 1	DIRECT TV HOLDINGS	LS		1	2FE	618,380	98.540	609,963	619,000	618,456	0	85	0	0	3.950	3.961	JJ	11,274	14,534	12/03/2014.	01/15/2025.
25460C AA 1	DIRECT TV HOLDINGS			1	2FE	4,376,610	98.540	4,317,037	4,381,000	4,377,149	0	598	0	0	3.950	3.961	JJ	79,795	102,868	12/03/2014.	01/15/2025.
25466A AD 3	DISCOVER BANK				2FE	996,120	102.518	1,025,180	1,000,000	996,907	0	338	0	0	4.200	4.248	FA	16,683	42,000	08/05/2013.	08/08/2023.
25468P CR 5	WALT DISNEY COMPANY				1FE	2,177,976	100.157	2,403,768	2,400,000	2,186,164	0	4,143	0	0	4.125	4.725	JD	8,250	99,000	12/31/2013.	12/01/2041.
25470D AA 7	DISCOVERY COMMUNICATIONS				2FE	2,982,840	108.967	3,269,010	3,000,000	2,992,634	0	1,784	0	0	5.625	5.701	FA	63,750	168,750	08/12/2009.	08/15/2019.
25470D AE 9	DISCOVERY COMMUNICATIONS				2FE	1,993,920	102.784	2,055,680	2,000,000	1,996,347	0	580	0	0	4.375	4.413	JD	3,889	87,500	06/13/2011.	06/15/2021.
257375 AE 5	DOMINION GAS HLDGS LLC			1	1FE	1,997,812	99.018	1,980,360	2,000,000	1,998,169	0	199	0	0	3.550	3.564	MN	11,833	71,000	08/06/2014.	11/01/2023.
260003 AH 1	DOVER CORP				1FE	2,742,438	107.921	2,967,828	2,750,000	2,747,969	0	844	0	0	5.450	5.486	MS	44,130	149,875	03/11/2008.	03/15/2018.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
260543 BA 0	DOW CHEMICAL CO				2FE	5,397,406	127.747	6,291,540	4,925,000	5,105,068	0	(26,539)	0	0	9.000	8.130	AO	110,813	443,250	10/07/1992.	04/01/2021.
260543 BV 4	DOW CHEMICAL CO				2FE	746,648	107.848	808,860	750,000	749,024	0	374	0	0	5.700	5.760	MN	5,463	42,750	05/01/2008.	05/15/2018.
263534 CE 7	E I DU PONT DE NEMOURS	LS			1FE	199,546	106.354	212,708	200,000	199,740	0	43	0	0	4.250	4.278	AO	2,125	8,500	03/24/2011.	04/01/2021.
263534 CE 7	E I DU PONT DE NEMOURS				1FE	798,184	106.354	850,832	800,000	798,958	0	173	0	0	4.250	4.278	AO	8,500	34,000	03/24/2011.	04/01/2021.
26439R AH 9	SPECTRA ENERGY CAPITAL SENIOR NOTES				2FE	561,630	113.857	581,809	511,000	527,571	0	(3,742)	0	0	8.000	7.001	AO	10,220	40,880	06/13/2002.	10/01/2019.
26439R AK 2	SPECTRA ENERGY CAPITAL SENIOR NOTES				2FE	968,810	104.042	1,040,420	1,000,000	976,069	0	783	0	0	6.750	7.000	FA	25,500	67,500	06/17/2002.	02/15/2032.
26441C AD 7	DUKE ENERGY CORP				2FE	3,994,550	109.030	4,361,200	4,000,000	3,997,798	0	527	0	0	5.050	5.066	MS	59,478	202,000	10/15/2009.	09/15/2019.
268648 AN 2	EMC CORP	LS		1	1FE	4,787,311	81.033	3,965,755	4,894,000	4,808,170	0	9,852	0	0	3.375	3.646	JD	13,764	165,173	09/19/2014.	06/01/2023.
268648 AN 2	EMC CORP			1	1FE	4,020,869	81.033	3,327,215	4,106,000	4,037,377	0	7,879	0	0	3.375	3.633	JD	11,548	138,578	09/19/2014.	06/01/2023.
26875P AM 3	EOG RESOURCES INC	LS		1	1FE	1,924,981	95.380	1,836,065	1,925,000	1,925,000	0	20	0	0	3.150	3.150	AO	15,159	32,677	03/12/2015.	04/01/2025.
26875P AM 3	EOG RESOURCES INC			1	1FE	74,999	95.380	71,535	75,000	75,000	0	1	0	0	3.150	3.150	AO	591	1,273	03/12/2015.	04/01/2025.
26882P BB 7	ERAC USA FINANCE CO 144A				2FE	5,659,429	107.539	6,291,032	5,850,000	5,805,373	0	22,220	0	0	6.375	6.832	AO	78,731	372,938	11/19/2009.	10/15/2017.
26884T AD 4	ERAC USA FINANCE COMPANY 144A				2FE	1,042,150	106.035	1,060,350	1,000,000	1,032,279	0	(5,048)	0	0	4.500	3.856	FA	16,875	45,000	12/31/2013.	08/16/2021.
26884T AL 6	ERAC USA FINANCE COMPANY 144A	LS		1	2FE	2,179,608	100.621	2,168,383	2,155,000	2,176,974	0	(2,120)	0	0	3.850	3.711	MN	10,601	82,968	10/29/2014.	11/15/2024.
26884T AL 6	ERAC USA FINANCE COMPANY 144A			1	2FE	1,512,071	100.621	1,504,284	1,495,000	1,510,244	0	(1,471)	0	0	3.850	3.711	MN	7,355	57,558	10/29/2014.	11/15/2024.
26885B AA 8	EQT MIDSTREAM PARTNERS			1	2FE	1,988,440	82.899	1,657,980	2,000,000	1,989,808	0	974	0	0	4.000	4.071	FA	33,333	80,000	07/29/2014.	08/01/2024.
27430* AK 9	EAST PENN MANUFACTURING CO SERIES B			2		3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	7.260	7.260	MN	23,595	217,800	05/22/2008.	05/22/2018.
277432 AN 0	EASTMAN CHEMICAL CO				2FE	3,979,910	99.909	3,996,360	4,000,000	3,986,360	0	1,789	0	0	3.600	3.658	FA	54,400	144,000	05/30/2012.	08/15/2022.
277432 AR 1	EASTMAN CHEMICAL CO				2FE	3,980,240	97.078	3,883,120	4,000,000	3,981,872	0	1,508	0	0	3.800	3.859	MS	44,756	124,556	11/10/2014.	03/15/2025.
278058 AM 4	EATON CORP DEBENTURES				2FE	7,471,729	126.679	8,772,521	6,925,000	7,193,448	0	(30,513)	0	0	8.100	7.350	FA	211,905	560,925	12/03/2001.	08/15/2022.
29078E AB 1	EMBARQ CORP				2FE	1,008,780	101.864	1,018,640	1,000,000	1,000,498	0	(1,145)	0	0	7.082	6.958	JD	5,902	70,820	05/19/2006.	06/01/2016.
291011 AQ 7	EMERSON ELECTRIC CO				1FE	9,069,760	118.394	9,471,520	8,000,000	8,789,065	0	(29,559)	0	0	6.000	5.112	FA	181,333	480,000	06/23/2003.	08/15/2032.
292480 AH 3	ENABLE MIDSTREAM PARTNER			1	2FE	995,002	78.459	784,590	1,000,000	995,018	0	16	0	0	3.900	3.970	MN	4,983	0	12/22/2015.	05/15/2024.
29250R AN 6	ENBRIDGE ENERGY PARTNERS				2FE	4,974,186	105.449	5,272,450	5,000,000	4,992,528	0	2,935	0	0	6.500	6.571	AO	68,611	325,000	08/28/2008.	04/15/2018.
29273R BD 0	ENERGY TRANSFER PARTNERS			1	2FE	999,180	83.122	831,220	1,000,000	999,238	0	58	0	0	4.050	4.060	MS	11,925	20,588	03/05/2015.	03/15/2025.
29348Q AB 8	ENOGEX LLC 144A				2FE	3,153,300	108.487	3,254,610	3,000,000	3,093,653	0	(19,484)	0	0	6.250	5.406	MS	55,208	187,500	12/31/2013.	03/15/2020.
29364D AJ 9	ENTERGY ARKANSAS INC FIRST MORTGAGE				1FE	4,965,492	100.652	5,032,600	5,000,000	4,973,460	0	851	0	0	5.900	5.949	JD	24,583	295,000	01/23/2004.	06/01/2033.
29364L AL 6	ENTERGY GULF STATES FIRST MORTGAGE			1	1FE	1,027,000	100.937	1,009,370	1,000,000	1,000,051	0	51	0	0	6.200	5.319	JJ	31,000	62,000	02/02/2005.	07/01/2033.
29379V AP 8	ENTERPRISE PRODUCTS OPERATING				2FE	1,112,380	104.908	1,049,080	1,000,000	1,081,197	0	(15,822)	0	0	5.200	3.307	MS	17,333	52,000	12/31/2013.	09/01/2020.
29379V BE 2	ENTERPRISE PRODUCTS OPERATING	LS		1	2FE	1,007,590	91.650	916,500	1,000,000	1,006,792	0	(646)	0	0	3.750	3.660	FA	14,167	31,354	10/10/2014.	02/15/2025.
29379V BH 5	ENTERPRISE PRODUCTS OPERATING	LS		1	2FE	2,092,335	89.950	1,888,950	2,100,000	2,092,632	0	297	0	0	3.700	3.742	FA	29,353	21,152	05/04/2015.	02/15/2026.
29379V BH 5	ENTERPRISE PRODUCTS OPERATING			1	2FE	896,715	89.950	809,550	900,000	896,842	0	127	0	0	3.700	3.742	FA	12,580	9,065	05/04/2015.	02/15/2026.
294549 AR 1	EQT CORP				2FE	4,966,050	102.966	5,148,300	5,000,000	4,990,434	0	3,824	0	0	6.500	6.593	AO	81,250	325,000	03/13/2008.	04/01/2018.
29717P AP 2	ESSEX PORTFOLIO LP			1	2FE	3,989,880	96.574	3,862,960	4,000,000	3,990,602	0	722	0	0	3.500	3.530	AO	35,000	75,444	03/10/2015.	04/01/2025.
30161M AH 6	EXELON GENERATION CO LLC			1	2FE	5,999,680	102.970	6,178,200	6,000,000	5,999,826	0	28	0	0	4.000	4.001	AO	60,000	240,000	09/28/2010.	10/01/2020.
30212P AJ 4	EXPEDIA INC			1	2FE	1,988,880	96.250	1,925,000	2,000,000	1,990,118	0	915	0	0	4.500	4.570	FA	34,000	89,250	08/13/2014.	08/15/2024.
302491 AQ 8	FMC CORPORATION				2FE	2,006,750	106.099	2,121,980	2,000,000	2,003,087	0	(690)	0	0	5.200	5.156	JD	4,622	104,000	11/24/2009.	12/15/2019.
302491 AR 6	FMC CORPORATION				2FE	2,076,460	99.223	1,984,460	2,000,000	2,050,811	0	(7,377)	0	0	3.950	3.483	FA	32,917	79,000	04/25/2012.	02/01/2022.
30251B AB 4	FMR LLC 144A			1	1FE	2,088,180	123.374	2,467,480	2,000,000	2,082,513	0	(1,500)	0	0	6.450	6.119	MN	16,483	129,000	08/26/2011.	11/15/2039.
30251B AC 2	FMR LLC 144A				1FE	5,740,900	124.657	6,232,850	5,000,000	5,715,221	0	(13,260)	0	0	6.500	5.445	JD	15,347	325,000	12/31/2013.	12/14/2040.
302568 AA 8	HARPER LAKE SOLAR FUND SENIOR SECURED 1			2	2FE	1,256,567	106.517	1,338,457	1,256,567	1,256,567	0	0	0	0	7.645	7.646	JD	267	96,065	07/13/1998.	12/31/2018.
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A			2	1FE	3,475,078	106.500	3,700,958	3,475,078	3,475,078	0	0	0	0	7.590	7.591	JJ	125,285	263,758	07/01/2008.	07/10/2018.
30273@ AA 3	FPL ENERGY ROCKAWAY PEAKING SENIOR SECUR			2	2	1,762,305	110.000	1,938,536	1,762,305	1,762,305	0	0	0	0	7.110	7.113	JD	348	125,300	08/27/2003.	06/28/2020.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
303250	C@ 1	FAIR ISAAC CORPORATION				2Z	2,000,000	98.920	1,978,390	2,000,000	2,000,000	0	0	0	0	5.420	5.420	JJ	50,286	108,400	07/14/2010.	07/14/2019.
31331F	AF 8	FED EXPRESS CORP C2				2FE	765,488	103.404	837,286	809,723	804,567	0	3,793	0	0	7.960	8.514	MS	16,651	64,454	03/28/1995.	03/28/2017.
31331F	BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B			2	2FE	1,901,653	107.203	2,038,629	1,901,653	1,901,653	0	0	0	0	7.900	7.899	JJ	69,273	150,231	07/01/1999.	01/15/2020.
313747	AU 1	FEDERAL REALTY INVS TRST			1	1FE	2,970,540	103.767	3,113,010	3,000,000	2,975,739	0	2,505	0	0	3.950	4.069	JJ	54,642	118,500	12/04/2013.	01/15/2024.
31428X	BC 9	FEDEX CORP	LS			2FE	2,995,350	97.566	2,926,980	3,000,000	2,995,787	0	437	0	0	3.200	3.218	FA	40,000	53,867	01/06/2015.	02/01/2025.
31620M	AM 8	FIDELITY NATIONAL INFORMATION			1	2FE	4,655,487	96.641	4,493,807	4,650,000	4,655,222	0	(580)	0	0	3.875	3.858	JD	13,014	180,188	10/24/2014.	06/05/2024.
316773	AD 2	FIFTH THIRD BANCORP SUB NOTES				2FE	9,320,600	105.425	10,542,500	10,000,000	9,849,063	0	57,239	0	0	4.500	5.173	JD	37,500	450,000	12/16/2003.	06/01/2018.
31953*	AL 6	BNSF RAILWAY COMPANY SERIES A			2	1	332,750	110.000	366,025	332,750	332,750	0	0	0	0	5.960	5.959	MN	2,534	19,832	10/16/2007.	10/15/2027.
31953*	AM 4	BNSF RAILWAY COMPANY SERIES B			2	1	33,440	110.000	36,784	33,440	33,440	0	0	0	0	5.960	5.959	MN	255	1,993	10/16/2007.	10/15/2027.
31953*	AN 2	BNSF RAILWAY COMPANY SERIES C			2	1	211,614	110.000	232,776	211,614	211,614	0	0	0	0	5.960	5.959	MN	1,612	12,612	10/16/2007.	10/15/2027.
31953*	AP 7	BNSF RAILWAY COMPANY SERIES D			2	1	85,701	110.000	94,271	85,701	85,701	0	0	0	0	5.960	5.959	MN	653	5,108	10/16/2007.	10/15/2027.
31953*	AQ 5	BNSF RAILWAY COMPANY SERIES E			2	1	113,680	110.000	125,048	113,680	113,680	0	0	0	0	5.960	5.959	MN	866	6,775	10/16/2007.	10/15/2027.
31953*	AR 3	BNSF RAILWAY COMPANY SERIES F			2	1	405,737	110.000	446,310	405,737	405,737	0	0	0	0	5.960	5.951	MN	3,090	24,182	12/13/2007.	12/13/2027.
32055T	AG 8	FIRST INDUSTRIAL REALTY REIT MTN				2FE	1,360,405	108.906	1,551,911	1,425,000	1,412,582	0	5,781	0	0	7.500	8.000	JD	8,906	106,875	07/20/2001.	12/01/2017.
32485*	AD 9	FIRST COMMERCIAL NATL BANK SEC LA OLD RI			2	2FE	9,141,605	124.813	11,409,866	9,141,605	9,141,605	0	0	0	0	12.480	12.474	MN	190,145	1,140,872	08/23/1990.	05/01/2020.
33582V	AB 4	FIRST NIAGRA FINANCIAL GROUP				2FE	3,743,390	114.817	4,018,595	3,500,000	3,652,659	0	(32,043)	0	0	6.750	5.559	MS	66,938	236,250	12/31/2013.	03/19/2020.
337358	BD 6	FIRST UNION CORP (WACHOVIA) SUB DEBENTUR				1FE	11,951,189	128.285	12,732,286	9,925,000	11,523,955	0	(45,201)	0	0	6.550	5.233	AO	137,241	650,088	06/18/2003.	10/15/2035.
337738	AP 3	FISERV INC			1	2FE	2,997,990	100.115	3,003,450	3,000,000	2,998,119	0	129	0	0	3.850	3.858	JD	9,625	60,638	05/19/2015.	06/01/2025.
340711	AW 0	FLORIDA GAS TRANSMISSION 144A			1	2FE	2,993,250	95.883	2,876,490	3,000,000	2,993,502	0	252	0	0	4.350	4.378	JJ	60,175	0	07/07/2015.	07/15/2025.
343412	AB 8	FLUOR CORP				1FE	1,949,420	101.662	2,033,240	2,000,000	1,961,267	0	5,976	0	0	3.375	3.755	MS	19,875	67,500	12/31/2013.	09/15/2021.
34354P	AC 9	FLOWSERVE CORPORATION				2FE	996,150	97.338	973,380	1,000,000	997,278	0	353	0	0	3.500	3.546	MS	10,306	35,000	09/06/2012.	09/15/2022.
344868	AA 2	NFL FOOTBALL CLUB TRUST V 144A				1FE	5,000,000	106.253	5,312,650	5,000,000	5,000,000	0	0	0	0	5.350	5.350	OCT	65,389	270,472	03/24/2010.	10/05/2020.
345397	WB 5	FORD MOTOR CREDIT 2011-1				2FE	1,000,000	100.869	1,008,690	1,000,000	1,000,000	0	0	0	0	4.207	4.207	AO	8,881	42,070	09/21/2012.	04/15/2016.
345397	WF 6	FORD MOTOR CREDIT CO LLC	LS			2FE	495,550	102.673	513,365	500,000	496,800	0	401	0	0	4.250	4.361	MS	5,962	21,250	09/20/2012.	09/20/2022.
345397	WK 5	FORD MOTOR CREDIT				2FE	990,660	103.261	1,032,610	1,000,000	992,541	0	807	0	0	4.375	4.492	FA	17,622	43,750	08/01/2013.	08/06/2023.
345397	WW 9	FORD MOTOR CREDIT				2FE	3,500,000	97.586	3,415,510	3,500,000	3,500,000	0	0	0	0	3.664	3.664	MS	40,253	128,240	09/03/2014.	09/08/2024.
354613	AG 6	FRANKLIN RESOURCES INC				1FE	998,890	108.194	1,081,940	1,000,000	999,450	0	111	0	0	4.625	4.639	MN	5,267	46,250	05/17/2010.	05/20/2020.
35671D	BL 8	FREEPORT-MCMORAN COPPER & GOLD	LS		1	2FE	3,635,543	58.659	2,134,601	3,639,000	3,635,861	0	281	0	0	4.550	4.562	MN	21,617	165,575	11/10/2014.	11/14/2024.
35671D	BL 8	FREEPORT-MCMORAN COPPER & GOLD			1	2FE	4,356,857	58.659	2,558,119	4,361,000	4,357,238	0	337	0	0	4.550	4.562	MN	25,906	198,426	11/10/2014.	11/14/2024.
361448	AN 3	GATX CAPITAL CORPORATION SENIOR NOTE				2FE	2,987,640	106.011	3,180,330	3,000,000	2,991,386	0	1,112	0	0	4.750	4.802	JD	6,333	142,500	06/06/2012.	06/15/2022.
36164N	FG 5	GE CAPITAL INTL FUNDING				1FE	2,245,000	101.750	2,284,288	2,245,000	2,245,000	0	0	0	0	3.373	3.373	MN	13,672	0	10/26/2015.	11/15/2025.
362338	AQ 8	GTE SOUTHWEST INC 1ST MORTGAGE	LS			1FE	1,579,484	118.561	1,684,752	1,421,000	1,544,506	0	(3,933)	0	0	8.500	7.551	MN	15,434	120,785	05/15/2002.	11/15/2031.
362338	AQ 8	GTE SOUTHWEST INC 1ST MORTGAGE				1FE	2,472,043	118.561	2,636,797	2,224,000	2,417,298	0	(6,155)	0	0	8.500	7.551	MN	24,155	189,040	05/15/2002.	11/15/2031.
369622	42 8	GENERAL ELECTRIC CAPITAL CORP			1	1FE	3,000,000	102.720	3,081,600	3,000,000	3,000,000	0	0	0	0	4.875	4.875	JAJO	30,875	146,250	10/02/2012.	10/15/2052.
36962G	6F 6	GENERAL ELECTRIC CAPITAL CORP				1FE	857,754	102.456	880,097	859,000	858,125	0	116	0	0	3.150	3.167	MS	8,569	27,059	09/04/2012.	09/07/2022.
375558	AW 3	GILEAD SCIENCES			1	1FE	5,184,800	102.403	5,120,150	5,000,000	5,164,663	0	(17,394)	0	0	3.700	3.230	AO	46,250	185,000	10/28/2014.	04/01/2024.
375558	AZ 6	GILEAD SCIENCES	LS			1FE	135,066	101.331	136,797	135,000	135,071	0	7	0	0	3.500	3.493	FA	1,969	3,334	11/13/2014.	02/01/2025.
375558	AZ 6	GILEAD SCIENCES				1FE	7,868,854	101.331	7,969,683	7,865,000	7,869,109	0	391	0	0	3.500	3.493	FA	114,698	194,222	11/13/2014.	02/01/2025.
378272	AH 1	GLENCORE FUNDING LLC 144A				2FE	5,980,260	72.102	4,326,120	6,000,000	5,982,967	0	1,639	0	0	4.625	4.667	AO	47,792	277,500	04/22/2014.	04/29/2024.
38141E	C2 3	GOLDMAN SACHS			1	1FE	998,920	102.310	1,023,100	1,000,000	999,060	0	92	0	0	3.850	3.863	JJ	18,501	38,500	07/11/2014.	07/08/2024.
38141G	CU 6	GOLDMAN SACHS GROUP INC				1FE	125,971	118.128	147,660	125,000	125,775	0	(25)	0	0	6.125	6.066	FA	2,892	7,656	11/30/2004.	02/15/2033.
38141G	VR 2	GOLDMAN SACHS GROUP INC				2FE	2,979,000	99.876	2,996,280	3,000,000	2,979,334	0	334	0	0	4.250	4.337	AO	24,792	0	10/16/2015.	10/21/2025.
39121J	A* 1	GREAT RIVER ENERGY 2009B			2	1	2,976,744	109.105	3,247,768	2,976,744	2,976,744	0	0	0	0	5.810	5.810	JJ	86,474	172,949	09/02/2009.	07/01/2021.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
39121J AE 0	GREAT RIVER ENERGY 144A				1FE	6,339,900	117.236	8,206,520	7,000,000	6,404,502	0	10,678	0	0	6.254	7.011	JJ	218,890	437,780	08/12/2008.	07/01/2038.
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE			2	1FE	6,940,000	100.370	6,965,678	6,940,000	6,940,000	0	0	0	0	8.700	8.694	FA	228,095	603,780	04/27/2001.	02/15/2021.
40414L AN 9	HCP INC			1	2FE	3,469,410	97.959	3,428,565	3,500,000	3,470,994	0	1,584	0	0	4.000	4.107	JD	11,667	74,278	05/14/2015.	06/01/2025.
406216 AV 3	HALLIBURTON CO				1FE	749,880	110.410	828,075	750,000	749,962	0	13	0	0	5.900	5.902	MS	13,029	44,250	09/09/2008.	09/15/2018.
406216 BD 2	HALLIBURTON CO				1FE	2,957,710	99.372	2,981,160	3,000,000	2,965,658	0	3,840	0	0	3.500	3.674	FA	43,750	105,000	12/31/2013.	08/01/2023.
406216 BG 5	HALLIBURTON CO			1	1FE	997,190	98.018	980,180	1,000,000	997,221	0	31	0	0	3.800	3.834	MN	5,067	0	11/05/2015.	11/15/2025.
41242* AJ 1	NBA HARDWOOD FUNDING LL SENIOR NOTES SER				1FE	7,000,000	110.499	7,734,916	7,000,000	7,000,000	0	0	0	0	5.670	5.670	JD	26,460	395,798	06/07/2010.	06/08/2020.
415864 AJ 6	HARSCO CORP				3FE	1,748,163	89.678	1,569,365	1,750,000	1,749,466	0	205	0	0	5.750	5.764	MN	12,858	100,625	05/12/2008.	05/15/2018.
416515 AT 1	HARTFORD FINL SVCS GRP				2FE	4,954,450	104.405	5,220,250	5,000,000	4,992,654	0	5,749	0	0	5.375	5.503	MS	79,132	268,750	02/11/2008.	03/15/2017.
416515 AU 8	HARTFORD FINL SVCS GRP				2FE	1,499,955	109.047	1,635,705	1,500,000	1,500,000	0	0	0	0	6.300	6.300	MS	27,825	94,500	02/28/2008.	03/15/2018.
421915 ED 7	HCP INC REITS				2FE	248,963	104.719	261,798	250,000	249,848	0	107	0	0	5.625	5.673	MN	2,344	14,063	04/22/2005.	05/01/2017.
421915 EJ 4	HCP INC REITS				2FE	6,952,610	104.236	7,296,520	7,000,000	6,993,453	0	5,707	0	0	6.000	6.091	JJ	176,167	420,000	01/17/2007.	01/30/2017.
421946 AJ 3	HEALTH CARE REALTY TR			1	2FE	1,998,340	97.545	1,950,900	2,000,000	1,998,449	0	109	0	0	3.875	3.885	MN	12,917	40,257	04/15/2015.	05/01/2025.
42217K BF 2	HEALTH CARE REIT INC			1	2FE	2,492,885	98.799	2,469,975	2,500,000	2,493,250	0	365	0	0	4.000	4.035	JD	8,333	51,389	06/03/2015.	06/01/2025.
42218S AC 2	HEALTH CARE SVCS CORP 144A				1FE	3,102,450	107.004	3,210,120	3,000,000	3,059,283	0	(10,343)	0	0	4.700	4.260	JJ	65,017	141,000	06/29/2011.	01/15/2021.
428236 BM 4	HEWLETT-PACKARD CO				2FE	3,041,840	98.643	2,959,290	3,000,000	3,029,368	0	(4,751)	0	0	4.300	4.097	JD	10,750	129,000	12/31/2013.	06/01/2021.
42824C AP 4	HEWLETT-PACKARD ENTERPRISE CO 144A	LS		1	2FE	2,493,125	98.655	2,466,375	2,500,000	2,493,254	0	129	0	0	4.900	4.935	AO	27,903	0	09/30/2015.	10/15/2025.
431116 AB 8	HIGHMARK INC 144A				2FE	1,991,920	101.535	2,030,700	2,000,000	1,995,216	0	763	0	0	4.750	4.801	MN	12,139	95,000	05/03/2011.	05/15/2021.
431282 AF 9	HIGHWOODS REALTY LP FORMERLY HIGHWOODS/F				2FE	437,276	110.863	526,599	475,000	466,375	0	3,291	0	0	7.500	8.390	AO	7,521	35,625	07/23/2001.	04/15/2018.
431282 AK 8	HIGHWOODS REALTY LP REITS				2FE	997,018	104.294	1,042,940	1,000,000	999,543	0	356	0	0	5.850	5.890	MS	17,225	58,500	07/26/2007.	03/15/2017.
437076 AV 4	HOME DEPOT INC			1	1FE	1,161,080	125.600	1,256,000	1,000,000	1,154,948	0	(3,177)	0	0	5.950	4.866	AO	14,875	59,500	12/31/2013.	04/01/2041.
44107T AW 6	HOST HOTELS & RESORTS LP			1	2FE	996,800	99.956	999,560	1,000,000	996,810	0	10	0	0	4.500	4.540	FA	9,625	0	10/08/2015.	02/01/2026.
44266R AC 1	HOWARD HUGHES MEDICAL IN				1FE	997,930	104.132	1,041,320	1,000,000	998,397	0	179	0	0	3.500	3.524	MS	11,667	35,000	07/16/2013.	09/01/2023.
443510 AF 9	HUBBELL INC				1FE	6,787,099	102.944	7,025,928	6,825,000	6,799,586	0	3,003	0	0	3.625	3.684	MN	31,613	247,406	12/31/2013.	11/15/2022.
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2			2	1FE	12,400,239	98.831	12,255,255	12,400,239	12,400,239	0	0	0	0	3.310	3.324	MJSD	1,140	86,650	10/15/2015.	12/31/2031.
45138L AZ 6	IDAHO POWER CORP			1	1FE	998,290	98.898	988,980	1,000,000	998,866	0	163	0	0	2.950	2.970	AO	7,375	29,500	04/10/2012.	04/01/2022.
452308 AQ 2	ILLINOIS TOOLWORKS			1	1FE	1,970,000	109.687	2,193,740	2,000,000	1,971,210	0	544	0	0	4.875	4.975	MS	28,708	97,500	12/31/2013.	09/15/2041.
45326T AA 6	INCITEC PIVOT FIN LLC 144A				2FE	4,074,430	107.097	4,283,880	4,000,000	4,055,861	0	(12,881)	0	0	6.000	5.590	JD	14,000	240,000	12/31/2013.	12/10/2019.
458140 AK 6	INTEL CORP				1FE	5,933,680	105.091	6,305,460	6,000,000	5,936,855	0	1,196	0	0	4.800	4.872	AO	72,000	288,000	12/31/2013.	10/01/2041.
458140 AM 2	INTEL CORP				1FE	1,991,460	99.152	1,983,040	2,000,000	1,993,829	0	795	0	0	2.700	2.749	JD	2,400	54,000	12/04/2012.	12/15/2022.
458140 AS 9	INTEL CORP			1	1FE	998,510	104.048	1,040,480	1,000,000	998,563	0	53	0	0	3.700	3.718	JJ	15,622	0	07/22/2015.	07/29/2025.
459200 GM 7	IBM CORP				1FE	2,988,840	115.861	3,475,830	3,000,000	2,996,009	0	1,239	0	0	7.625	7.679	AO	48,292	228,750	10/09/2008.	10/15/2018.
459200 HP 9	IBM CORP				1FE	4,997,450	101.879	5,093,950	5,000,000	4,997,993	0	229	0	0	3.375	3.381	FA	70,313	168,750	07/30/2013.	08/01/2023.
460146 BZ 5	INTERNATIONAL PAPER CO SENIOR BOND				2FE	9,832,350	100.969	10,096,900	10,000,000	9,995,330	0	18,253	0	0	5.250	5.443	AO	131,250	525,000	04/05/2004.	04/01/2016.
461070 AC 8	INTERSTATE POWER AND LIGHT				1FE	133,343	126.923	158,654	125,000	131,631	0	(205)	0	0	6.450	5.962	AO	1,702	8,063	11/30/2004.	10/15/2033.
461202 AB 9	INTUIT INC				2FE	995,560	104.839	1,048,390	1,000,000	999,324	0	527	0	0	5.750	5.809	MS	16,931	57,500	03/07/2007.	03/15/2017.
46132F AB 6	INVESCO FINANCE PLC				1FE	4,477,480	103.171	4,642,695	4,500,000	4,481,911	0	1,857	0	0	4.000	4.059	JJ	75,500	180,000	11/06/2013.	01/30/2024.
46625H JY 7	JP MORGAN CHASE & CO				2FE	994,750	99.776	997,760	1,000,000	995,328	0	442	0	0	3.875	3.939	MS	11,948	38,750	09/03/2014.	09/10/2024.
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS T			2	1	2,464,435	104.716	2,580,657	2,464,435	2,464,435	0	0	0	0	7.100	7.206	MON	7,777	174,975	11/29/2001.	09/15/2017.
46849E AP 2	JACKSON NATIONAL LIFE 144A GIC BACKED N				1FE	9,886,888	106.259	10,546,206	9,925,000	9,916,931	0	3,083	0	0	4.700	4.736	JD	38,873	466,475	05/22/2003.	06/01/2018.
472319 AB 8	JEFFERIES GROUP INC SENIOR NOTES				2FE	2,957,550	100.615	3,018,450	3,000,000	2,998,997	0	4,801	0	0	5.500	5.669	MS	48,583	165,000	09/08/2004.	03/15/2016.
476556 CM 5	JERSEY CENT PWR & LT CO 1ST MORTGAGE				2FE	128,364	101.264	126,580	125,000	125,129	0	(375)	0	0	5.625	5.307	MN	1,172	7,031	11/30/2004.	05/01/2016.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47715*	AA	5	JETBLUE AIRWAYS 2013-1 CLASS A EETC			2	1FE	8,912,487	105.820	9,431,194	8,912,487	8,912,487	0	0	0	0	4.420	4.420	MS	126,934	393,932	03/05/2014.	03/05/2023.
478366	AR	8	JOHNSON CONTROLS INC				2FE	99,886	100.184	100,184	100,000	99,999	0	14	0	0	5.500	5.515	JJ	2,536	5,500	01/09/2006.	01/15/2016.
478366	AU	1	JOHNSON CONTROLS INC				2FE	995,430	107.280	1,072,800	1,000,000	997,809	0	452	0	0	5.000	5.058	MS	12,639	50,000	03/04/2010.	03/30/2020.
481165	AJ	7	JOY GLOBAL INC	LS			2FE	991,510	79.408	794,080	1,000,000	994,570	0	784	0	0	5.125	5.235	AO	10,819	51,250	10/06/2011.	10/15/2021.
48126H	AC	4	JP MORGAN CHASE & CO				2FE	3,000,000	100.510	3,015,300	3,000,000	3,000,000	0	0	0	0	6.100	6.100	AO	45,750	187,067	09/18/2014.	01/01/9999.
482439	AA	4	KCT INTERMODAL TRANPORTATION GUAR: BURLI			2	1FE	777,800	105.044	817,032	777,800	777,800	0	0	0	0	6.884	6.885	FA	22,310	53,544	08/20/1998.	08/01/2018.
482480	AD	2	KLA-TENCOR CORP			1	2FE	3,499,405	100.597	3,520,895	3,500,000	3,499,475	0	65	0	0	4.125	4.128	MN	24,063	142,370	10/30/2014.	11/01/2021.
482480	AE	0	KLA-TENCOR CORP			1	2FE	3,491,180	101.449	3,550,715	3,500,000	3,491,982	0	701	0	0	4.650	4.682	MN	27,125	160,490	10/30/2014.	11/01/2024.
48305Q	AA	1	KAISER FOUNDATION HOSPITALS				1FE	991,940	102.570	1,025,700	1,000,000	994,616	0	755	0	0	3.500	3.597	AO	8,750	35,000	04/03/2012.	04/01/2022.
485134	BM	1	KANSAS CITY POWER & LIGHT CO			1	2FE	2,001,300	109.671	2,193,420	2,000,000	2,001,300	0	0	0	0	5.300	5.295	AO	26,500	106,000	12/31/2013.	10/01/2041.
485260	BH	5	KANSAS GAS & ELEC				1FE	962,159	100.520	967,163	962,159	962,159	0	0	0	0	5.647	5.647	MS	13,885	54,333	11/16/2005.	03/29/2021.
486606	J*	8	KAYNE ANDERSON MLP INV CO				1FE	5,000,000	100.982	5,049,120	5,000,000	5,000,000	0	0	0	0	3.200	3.200	JD	6,667	160,000	06/13/2013.	04/16/2021.
486606	K#	2	KAYNE ANDERSON MLP INV CO SER KK SR UNSE				1FE	1,000,000	104.604	1,046,043	1,000,000	1,000,000	0	0	0	0	3.930	3.931	JD	1,310	39,300	04/30/2014.	07/30/2024.
487836	BD	9	KELLOGG CO				2FE	997,100	105.353	1,053,530	1,000,000	998,355	0	294	0	0	4.000	4.037	JD	1,778	40,000	07/01/2011.	12/15/2020.
491386	AL	2	AEP KENTUCKY POWER				2FE	4,705,000	105.958	5,297,900	5,000,000	4,773,383	0	7,525	0	0	5.625	6.057	JD	23,438	281,250	07/01/2003.	12/01/2032.
49254*	AA	8	KESTREL MANUFACTURING INV FUND, LLC				6Z	2,250,000	50.000	2,250,000	4,500,000	2,250,000	0	0	0	0	5.000	17.928	JAJO	47,500	76,194	08/02/2012.	08/02/2019.
49326E	ED	1	KEYCORP				2FE	4,371,640	109.563	4,382,520	4,000,000	4,278,302	0	(47,470)	0	0	5.100	3.627	MS	54,967	204,000	12/31/2013.	03/24/2021.
49327M	2A	1	KEY BANK NA				1FE	983,420	99.521	995,210	1,000,000	991,367	0	4,013	0	0	1.650	2.075	FA	6,875	16,500	12/31/2013.	02/01/2018.
49427R	AL	6	KILROY REALTY LP			1	2FE	1,988,880	101.790	2,035,800	2,000,000	1,989,143	0	263	0	0	4.375	4.444	AO	25,521	0	09/09/2015.	10/01/2025.
494550	BS	4	KINDER MORGAN ENERGY PARTNERS			1	2FE	3,929,060	85.991	3,439,640	4,000,000	3,940,904	0	5,934	0	0	4.150	4.368	FA	69,167	166,000	12/31/2013.	02/01/2024.
494550	BV	7	KINDER MORGAN ENERGY PARTNERS			1	2FE	1,497,480	85.885	1,288,275	1,500,000	1,497,738	0	205	0	0	4.250	4.271	MS	21,250	61,979	09/08/2014.	09/01/2024.
49456B	AF	8	KINDER MORGAN INC	LS		1	2FE	1,991,960	86.302	1,726,040	2,000,000	1,992,653	0	637	0	0	4.300	4.348	JD	7,167	87,194	11/24/2014.	06/01/2025.
49725V	AB	8	KIOWA POWER PARTNERS LLC 144A SNR SECURE			2	2FE	7,141,150	106.332	7,572,313	7,121,387	7,126,534	0	(748)	0	0	5.737	5.746	MJSD	1,135	408,554	01/11/2005.	03/30/2021.
500255	AT	1	KOHLS CORPORATION			1	2FE	3,734,075	102.296	3,733,804	3,650,000	3,720,517	0	(7,621)	0	0	4.750	4.449	JD	7,706	173,375	02/26/2014.	12/15/2023.
50075N	AU	8	KRAFT FOODS INC				2FE	1,989,040	108.096	2,161,920	2,000,000	1,997,263	0	1,195	0	0	6.125	6.196	FA	51,042	122,500	02/25/2008.	02/01/2018.
501044	BM	2	KROGER CO				2FE	5,434,442	112.324	5,531,957	4,925,000	5,058,656	0	(40,383)	0	0	6.800	5.787	JD	14,884	334,900	04/01/2003.	12/15/2018.
501044	CQ	2	KROGER CO			1	2FE	2,981,100	101.173	3,035,190	3,000,000	2,983,760	0	2,187	0	0	3.400	3.494	AO	21,533	102,000	12/31/2013.	04/15/2022.
50217B	AF	6	LSP ENERGY LP SERIES D			2	6	0	0.000	0	0	0	0	0	0	0	8.160	0.000	JJ	0	3,951	01/29/2002.	07/15/2025.
502413	AZ	0	L-3 COMMUNICATIONS CORP				2FE	2,034,530	104.713	2,094,260	2,000,000	2,025,671	0	(5,057)	0	0	4.750	4.433	JJ	43,806	95,000	12/31/2013.	07/15/2020.
50540R	AL	6	LABORATORY CORP OF AMERICA HLD			1	2FE	3,031,120	100.879	3,026,370	3,000,000	3,021,634	0	(2,948)	0	0	3.750	3.623	FA	40,000	112,500	08/21/2012.	08/23/2022.
50540R	AQ	5	LABORATORY CORP OF AMERICA HLD			1	2FE	3,994,000	97.161	3,886,440	4,000,000	3,994,469	0	469	0	0	3.600	3.618	FA	60,000	72,400	01/21/2015.	02/01/2025.
511546	AA	1	ENBRIDGE ENERGY PARTNERS LP SENIOR NOTES				2FE	137,525	106.760	133,450	125,000	128,353	0	(1,092)	0	0	7.000	5.927	AO	2,188	8,750	11/30/2004.	10/01/2018.
521615	AA	2	LEA POWER PARTNERS LLC 144A				3FE	819,393	108.444	888,582	819,393	819,393	0	0	0	0	6.595	6.595	MJSD	2,402	54,039	07/17/2007.	06/15/2033.
52465#	AZ	8	FLUOR CORPORATION LESSEE LEGGMASON MTG			2	1	5,678,459	118.923	6,753,017	5,678,459	5,678,459	0	0	0	0	7.560	7.680	MON	27,427	412,285	06/29/2001.	06/08/2021.
524660	AW	7	LEGGET & PLATT INC			1	2FE	997,060	99.089	990,890	1,000,000	997,944	0	272	0	0	3.400	3.435	FA	12,844	34,000	08/08/2012.	08/15/2022.
526057	BV	5	LENNAR CORP	LS		1	3FE	190,000	98.500	187,150	190,000	190,000	0	0	0	0	4.750	4.750	MN	777	5,315	04/21/2015.	05/30/2025.
526057	BV	5	LENNAR CORP			1	3FE	810,000	98.500	797,850	810,000	810,000	0	0	0	0	4.750	4.750	MN	3,313	22,657	04/21/2015.	05/30/2025.
530715	AD	3	LIBERTY MEDIA CORP DEBENTURES				3FE	3,433,112	103.000	3,285,700	3,190,000	3,371,311	0	(7,786)	0	0	8.500	7.800	JJ	125,030	271,150	10/31/2005.	07/15/2029.
530715	AD	3	LIBERTY MEDIA CORP DEBENTURES	LS			3FE	1,103,784	103.000	1,143,300	1,110,000	1,105,302	0	179	0	0	8.500	8.553	JJ	43,506	94,350	10/31/2005.	07/15/2029.
53079E	AV	6	LIBERTY MUTUAL GROUP 144A				2FE	3,146,370	106.911	3,207,330	3,000,000	3,111,301	0	(17,930)	0	0	5.000	4.226	JD	12,500	150,000	12/31/2013.	06/01/2021.
53079E	BE	3	LIBERTY MUTUAL GROUP 144A			1	2FE	3,088,110	102.277	3,068,310	3,000,000	3,074,190	0	(8,437)	0	0	4.250	3.865	JD	5,667	127,500	04/22/2014.	06/15/2023.
53117C	AM	4	LIBERTY PROPERTY LP				2FE	1,505,785	106.732	1,600,980	1,500,000	1,503,079	0	(567)	0	0	4.750	4.701	AO	17,813	71,250	09/22/2010.	10/01/2020.
53117C	AN	2	LIBERTY PROPERTY LP				2FE	3,008,930	101.254	3,037,620	3,000,000	3,006,169	0	(821)	0	0	4.125	4.088	JD	5,500	123,750	06/07/2012.	06/15/2022.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
534187 AL 3	LINCOLN NATIONAL CORP				2FE	3,585,912	110.093	3,743,162	3,400,000	3,452,046	0	(21,379)	0	0	7.000	6.245	MS	70,078	238,000	05/15/2008.	03/15/2018.
53621@ AB 2	LION INDUSTRIAL TRUST SR UNSEC NOTES				2Z	4,000,000	95.771	3,830,852	4,000,000	4,000,000	0	0	0	0	4.200	4.200	MS	43,400	0	09/28/2015.	09/28/2025.
539830 AU 3	LOCKHEED MARTIN CORP			1	2FE	7,548,510	110.865	7,760,550	7,000,000	7,510,333	0	(10,970)	0	0	5.500	4.975	MN	49,194	385,000	12/31/2013.	11/15/2039.
539830 AZ 2	LOCKHEED MARTIN CORP				2FE	2,038,150	103.205	2,064,100	2,000,000	2,035,456	0	(699)	0	0	4.850	4.730	MS	28,561	97,000	09/28/2011.	09/15/2041.
539830 BE 8	LOCKHEED MARTIN CORP	LS		1	2FE	1,683,172	96.585	1,630,355	1,688,000	1,683,547	0	374	0	0	2.900	2.933	MS	16,317	25,972	02/12/2015.	03/01/2025.
539830 BE 8	LOCKHEED MARTIN CORP			1	2FE	3,302,528	96.585	3,198,895	3,312,000	3,303,262	0	734	0	0	2.900	2.933	MS	32,016	50,959	02/12/2015.	03/01/2025.
540424 AN 8	LOEWS CORP SENIOR NOTES				1FE	14,895,896	100.854	15,052,460	14,925,000	14,924,349	0	3,125	0	0	5.250	5.272	MS	230,716	783,563	03/08/2004.	03/15/2016.
54233* AB 2	LONE STAR TRANSMISSION LLC SERIES B				1FE	4,000,000	99.700	3,988,008	4,000,000	4,000,000	0	0	0	0	3.520	3.520	JD	6,258	140,800	07/17/2014.	06/15/2024.
542690 3M 2	LONG ISLAND NY POWER AUTHORITY				1FE	4,000,000	101.565	4,062,600	4,000,000	4,000,000	0	0	0	0	3.883	3.883	MS	51,773	110,018	12/04/2014.	09/01/2024.
542690 3N 0	LONG ISLAND NY POWER AUTHORITY				1FE	2,500,000	102.197	2,554,925	2,500,000	2,500,000	0	0	0	0	3.983	3.983	MS	33,192	70,532	12/04/2014.	09/01/2025.
548661 CW 5	LOWES COMPANIES INC	LS		1	1FE	2,007,060	102.074	2,041,480	2,000,000	2,004,620	0	(684)	0	0	3.120	3.078	AO	13,173	62,400	04/16/2012.	04/15/2022.
548661 CW 5	LOWES COMPANIES INC			1	1FE	2,007,060	102.074	2,041,480	2,000,000	2,004,620	0	(684)	0	0	3.120	3.078	AO	13,173	62,400	04/16/2012.	04/15/2022.
55448Q AS 5	MACK-CALI REALTY LP				2FE	2,249,216	84.572	1,945,156	2,300,000	2,261,027	0	4,575	0	0	3.150	3.412	MN	9,258	72,450	04/29/2013.	05/15/2023.
559080 AD 8	MAGELLAN MIDSTREAM PARTNERS				2FE	6,610,332	107.535	7,097,310	6,600,000	6,603,263	0	(1,151)	0	0	6.400	6.379	JJ	194,773	422,400	07/09/2008.	07/15/2018.
565849 AL 0	MARATHON OIL	LS		1	2FE	2,993,130	80.354	2,410,620	3,000,000	2,993,425	0	295	0	0	3.850	3.878	JD	9,625	54,863	06/01/2015.	06/01/2025.
573284 AK 2	MARTIN MARIETTA MATERIAL				2FE	4,007,880	107.944	4,317,760	4,000,000	4,002,260	0	(888)	0	0	6.600	6.573	AO	55,733	264,000	04/17/2008.	04/15/2018.
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A			6		194,744	8.938	232,083	2,596,590	194,744	0	0	193,775	0	6.350	88.741	MS	41,679	2,897	09/30/2015.	07/01/2026.
577081 AT 9	MATTEL INC				2FE	7,050,340	103.976	7,278,320	7,000,000	7,026,525	0	(4,939)	0	0	4.350	4.261	AO	76,125	304,500	09/23/2010.	10/01/2020.
577778 BF 9	MACYS RETAIL HLDGS INC				2FE	1,985,073	104.707	1,780,019	1,700,000	1,722,570	0	(27,310)	0	0	7.450	5.697	AO	26,737	126,650	10/03/2002.	10/15/2016.
579780 AH 0	MCCORMICK & CO			1	1FE	996,460	107.178	1,071,780	1,000,000	997,879	0	337	0	0	3.900	3.943	JJ	17,983	39,000	07/05/2011.	07/15/2021.
579780 AJ 6	MCCORMICK & CO			1	1FE	1,982,760	103.607	2,072,140	2,000,000	1,986,310	0	1,523	0	0	3.500	3.603	MS	23,333	70,000	08/14/2013.	09/01/2023.
580135 BY 6	MCDONALDS CORPORATION DEBENTURES				2FE	11,699,000	119.894	11,989,400	10,000,000	11,090,044	0	(64,155)	0	0	6.375	5.147	JJ	306,354	637,500	06/24/2003.	01/08/2028.
58013M EY 6	MCDONALDS CORPORATION			1	2FE	1,993,520	100.443	2,008,860	2,000,000	1,993,521	0	1	0	0	3.700	3.738	JJ	4,522	0	12/02/2015.	01/30/2026.
580645 AH 2	MCGRAW HILL COS INC			1	2FE	2,912,689	100.243	3,007,290	3,000,000	2,913,063	0	374	0	0	4.000	4.378	JD	5,333	0	12/14/2015.	06/15/2025.
58155Q AD 5	MCKESSON CORP			1	2FE	1,509,265	108.020	1,620,300	1,500,000	1,505,189	0	(917)	0	0	4.750	4.671	MS	23,750	71,250	02/24/2011.	03/01/2021.
581760 AS 4	MCLAREN HEALTH CARE CORP			2	1FE	1,000,000	93.335	933,350	1,000,000	1,000,000	0	0	0	0	4.534	4.534	MN	5,793	28,338	03/18/2015.	05/15/2038.
585055 AV 8	MEDTRONIC INC			1	1FE	997,400	106.166	1,061,660	1,000,000	998,519	0	250	0	0	4.125	4.157	MS	12,146	41,250	03/24/2011.	03/15/2021.
585055 BS 4	MEDTRONIC INC				1FE	974,718	101.216	1,012,160	1,000,000	975,469	0	751	0	0	3.500	3.819	MS	10,306	17,500	09/02/2015.	03/15/2025.
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1			2	1	1,416,067	113.600	1,608,657	1,416,067	1,416,067	0	0	0	0	8.360	8.359	JJ	59,192	118,383	01/18/2001.	01/01/2021.
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2			2	1	1,239,071	113.600	1,407,590	1,239,071	1,239,071	0	0	0	0	8.360	8.359	JJ	51,793	103,586	01/18/2001.	01/01/2021.
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3			2	1	1,133,681	113.600	1,287,866	1,133,681	1,133,681	0	0	0	0	8.360	8.359	JJ	47,388	94,776	01/18/2001.	01/01/2021.
58933Y AR 6	MERCK & COMPANY			1	1FE	9,958,330	97.823	9,782,300	10,000,000	9,961,555	0	3,225	0	0	2.750	2.798	FA	107,708	137,500	02/11/2015.	02/10/2025.
589497 AA 4	MEREY SWEENEY LP 144A SENIOR NOTES			2	1FE	1,346,017	112.508	1,514,377	1,346,017	1,346,017	0	0	0	0	8.850	8.850	JD	4,302	119,123	06/18/1999.	12/18/2019.
59022C CS 0	MERRILL LYNCH & CO				2FE	2,843,070	104.353	3,130,590	3,000,000	2,972,549	0	19,103	0	0	5.700	6.427	MN	28,025	171,000	07/19/2007.	05/02/2017.
59048@ AA 6	MESA AIRLINES 2015-1 A EETC			2	1Z	4,000,000	107.428	4,297,104	4,000,000	4,000,000	0	0	0	0	4.750	4.750	JJ	8,972	0	12/14/2015.	07/15/2029.
59156R AE 8	METLIFE INC SENIOR NOTES				1FE	18,011,700	123.614	18,542,100	15,000,000	17,241,388	0	(81,081)	0	0	6.500	5.166	JD	43,333	975,000	06/17/2003.	12/15/2032.
59531# AB 6	MID-AMERICAN APARTMENTS SERIES B			2		3,000,000	108.441	3,253,230	3,000,000	3,000,000	0	0	0	0	5.400	5.403	FA	54,450	162,000	07/29/2011.	07/29/2021.
59748T AB 5	MIDLAND COGEN VENTURE LP 144A			2	2FE	2,731,416	101.740	2,778,943	2,731,416	2,731,416	0	0	0	0	5.250	5.251	MS	42,223	143,399	10/01/2013.	03/15/2025.
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED N			2	2FE	704,260	105.653	744,074	704,260	704,260	0	0	0	0	5.330	5.366	MJSD	104	37,537	08/26/2010.	06/30/2027.
605068 AA 3	MISSION HEALTH SYSTEM			2	1FE	1,000,000	93.539	935,390	1,000,000	1,000,000	0	0	0	0	4.224	4.224	JD	3,520	42,240	11/08/2012.	12/01/2034.
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA			2	2	2,886,025	110.426	3,186,925	2,886,025	2,886,025	0	0	0	0	5.630	5.670	FMAN	22,567	162,483	01/23/2004.	11/11/2023.
608190 AH 7	MOHAWK INDUSTRIES INC				2FE	1,555,440	100.700	1,566,892	1,556,000	1,555,834	0	4,290	0	0	6.125	6.415	JJ	43,946	95,305	01/08/2007.	01/15/2016.
61166W AU 5	MONSANTO CO	LS		1	1FE	489,706	96.251	471,630	490,000	489,749	0	25	0	0	3.375	3.382	JJ	7,626	17,181	06/26/2014.	07/15/2024.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61166W AU 5	MONSANTO CO			1	1FE	6,063,834	96.251	5,784,685	6,010,000	6,058,557	0	(4,932)	0	0	3.375	3.263	JJ	93,531	210,726	10/28/2014.	07/15/2024.
615369 AB 1	MOODYS CORPORATION				2FE	3,531,070	106.325	3,721,375	3,500,000	3,522,135	0	(2,805)	0	0	4.500	4.389	MS	52,500	157,500	08/16/2012.	09/01/2022.
617446 HD 4	MORGAN STANLEY GROUP				1FE	12,334,304	131.521	15,519,478	11,800,000	12,212,597	0	(13,456)	0	0	7.250	6.889	AO	213,875	855,500	06/20/2002.	04/01/2032.
61761J VL 0	MORGAN STANLEY SENIOR NOTES				1FE	1,996,520	101.085	2,021,700	2,000,000	1,996,871	0	295	0	0	3.700	3.721	AO	13,978	74,000	10/20/2014.	10/23/2024.
61761J ZN 2	MORGAN STANLEY				2FE	1,992,800	97.630	1,952,600	2,000,000	1,993,129	0	329	0	0	3.950	3.988	AO	14,922	39,500	04/20/2015.	04/23/2027.
61945C AC 7	MOSAIC CO			1	2FE	2,012,580	99.368	1,987,360	2,000,000	2,012,477	0	(103)	0	0	4.250	4.154	MN	10,861	0	11/30/2015.	11/15/2023.
620076 BB 4	MOTOROLA SOLUTIONS INC			1	2FE	5,152,400	91.677	4,583,850	5,000,000	5,104,935	0	(14,521)	0	0	3.750	3.381	MN	23,958	187,500	07/31/2012.	05/15/2022.
626717 AF 9	MURPHY OIL CORP			1	2FE	3,830,920	75.727	3,029,080	4,000,000	3,844,269	0	13,349	0	0	3.700	4.358	JD	12,333	148,000	04/17/2015.	12/01/2022.
628530 BD 8	MYLAN INC			1	2FE	6,477,791	98.050	6,232,058	6,356,000	6,459,641	0	(11,386)	0	0	4.200	3.951	MN	23,729	266,952	06/03/2014.	11/29/2023.
628530 BD 8	MYLAN INC	LS		1	2FE	663,359	98.050	631,442	644,000	660,528	0	(1,822)	0	0	4.200	3.811	MN	2,404	27,048	06/03/2014.	11/29/2023.
62927@ AA 6	NHL US FUNDING LP SR SECURED				2FE	3,000,000	100.538	3,016,134	3,000,000	3,000,000	0	0	0	0	4.180	4.202	MJSD	6,618	125,400	09/29/2014.	09/29/2024.
629568 AX 4	NABORS INDUSTRIES INC	LS			2FE	4,659,243	83.204	3,743,348	4,499,000	4,603,449	0	(16,040)	0	0	4.625	4.161	MS	61,268	208,079	04/26/2012.	09/15/2021.
629568 AX 4	NABORS INDUSTRIES INC				2FE	2,541,167	83.204	2,080,932	2,501,000	2,527,728	0	(4,095)	0	0	4.625	4.409	MS	34,059	115,671	06/26/2012.	09/15/2021.
62963# AK 7	NRP (OPERATING) LLC SERIES J (No RJ-9)			2	3	1,692,308	94.352	1,596,726	1,692,308	1,692,308	0	0	0	0	5.030	5.030	JD	7,094	85,123	06/15/2011.	12/01/2026.
636180 BG 5	NATIONAL FUEL GAS CO				2FE	2,986,972	108.071	3,242,130	3,000,000	2,996,092	0	1,535	0	0	6.500	6.562	AO	41,167	195,000	02/23/2009.	04/15/2018.
637432 CT 0	NATIONAL RURAL UTILITIES COOP				1FE	4,994,450	137.843	6,892,150	5,000,000	4,995,494	0	133	0	0	8.000	8.010	MS	133,333	400,000	02/28/2002.	03/01/2032.
637432 MQ 5	NATIONAL RURAL UTILITIES COOP			1	1FE	971,470	100.563	1,005,630	1,000,000	977,798	0	3,205	0	0	3.050	3.456	FA	11,522	30,500	12/31/2013.	02/15/2022.
637432 MV 4	NATIONAL RURAL UTILITIES COOP			1	1FE	1,998,460	103.087	2,061,740	2,000,000	1,998,762	0	135	0	0	3.400	3.409	MN	8,689	68,000	10/29/2013.	11/15/2023.
638671 AJ 6	NATIONWIDE MUTUAL INSURANCE 144A				1FE	5,834,094	96.721	5,561,458	5,750,000	5,230,195	0	(519,805)	0	0	2.802	4.112	MJSD	7,608	148,399	12/03/2008.	12/15/2024.
63946B AE 0	NBC UNIVERSAL MEDIA LLC				1FE	6,114,814	108.839	6,530,340	6,000,000	6,068,164	0	(11,399)	0	0	4.375	4.132	AO	65,625	262,500	08/25/2011.	04/01/2021.
644239 AY 1	NEW ENGLAND TEL & TEL DEBENTURES				1FE	5,205,000	123.997	6,199,850	5,000,000	5,151,239	0	(6,029)	0	0	7.875	7.520	MN	50,313	393,750	05/13/2002.	11/15/2029.
645767 AW 4	NJ BELL TEL DEBENTURES				1FE	2,000,930	124.877	2,403,882	1,925,000	1,980,986	0	(2,242)	0	0	7.850	7.509	MN	19,309	151,113	05/30/2002.	11/15/2029.
64712# AB 7	NEW MEXICO GAS INTERMEDIATE INC SR UNSEC			2	2	3,000,000	95.024	2,850,720	3,000,000	3,000,000	0	0	0	0	3.640	3.640	JJ	45,803	99,493	09/02/2014.	07/30/2024.
650094 CJ 2	NY TELEPHONE DEBENTURES				1FE	1,556,625	114.186	1,712,790	1,500,000	1,539,594	0	(2,098)	0	0	6.500	6.190	AO	20,583	97,500	03/02/2005.	04/15/2028.
651229 AM 8	NEWELL RUBBERMAID INC				2FE	2,789,948	96.706	2,707,768	2,800,000	2,793,067	0	923	0	0	4.000	4.044	JD	4,978	112,000	06/12/2012.	06/15/2022.
651639 AN 6	NEWMONT MINING CORP			1	2FE	6,359,990	89.376	6,256,320	7,000,000	6,495,818	0	66,034	0	0	3.500	4.833	MS	72,139	245,000	12/31/2013.	03/15/2022.
65339K AA 8	NEXTERA ENERGY CAPITAL			1	2FE	3,036,170	106.464	3,193,920	3,000,000	3,026,459	0	(4,488)	0	0	4.500	4.308	JD	11,250	135,000	12/31/2013.	06/01/2021.
65364U AA 4	NIAGARA MOHAWK POWER 144A				1FE	3,962,840	107.534	4,301,360	4,000,000	3,984,416	0	3,835	0	0	4.881	5.000	FA	73,757	195,240	08/10/2009.	08/15/2019.
65364U AK 2	NIAGARA MOHAWK POWER 144A			1	1FE	1,999,980	100.828	2,016,560	2,000,000	1,999,991	0	6	0	0	3.508	3.508	AO	17,540	71,329	09/22/2014.	10/01/2024.
65473Q AQ 6	NISOURCE FINANCE CORP				2FE	929,840	106.084	1,060,840	1,000,000	985,528	0	7,822	0	0	5.250	6.159	MS	15,458	52,500	01/30/2007.	09/15/2017.
65488B AA 7	SOUTHWESTERN ENERGY CO 144A NOARK PIPELI			2	2FE	2,004,651	90.275	1,828,069	2,025,000	2,019,458	0	1,853	0	0	7.150	7.281	JD	12,066	144,788	06/12/2001.	06/01/2018.
654894 AF 1	NOBLE AFFILIATES INC SENIOR NOTES				2FE	4,710,768	121.747	5,600,362	4,600,000	4,675,296	0	(4,065)	0	0	8.000	7.779	AO	92,000	368,000	01/04/2002.	04/01/2027.
655664 AP 5	NORDSTROM INC			1	2FE	3,054,460	105.096	3,152,880	3,000,000	3,038,962	0	(6,233)	0	0	4.000	3.738	AO	25,333	120,000	12/31/2013.	10/15/2021.
655855 FA 7	NORFOLK SOUTHERN CORP DEBENTURES				2FE	3,173,884	127.753	3,609,022	2,825,000	2,971,444	0	(26,182)	0	0	9.750	8.333	JD	12,242	275,438	08/27/2004.	06/15/2020.
662352 A* 4	NORTH SHORE LONG ISLAND JEWISH HEALTH CA			2	1	3,000,000	95.913	2,877,390	3,000,000	3,000,000	0	0	0	0	4.200	4.200	MN	21,000	126,000	10/08/2014.	05/01/2030.
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S			2	3FE	6,333,962	109.750	6,611,409	6,024,063	6,204,589	0	(18,454)	0	0	8.812	8.187	AO	112,066	530,840	10/31/2005.	10/15/2026.
665501 AJ 1	NORTHERN NATURAL GAS CO 144A			1	1FE	3,084,660	107.004	3,210,120	3,000,000	3,049,368	0	(8,443)	0	0	4.250	3.896	JD	10,625	127,500	06/27/2011.	06/01/2021.
665859 AL 8	NORTHERN TRUST CORP				1FE	1,028,490	104.610	1,046,100	1,000,000	1,020,763	0	(3,928)	0	0	3.450	2.986	MN	5,463	34,500	12/31/2013.	11/04/2020.
665859 AP 9	NORTHERN TRUST CORP	LS			1FE	30,965	104.604	32,427	31,000	30,970	0	2	0	0	3.950	3.962	AO	207	1,225	10/28/2013.	10/30/2025.
665859 AP 9	NORTHERN TRUST CORP				1FE	2,017,925	104.604	2,059,653	1,969,000	2,013,156	0	(3,716)	0	0	3.950	3.674	AO	13,179	77,776	09/04/2014.	10/30/2025.
66586G CD 7	NORTHERN TRUST COMPANY				1FE	4,033,240	111.082	4,443,280	4,000,000	4,010,774	0	(3,675)	0	0	6.500	6.387	FA	98,222	260,000	08/11/2008.	08/15/2018.
666807 BG 6	NORTHROP GRUMMAN CORP				2FE	1,890,680	100.568	2,011,360	2,000,000	1,914,087	0	9,560	0	0	3.250	3.910	FA	27,083	65,000	06/26/2013.	08/01/2023.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
66765R	BF	2	NORTHWEST NATURAL GAS FIRST MORTGAGE SER				1FE	18,113,279	113.757	16,978,232	14,925,000	15,960,768	0	(228,758)	0	0	7.630	5.640	JD	94,898	1,138,778	03/11/2003.	12/09/2019.
670346	AL	9	NUCOR CORP			1	2FE	8,004,650	102.565	8,205,200	8,000,000	8,003,656	0	(466)	0	0	4.125	4.117	MS	97,167	330,000	12/31/2013.	09/15/2022.
670877	AA	7	OMX TIMBER FIN INVESTMENTS I 144A A-1 G			1	1FE	2,000,000	109.069	2,181,380	2,000,000	1,999,756	0	(11)	0	0	5.420	5.420	AO	18,669	108,400	12/13/2004.	01/29/2020.
674599	CE	3	OCCIDENTAL PETE CORP			1	1FE	2,855,550	94.718	2,841,540	3,000,000	2,872,204	0	15,674	0	0	2.700	3.378	FA	30,600	81,000	12/04/2014.	02/15/2023.
674599	CG	8	OCCIDENTAL PETE CORP			1	1FE	1,994,840	98.062	1,961,240	2,000,000	1,995,057	0	217	0	0	3.500	3.531	JD	3,111	33,444	06/18/2015.	06/15/2025.
677052	AA	0	OGLETHORPE POWER CORP				1FE	3,077,520	108.361	3,250,830	3,000,000	3,074,908	0	(1,454)	0	0	5.375	5.195	MN	26,875	161,250	12/31/2013.	11/01/2040.
678858	BJ	9	OKLAHOMA GAS & ELECTRIC CO				1FE	1,743,788	111.015	1,942,763	1,750,000	1,747,932	0	690	0	0	6.350	6.399	MS	37,042	111,125	09/04/2008.	09/01/2018.
679574	AH	6	OLD DOMINION ELEC FIRST MORTGAGE			2	1FE	19,831	114.485	22,704	19,831	19,831	0	0	0	0	5.676	5.677	JD	94	3,609	07/23/2003.	12/01/2028.
680223	AJ	3	OLD REPUBLIC INTL CORP			1	2FE	1,534,620	103.425	1,551,375	1,500,000	1,531,391	0	(2,833)	0	0	4.875	4.580	AO	18,281	74,344	11/04/2014.	10/01/2024.
68268N	AJ	2	ONEOK PARTNERS LP			1	2FE	2,987,280	80.119	2,403,570	3,000,000	2,991,024	0	1,162	0	0	3.375	3.425	AO	25,313	101,250	09/10/2012.	10/01/2022.
68268N	AP	8	ONEOK PARTNERS LP			1	2FE	1,995,800	84.429	1,688,580	2,000,000	1,996,046	0	246	0	0	4.900	4.927	MS	28,856	47,639	03/17/2015.	03/15/2025.
68389X	AS	4	ORACLE CORP				1FE	2,972,940	103.676	3,110,280	3,000,000	2,978,698	0	2,406	0	0	3.625	3.734	JJ	50,146	108,750	07/09/2013.	07/15/2023.
68389X	AU	9	ORACLE CORP			1	1FE	4,988,650	101.257	5,062,850	5,000,000	4,990,098	0	985	0	0	3.400	3.427	JJ	81,694	170,000	06/30/2014.	07/08/2024.
68389X	BC	8	ORACLE CORP			1	1FE	5,972,580	97.788	5,867,280	6,000,000	5,974,174	0	1,594	0	0	2.950	3.003	MN	22,617	93,417	04/28/2015.	05/15/2025.
684065	BC	8	ORANGE & ROCKLAND UTIL EQUIP 144A				1FE	1,497,315	107.791	1,616,865	1,500,000	1,499,128	0	292	0	0	6.150	6.174	MS	30,750	92,250	08/20/2008.	09/01/2018.
684181	AA	8	ORANGE COGEN FUNDING CORP 144A			2	2FE	3,523,800	116.010	4,087,960	3,523,800	3,523,800	0	0	0	0	8.175	8.258	MJSD	12,803	288,071	04/27/2001.	03/15/2022.
690732	AE	2	OWENS & MINOR INC			1	2FE	2,988,660	98.397	2,951,910	3,000,000	2,989,669	0	922	0	0	4.375	4.422	JD	5,833	131,250	09/11/2014.	12/15/2024.
690742	AA	9	OWENS CORNING				2FE	4,068,814	103.569	4,142,760	4,000,000	4,008,570	0	(8,834)	0	0	6.500	6.255	JD	21,667	260,000	06/22/2007.	12/01/2016.
693476	BL	6	PNC FUNDING CORP				1FE	6,037,070	107.962	6,477,720	6,000,000	6,019,206	0	(3,727)	0	0	4.375	4.297	FA	102,083	262,500	09/22/2010.	08/11/2020.
69349L	AG	3	PNC BANK NA			1	1FE	988,320	97.581	975,810	1,000,000	991,543	0	1,106	0	0	2.700	2.837	MN	4,500	27,000	01/09/2013.	11/01/2022.
69351U	AN	3	PPL ELECTRIC UTILITIES			1	1FE	1,592,325	113.799	1,706,985	1,500,000	1,588,824	0	(1,808)	0	0	5.200	4.791	JJ	35,967	78,000	12/31/2013.	07/15/2041.
69362B	AW	2	PSEG POWER LLC				2FE	7,486,863	108.556	8,141,700	7,500,000	7,493,682	0	1,284	0	0	5.125	5.147	AO	81,146	384,375	08/17/2010.	04/15/2020.
694308	GS	0	PACIFIC GAS & ELECTRIC				1FE	2,126,340	112.425	2,248,500	2,000,000	2,121,347	0	(2,580)	0	0	5.400	4.965	JJ	49,800	108,000	12/31/2013.	01/15/2040.
694308	HG	5	PACIFIC GAS & ELECTRIC				1FE	1,998,020	103.134	2,062,680	2,000,000	1,998,326	0	173	0	0	3.750	3.762	FA	28,333	75,000	02/18/2014.	02/15/2024.
694476	AC	6	PACIFIC LIFECORP 144A				2FE	3,130,140	111.375	3,341,250	3,000,000	3,063,540	0	(13,470)	0	0	6.000	5.418	FA	70,500	180,000	05/24/2010.	02/10/2020.
695156	AR	0	PACKAGING CORP OF AMERICA				2FE	997,160	97.443	974,430	1,000,000	997,487	0	247	0	0	3.650	3.684	MS	10,747	37,514	09/02/2014.	09/15/2024.
70109H	AL	9	PARKER-HANNIFIN CORP			1	1FE	1,995,600	101.090	2,021,800	2,000,000	1,996,021	0	379	0	0	3.300	3.326	MN	7,333	66,000	11/18/2014.	11/21/2024.
70342@	AC	2	PATTERSON COMPANIES INC				2	2,000,000	107.563	2,151,260	2,000,000	2,000,000	0	0	0	0	5.750	5.750	MS	30,667	115,000	03/19/2008.	03/25/2018.
703481	A*	2	PATTERSON-UTI ENERGY INC				2	2,000,000	106.809	2,136,180	2,000,000	2,000,000	0	0	0	0	4.970	4.970	AO	23,746	99,400	10/05/2010.	10/05/2020.
703481	A@	0	PATTERSON-UTI ENERGY INC				2	4,000,000	102.378	4,095,120	4,000,000	4,000,000	0	0	0	0	4.270	4.271	AO	40,802	170,800	06/14/2012.	06/14/2022.
707567	AA	1	PENN MUTUAL LIFE INSURANCE CO 144A				1FE	7,670,550	117.838	8,248,660	7,000,000	7,625,420	0	(18,501)	0	0	6.650	5.851	AO	116,375	465,500	12/31/2013.	06/15/2034.
708696	BM	0	PENNSLYVANIA ELECTRIC CO SERIES C SENIOR				2FE	6,305,060	110.707	6,470,824	5,845,000	5,978,410	0	(36,263)	0	0	6.625	5.843	AO	96,808	387,231	10/24/2003.	04/01/2019.
708696	BW	8	PENNSYLVANIA ELECTRIC CO				2FE	747,360	107.128	803,460	750,000	748,758	0	254	0	0	5.200	5.244	AO	9,750	39,000	09/28/2009.	04/01/2020.
709599	AH	7	PENSKE TRUCK LEASING 144A				2FE	4,966,050	104.545	5,227,250	5,000,000	4,975,990	0	3,046	0	0	4.875	4.962	JJ	115,104	243,750	07/11/2012.	07/11/2022.
713409	AC	4	PEPSI BOTTLING GROUP INC SR NOTE GTD BO				1FE	12,374,453	133.465	13,246,401	9,925,000	11,571,089	0	(84,900)	0	0	7.000	5.240	MS	231,583	694,750	06/20/2003.	03/01/2029.
718172	AH	2	PHILIP MORRIS INTL INC	LS			1FE	20,413	109.109	21,822	20,000	20,201	0	(42)	0	0	4.500	4.238	MS	238	900	07/01/2010.	03/26/2020.
718172	AH	2	PHILIP MORRIS INTL INC				1FE	5,710,027	109.109	5,979,173	5,480,000	5,626,609	0	(31,708)	0	0	4.500	3.804	MS	65,075	246,600	12/31/2013.	03/26/2020.
718172	AP	4	PHILIP MORRIS INTL INC				1FE	1,401,120	101.620	1,524,300	1,500,000	1,404,648	0	1,749	0	0	4.500	4.935	MS	18,938	67,500	12/31/2013.	03/20/2042.
723787	AK	3	PIONEER NATURAL RESOURCE			1	2FE	5,053,834	91.604	4,580,200	5,000,000	5,047,961	0	(5,873)	0	0	3.950	3.777	JJ	91,069	98,750	02/13/2015.	07/15/2022.
72447X	AD	9	PITNEY BOWES INC				2FE	4,944,150	106.383	5,319,150	5,000,000	4,984,906	0	6,248	0	0	5.600	5.748	MS	82,444	280,000	03/04/2008.	03/15/2018.
72650R	AW	2	PLAINS ALL AMERICAN PIPELINE				2FE	4,013,330	99.164	3,966,560	4,000,000	4,006,609	0	(1,441)	0	0	5.750	5.703	JJ	106,056	230,000	05/25/2010.	01/15/2020.
72650R	BF	8	PLAINS ALL AMERICAN PIPELINE			1	2FE	2,496,050	81.053	2,026,325	2,500,000	2,496,615	0	447	0	0	3.600	3.618	MN	15,000	103,000	09/02/2014.	11/01/2024.
73664#	AA	8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE			2	2	1,387,200	104.995	1,456,491	1,387,200	1,387,200	0	0	0	0	5.900	5.942	MJSD	227	81,845	04/10/2003.	12/31/2018.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
737679 DD 9	POTOMAC ELEC PWR CO				1FE	1,495,650	99.743	1,496,145	1,500,000	1,497,125	0	411	0	0	3.050	3.084	AO	11,438	45,750	03/28/2012.	04/01/2022.
74005P BN 3	PRAXAIR INC			1	1FE	2,988,510	96.958	2,908,740	3,000,000	2,989,428	0	918	0	0	2.650	2.694	FA	32,242	39,750	01/29/2015.	02/05/2025.
740189 AM 7	PRECISION CASTPARTS CORP	LS		1	1FE	556,862	99.878	557,319	558,000	556,918	0	56	0	0	3.250	3.274	JD	806	9,319	06/01/2015.	06/15/2025.
740189 AM 7	PRECISION CASTPARTS CORP			1	1FE	3,434,978	99.878	3,437,801	3,442,000	3,435,326	0	348	0	0	3.250	3.274	JD	4,972	57,486	06/01/2015.	06/15/2025.
741503 AW 6	PRICELINE GROUP INC			1	2FE	4,989,590	98.039	4,901,950	5,000,000	4,990,302	0	712	0	0	3.650	3.675	MS	53,736	92,264	03/10/2015.	03/15/2025.
74151# AK 4	PRICEWATERHOUSECOOPERS LLP SERIES M			1	1	5,000,000	106.760	5,337,995	5,000,000	5,000,000	0	0	0	0	4.530	4.530	FA	88,713	226,500	02/10/2014.	02/09/2024.
74170* AC 3	PRIME PROPERTY FUND LLC			1	1	2,000,000	106.646	2,132,922	2,000,000	2,000,000	0	0	0	0	4.610	4.610	FA	33,038	92,200	08/22/2013.	08/22/2025.
743315 AL 7	PROGRESSIVE CORP SENIOR NOTES				1FE	5,874,050	123.336	6,166,800	5,000,000	5,648,277	0	(23,688)	0	0	6.250	5.097	JD	26,042	312,500	06/17/2003.	12/01/2032.
74340X AW 1	PROLOGIS LP	LS		1	2FE	117,490	105.204	120,985	115,000	117,192	0	(253)	0	0	4.250	3.947	FA	1,846	4,888	10/03/2014.	08/15/2023.
74340X AW 1	PROLOGIS LP			1	2FE	2,436,645	105.204	2,509,115	2,385,000	2,430,469	0	(5,254)	0	0	4.250	3.947	FA	38,293	101,363	10/03/2014.	08/15/2023.
744567 BB 3	PUBLIC SERVICE EL & GAS				1FE	45,481	110.579	35,385	32,000	39,423	0	(229)	0	0	5.000	3.461	JJ	800	1,600	06/30/1951.	07/01/2037.
745332 CE 4	PUGET SOUND ENERGY INC			1	1FE	2,856,510	105.315	3,159,450	3,000,000	2,861,894	0	2,674	0	0	4.434	4.745	MN	16,997	133,020	12/31/2013.	11/15/2041.
747525 AF 0	QUALCOMM INC			1	1FE	1,992,800	96.373	1,927,460	2,000,000	1,993,175	0	375	0	0	3.450	3.493	MN	7,858	34,500	05/13/2015.	05/20/2025.
74834L AP 5	QUEST DIAGNOSTICS				2FE	1,477,365	106.261	1,593,915	1,500,000	1,489,697	0	2,229	0	0	4.750	4.938	JJ	29,885	71,250	11/12/2009.	01/30/2020.
74834L AV 2	QUEST DIAGNOSTICS			1	2FE	3,552,395	102.766	3,596,810	3,500,000	3,545,413	0	(4,694)	0	0	4.250	4.059	AO	37,188	148,750	06/09/2014.	04/01/2024.
74836H AD 9	QUESTAR PIPELINE COMPANY			1	1FE	1,850,800	98.979	1,979,580	2,000,000	1,855,794	0	2,513	0	0	4.875	5.395	JD	8,125	97,500	12/31/2013.	12/01/2041.
749685 AQ 6	RPM INTERNATIONAL INC				2FE	1,970,520	107.610	2,152,200	2,000,000	1,992,016	0	3,394	0	0	6.500	6.705	FA	49,111	130,000	02/14/2008.	02/15/2018.
754427 AA 0	RAVENSWOOD UNIT 04 TRST 144A GUARANTOR			2	2	1,208,386	100.064	1,209,159	1,208,386	1,208,386	0	0	0	0	5.996	5.997	JJ	33,410	72,455	05/11/2004.	01/15/2019.
755111 AU 5	RAYTHEON CO DEBENTURES				1FE	310,847	112.931	333,146	295,000	299,302	0	(1,298)	0	0	6.400	5.855	JD	839	18,880	01/06/2004.	12/15/2018.
755111 BU 4	RAYTHEON CO				1FE	3,049,870	109.923	3,297,690	3,000,000	3,045,914	0	(969)	0	0	4.875	4.769	AO	30,875	146,250	12/31/2013.	10/15/2040.
755111 BW 0	RAYTHEON CO			1	1FE	1,455,705	107.444	1,611,660	1,500,000	1,457,310	0	803	0	0	4.700	4.895	JD	3,133	70,500	12/31/2013.	12/15/2041.
755111 BY 6	RAYTHEON CO			1	1FE	4,968,850	100.639	5,031,950	5,000,000	4,971,794	0	2,759	0	0	3.150	3.223	JD	7,000	163,188	11/24/2014.	12/15/2024.
758203 AA 1	REED ELSEVIER 144A				2FE	4,280,563	117.088	5,415,320	4,625,000	4,437,899	0	17,225	0	0	6.625	7.315	AO	64,686	306,406	06/20/2002.	10/15/2023.
75820Q AC 6	REED ELSEVIER CAPITAL MTN				2FE	6,856,713	120.647	8,354,805	6,925,000	6,883,317	0	2,834	0	0	7.500	7.589	MN	66,365	519,375	03/18/2002.	05/15/2025.
75884R AS 2	REGENCY CENTERS LP				2FE	4,052,110	107.467	4,298,680	4,000,000	4,038,265	0	(6,351)	0	0	4.800	4.592	AO	40,533	192,000	12/31/2013.	04/15/2021.
75913M AB 5	REGIONS BANK				2FE	4,007,650	111.272	4,450,880	4,000,000	4,002,331	0	(871)	0	0	7.500	7.473	MN	38,333	300,000	05/12/2008.	05/15/2018.
759509 AD 4	RELIANCE STEEL & ALUMINUM CO				2FE	5,009,061	102.682	5,134,100	5,000,000	5,001,100	0	(1,194)	0	0	6.200	6.174	MN	39,611	310,000	04/02/2007.	11/15/2016.
75952A AF 4	RELIANT ENERGY MID-ATLANTIC PW SERIES B			2	4FE	2,591,913	100.000	2,478,124	2,478,124	2,492,882	0	(8,212)	0	0	9.237	8.559	JJ	113,816	228,904	01/28/2002.	07/02/2017.
760759 AH 3	REPUBLIC SERVICES INC				2FE	499,925	108.864	544,320	500,000	499,972	0	6	0	0	5.000	5.001	MS	8,333	25,000	08/05/2010.	03/01/2020.
760759 AM 2	REPUBLIC SERVICES INC				2FE	2,075,600	109.167	2,183,340	2,000,000	2,061,933	0	(7,013)	0	0	4.750	4.256	MN	12,139	95,000	12/31/2013.	05/15/2023.
760759 AN 0	REPUBLIC SERVICES INC				2FE	3,210,660	113.060	3,391,800	3,000,000	3,203,464	0	(3,790)	0	0	5.700	5.215	MN	21,850	171,000	12/31/2013.	05/15/2041.
760761 AB 2	REPUBLIC SERVICES INC				2FE	3,007,178	109.906	3,297,180	3,000,000	3,003,430	0	(816)	0	0	5.500	5.465	MS	48,583	165,000	08/03/2010.	09/15/2019.
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS			2	2FE	2,563,529	110.561	2,440,744	2,207,598	2,325,567	0	(20,366)	0	0	6.735	4.750	JJ	68,559	148,530	07/10/2003.	07/15/2021.
76169# AG 8	REYES HOLDINGS LLC SERIES 2012A			3	1	5,000,000	96.208	4,810,400	5,000,000	5,000,000	0	0	0	0	5.130	5.130	JJ	107,588	256,500	08/07/2012.	07/31/2022.
761713 BG 0	REYNOLDS AMERICAN INC			1	2FE	1,495,455	105.120	1,576,800	1,500,000	1,495,658	0	203	0	0	4.450	4.488	JD	3,523	33,375	06/09/2015.	06/12/2025.
771196 BE 1	ROCHE HOLDING INC 144A			1	1FE	1,994,940	102.873	2,057,460	2,000,000	1,995,489	0	437	0	0	3.350	3.380	MS	16,936	67,186	09/22/2014.	09/30/2024.
77340R AC 1	ROCKIES EXPRESS PIPELINE 144A				3FE	2,510,715	100.607	2,515,175	2,500,000	2,503,457	0	(1,211)	0	0	6.850	6.790	JJ	78,965	171,250	06/24/2008.	07/15/2018.
776696 AC 0	ROPER INDUSTRIES				2FE	4,052,800	110.933	4,437,320	4,000,000	4,023,079	0	(5,460)	0	0	6.250	6.072	MS	83,333	250,000	08/27/2009.	09/01/2019.
783549 AZ 1	RYDER SYSTEM INC				2FE	9,957,600	124.934	11,244,060	9,000,000	9,606,343	0	(43,560)	0	0	6.950	6.037	JD	52,125	625,500	06/13/2005.	12/01/2025.
78403D AC 4	SBA TOWER TRUST 144A			1	1FE	2,000,000	100.044	2,000,880	2,000,000	2,000,000	0	0	0	0	2.835	4.292	MON	2,205	58,660	07/26/2012.	12/15/2042.
78403D AF 7	SBA TOWER TRUST 144A				1FE	1,500,000	98.602	1,479,030	1,500,000	1,496,547	0	1,906	0	0	3.598	3.659	MON	2,399	55,830	04/04/2013.	04/15/2023.
78403D AH 3	SBA TOWER TRUST 2014-2C			1	1FE	3,000,000	98.873	2,966,190	3,000,000	3,000,000	0	0	0	0	3.869	3.900	MON	5,159	114,417	10/07/2014.	10/15/2049.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78412D AN 9	SEMCO ENERGY 144A			1	1FE	1,498,950	108.899	1,633,485	1,500,000	1,499,482	0	105	0	0	5.150	5.159	AO	15,021	77,250	04/14/2010.	04/21/2020.
78442F AR 9	SLM CORP SENIOR NOTES SERIES MTNA				3FE	10,000,000	99.960	9,996,000	10,000,000	10,000,000	0	0	0	0	5.320	5.151	AO	97,533	532,000	04/30/2003.	04/25/2018.
78442F AX 6	SLM CORP MTN SERIES A			1	3FE	5,000,000	97.932	4,896,600	5,000,000	5,000,000	0	0	0	0	5.000	5.000	JD	11,111	250,000	06/06/2003.	06/15/2018.
790849 AJ 2	ST JUDE MEDICAL INC			1	1FE	2,985,720	98.749	2,962,470	3,000,000	2,989,201	0	1,289	0	0	3.250	3.306	AO	20,583	97,500	03/21/2013.	04/15/2023.
803111 AM 5	SARA LEE CORP				2FE	17,034,250	103.182	15,477,300	15,000,000	16,513,717	0	(55,052)	0	0	6.125	5.217	MN	153,125	918,750	06/20/2003.	11/01/2032.
806851 AG 6	SCHLUMBERGER HLDGS CORP 144A			1	1FE	7,994,800	98.985	7,918,800	8,000,000	7,994,813	0	13	0	0	4.000	4.008	JD	8,889	0	12/10/2015.	12/21/2025.
808513 AD 7	CHARLES SCHWAB CORP				1FE	2,042,200	108.873	2,177,460	2,000,000	2,023,084	0	(4,539)	0	0	4.450	4.168	JJ	39,308	89,000	07/13/2011.	07/22/2020.
808626 AE 5	SCIENCE APPLICATIONS INTL				3FE	14,751,982	103.749	15,484,538	14,925,000	14,790,611	0	4,133	0	0	7.125	7.219	JJ	531,703	1,063,406	11/08/2002.	07/01/2032.
811065 AC 5	SCRIPPS NETWORKS INTERACTIVE			1	2FE	2,481,650	96.106	2,402,650	2,500,000	2,483,325	0	1,521	0	0	3.900	3.990	MN	12,458	95,063	11/17/2014.	11/15/2024.
816851 AJ 8	SEMPRA ENERGY				2FE	4,998,100	108.937	5,446,850	5,000,000	4,999,435	0	207	0	0	6.150	6.155	JD	13,667	307,500	06/09/2008.	06/15/2018.
81721M 20 8	SENIOR HOUSING PROP TRUST	LS		1	2FE	400	101.520	406	400	400	0	0	0	0	5.625	5.625	FMAN	4	23	07/17/2012.	08/01/2042.
81721M 20 8	SENIOR HOUSING PROP TRUST			1	2FE	3,999,600	101.520	4,060,394	3,999,600	3,999,600	0	0	0	0	5.625	5.625	FMAN	37,496	224,978	07/17/2012.	08/01/2042.
824348 AL 0	SHERWIN-WILLIAMS CO DEBENTURES				1FE	12,918,592	127.957	16,538,442	12,925,000	12,921,852	0	178	0	0	7.375	7.378	FA	397,174	953,219	03/14/2002.	02/01/2027.
828807 CL 9	SIMON PROPERTY GROUP INC			1	1FE	3,870,040	107.850	4,314,000	4,000,000	3,874,804	0	2,288	0	0	4.750	4.965	MS	55,944	190,000	12/31/2013.	03/15/2042.
82894* AT 4	J R SIMPLOT COMPANY			2		2,000,000	107.726	2,154,520	2,000,000	2,000,000	0	0	0	0	6.210	6.210	MN	18,285	124,200	05/08/2007.	05/08/2017.
82894* AV 9	J R SIMPLOT COMPANY SENIOR NOTES			2		5,000,000	107.726	5,386,300	5,000,000	5,000,000	0	0	0	0	3.910	3.910	MN	21,179	195,500	05/22/2012.	05/22/2024.
833034 AH 4	SNAP-ON INC				1FE	2,522,150	115.023	2,875,575	2,500,000	2,512,405	0	(1,796)	0	0	6.125	6.020	MS	51,042	153,125	08/14/2009.	09/01/2021.
83416W AB 9	SOLAR STAR FUNDING LLC 144A			2	2FE	3,000,000	94.213	2,826,390	3,000,000	3,000,000	0	0	0	0	3.950	3.949	JD	329	94,800	03/04/2015.	06/30/2035.
837004 BY 5	SOUTH CAROLINA ELEC & GAS FIRST MORTGAGE				1FE	124,299	109.248	136,560	125,000	124,815	0	59	0	0	5.250	5.307	MN	1,094	6,563	11/30/2004.	11/01/2018.
837004 CF 5	SOUTH CAROLINA ELEC & GAS			1	1FE	5,572,800	96.295	5,777,700	6,000,000	5,588,215	0	7,781	0	0	4.350	4.815	FA	108,750	261,000	12/31/2013.	02/01/2042.
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A			2	1	3,058,823	110.169	3,369,860	3,058,823	3,058,823	0	0	0	0	5.410	5.411	JJ	82,741	165,482	11/19/2009.	01/01/2028.
84265V AD 7	SOUTHERN COPPER CORP				2FE	4,504,485	104.029	4,681,305	4,500,000	4,502,283	0	(464)	0	0	5.375	5.362	AO	50,391	241,875	05/04/2010.	04/16/2020.
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU			2	2	1,750,000	112.678	1,971,870	1,750,000	1,750,000	0	0	0	0	5.750	5.750	JD	4,472	100,625	07/01/2010.	06/15/2040.
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU			2	2Z	2,192,308	106.424	2,333,139	2,192,308	2,192,308	0	0	0	0	5.000	5.000	JD	4,872	109,615	07/01/2010.	06/15/2025.
843452 BC 6	SOUTHRN NATURAL GAS 144A				2FE	998,340	102.259	1,022,590	1,000,000	999,739	0	196	0	0	5.900	5.922	AO	14,750	59,000	03/14/2007.	04/01/2017.
84489P AE 8	SOUTHWEST GAS COMPANY SERIES MTNA				1FE	4,280,524	121.292	5,367,171	4,425,000	4,328,171	0	5,173	0	0	6.760	7.037	AO	74,783	299,130	04/05/2002.	09/24/2027.
845467 AL 3	SOUTHWESTERN ENRG CO	LS		1	2FE	6,984,740	62.904	4,403,280	7,000,000	6,985,878	0	1,138	0	0	4.950	4.978	JJ	152,075	173,250	01/20/2015.	01/23/2025.
845743 BN 2	SOUTHWESTERN PUBLIC SERVICE			1	1FE	5,352,545	103.912	5,715,160	5,500,000	5,358,136	0	2,792	0	0	4.500	4.673	FA	93,500	247,500	12/31/2013.	08/15/2041.
84858D AA 6	SPIRIT AIR 2015- A PASS THRU TRUST			1	1FE	1,000,000	99.958	999,580	1,000,000	1,000,000	0	0	0	0	4.100	4.100	AO	15,944	0	07/28/2015.	10/01/2029.
84858E AA 4	SPIRIT AIR 2015-1 B PASS THRU TRUST			1	2FE	1,000,000	98.219	982,190	1,000,000	1,000,000	0	0	0	0	4.450	3.775	AO	0	0	07/28/2015.	10/01/2025.
852060 AT 9	SPRINT CAPITAL CORP				4FE	2,868,852	75.500	2,208,375	2,925,000	2,879,585	0	1,216	0	0	8.750	8.933	MS	75,359	255,938	07/10/2002.	03/15/2032.
852891 AC 4	STANCORP FINANCIAL GROUP				2FE	1,001,870	104.845	1,048,450	1,000,000	1,001,333	0	(169)	0	0	5.000	4.976	FA	18,889	50,000	08/06/2012.	08/15/2022.
854502 70 5	STANLEY BLACK & DECKER			1	2FE	2,500,000	103.750	2,593,750	2,500,000	2,500,000	0	0	0	0	5.750	5.750	MJSD	6,389	143,755	07/18/2012.	07/25/2052.
854502 AA 9	STANLEY BLACK & DECKER			1	1FE	1,029,000	109.808	1,098,080	1,000,000	1,026,822	0	(543)	0	0	5.200	5.009	MS	17,333	52,000	08/29/2011.	09/01/2040.
857473 AE 2	STATE STREET BOSTON				1FE	14,002,136	130.957	14,307,052	10,925,000	12,772,912	0	(129,942)	0	0	7.350	5.229	JD	35,688	802,988	06/23/2003.	06/15/2026.
86765B AJ 8	SUNOCO LOGISTICS PARTNER OPERATIONS LP				2FE	1,013,740	94.654	946,540	1,000,000	1,010,833	0	(1,509)	0	0	4.650	4.446	FA	17,567	46,500	12/31/2013.	02/15/2022.
86765B AN 9	SUNOCO LOGISTICS PARTNER			1	2FE	999,680	86.984	869,840	1,000,000	999,725	0	27	0	0	4.250	4.254	AO	10,625	42,500	04/01/2014.	04/01/2024.
86787E AM 9	SUNTRUST BANK				2FE	3,981,240	110.423	4,416,920	4,000,000	3,994,635	0	2,167	0	0	7.250	7.317	MS	85,389	290,000	03/13/2008.	03/15/2018.
871503 AK 4	SYMANTEC CORP				2FE	2,375,231	99.239	2,381,736	2,400,000	2,381,655	0	2,437	0	0	3.950	4.086	JD	4,213	94,800	01/17/2014.	06/15/2022.
871928 AX 5	CORP BOND BACKED CTF AMERICAN GEN CORP 1			2	2FE	1,113,593	103.543	956,727	923,990	950,694	0	(13,889)	0	0	8.125	5.030	MS	22,105	75,074	06/19/2003.	09/15/2017.
872287 AF 4	TCI COMMUNICATIONS INC				1FE	817,275	135.846	1,256,576	925,000	856,583	0	4,010	0	0	7.875	9.004	FA	27,519	72,844	05/24/1996.	02/15/2026.
87236Y AA 6	TD AMERITRADE HOLDING CO				1FE	3,027,135	111.721	3,351,630	3,000,000	3,012,699	0	(2,838)	0	0	5.600	5.478	JD	14,000	168,000	03/02/2010.	12/01/2019.
87243B AB 5	BOARDWALK PIPELINES LLC				2FE	4,912,566	99.693	4,909,880	4,925,000	4,922,290	0	1,027	0	0	5.200	5.225	JD	21,342	256,100	11/06/2003.	06/01/2018.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
872540 AP 4	TJX COMPANIES INC			1	1FE	2,012,500	96.744	1,934,880	2,000,000	2,009,403	0	(1,190)	0	0	2.500	2.428	MN	6,389	50,000	04/30/2013.	05/15/2023.
87264A AK 1	T-MOBILE USA INC	LS		1	3FE	1,027,500	103.250	1,032,500	1,000,000	1,025,531	0	(1,969)	0	0	6.250	5.382	AO	15,625	31,250	09/17/2015.	04/01/2021.
87265C AU 4	NORTHROP GRUMM SPACE MEDIUM TERM NOTE				2FE	3,232,500	126.899	3,806,970	3,000,000	3,102,354	0	(14,752)	0	0	9.375	8.559	AO	59,375	281,250	03/13/2001.	04/15/2021.
87305Q CH 2	TTX CO 144A				1FE	5,499,175	99.350	5,464,250	5,500,000	5,499,565	0	390	0	0	3.600	3.601	JJ	91,300	129,250	11/13/2014.	01/15/2025.
87408# AB 7	TAL INTERNATIONAL CONTAINER SENIOR SECUR				2FE	4,000,000	105.241	4,209,656	4,000,000	4,000,000	0	0	0	0	5.410	5.410	AO	36,668	216,400	04/12/2012.	04/30/2024.
87612E AK 2	TARGET CORP DEBENTURES				1FE	136,864	125.828	157,285	125,000	134,162	0	(319)	0	0	6.350	5.669	MN	1,323	7,938	11/30/2004.	11/01/2032.
87612E AS 5	TARGET CORP				1FE	2,991,640	109.173	3,275,190	3,000,000	2,997,863	0	957	0	0	6.000	6.038	JJ	83,000	180,000	01/15/2008.	01/15/2018.
87875U AK 8	TECO FINANCE INC				2FE	996,900	108.498	1,084,980	1,000,000	998,502	0	311	0	0	5.150	5.190	MS	15,164	51,500	03/05/2010.	03/15/2020.
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED			2	2FE	4,587,955	120.084	5,193,480	4,324,873	4,479,507	0	(8,693)	0	0	9.500	8.836	FA	171,193	410,863	01/16/2002.	02/01/2030.
881685 AV 3	TEXACO CAPITAL INC				1FE	5,272,459	129.898	6,397,477	4,925,000	5,066,520	0	(18,910)	0	0	8.875	8.230	MS	145,698	437,094	10/22/1992.	09/01/2021.
883203 BL 4	TEXTRON INC				2FE	4,412,385	106.364	4,786,380	4,500,000	4,477,978	0	10,565	0	0	5.600	5.874	JD	21,000	252,000	08/20/2008.	12/01/2017.
883556 AX 0	THERMO FISHER SCIENTIFIC INC				2FE	6,197,735	106.169	6,370,140	6,000,000	6,115,058	0	(19,634)	0	0	4.500	4.084	MS	90,000	270,000	06/29/2011.	03/01/2021.
884315 AG 7	THOMAS & BETTS CORP				1FE	4,505,420	113.377	5,101,965	4,500,000	4,503,028	0	(431)	0	0	5.625	5.611	MN	32,344	253,125	11/16/2009.	11/15/2021.
88643@ AG 1	TIDEWATER INC SENIOR NOTES SERIES G			3		6,000,000	95.853	5,751,180	6,000,000	6,000,000	0	0	0	0	4.510	4.510	JD	752	270,600	10/15/2010.	12/30/2020.
88643@ AJ 5	TIDEWATER INC SENIOR NOTES SERIES I			3		4,000,000	89.118	3,564,704	4,000,000	4,000,000	0	0	0	0	4.610	4.610	JD	512	184,400	10/15/2010.	12/30/2022.
887315 BA 6	TIME WARNER INC DEBENTURES				2FE	5,456,700	100.236	5,011,800	5,000,000	5,001,983	0	(51,124)	0	0	8.050	6.971	JJ	185,597	402,500	01/02/2003.	01/15/2016.
887317 AM 7	TIME WARNER INC				2FE	1,018,170	101.111	1,011,110	1,000,000	1,016,983	0	(305)	0	0	5.375	5.254	AO	11,347	53,750	10/13/2011.	10/15/2041.
891027 30 2	TORCHMARK CORP			1	2FE	1,000,000	103.200	1,032,000	1,000,000	1,000,000	0	0	0	0	5.875	5.875	MJSD	2,611	58,750	09/17/2012.	12/15/2052.
891027 AF 1	TORCHMARK CORP				2FE	151,090	123.846	154,808	125,000	138,870	0	(1,458)	0	0	7.875	5.990	MN	1,258	9,844	11/30/2004.	05/15/2023.
89233P 5F 9	TOYOTA MOTOR CREDIT CORP				1FE	1,268,975	104.027	1,300,338	1,250,000	1,264,507	0	(2,282)	0	0	3.400	3.176	MS	12,514	42,500	12/31/2013.	09/15/2021.
89233P 7F 7	TOYOTA MOTOR CREDIT CORP				1FE	2,484,325	98.607	2,465,175	2,500,000	2,488,559	0	1,461	0	0	2.625	2.697	JJ	31,172	65,625	01/07/2013.	01/10/2023.
893830 AF 6	TRANSOCEAN INC				3FE	11,313,408	57.000	5,657,250	9,925,000	10,959,055	0	(38,873)	0	0	7.500	6.420	AO	157,146	744,375	01/02/2003.	04/15/2031.
89407# AF 5	TRANSWESTERN PIPELINE CO LLC			2		2,000,000	106.558	2,131,160	2,000,000	2,000,000	0	0	0	0	5.360	5.360	JD	6,551	107,200	12/09/2009.	12/09/2020.
89417E AC 3	TRAVELERS COS INC				1FE	2,395,575	108.221	2,705,525	2,500,000	2,472,895	0	12,647	0	0	5.750	6.349	JD	6,389	143,750	08/14/2008.	12/15/2017.
89417E AE 9	TRAVELERS COS INC				1FE	2,997,270	109.416	3,282,480	3,000,000	2,999,210	0	302	0	0	5.800	5.812	MN	22,233	174,000	05/08/2008.	05/15/2018.
89566E AA 6	TRISTATE GEN AND TRANS ASSN 144A PASS TH			2	1FE	1,267,150	105.410	1,335,703	1,267,150	1,267,150	0	0	0	0	6.040	6.042	JJ	32,103	76,536	10/14/2003.	01/31/2018.
89566E AB 4	TRISTATE GEN AND TRANS ASSN 144A PASS TH			2	1FE	5,137,300	127.010	6,350,500	5,000,000	5,079,952	0	(6,441)	0	0	7.144	6.896	JJ	149,826	357,200	10/21/2003.	07/31/2033.
90131H AM 7	21ST CENTURY FOX AMERICA				2FE	508,022	115.033	586,668	510,000	508,487	0	465	0	0	8.250	8.379	FA	16,479	21,038	04/06/2015.	08/10/2018.
90131H AQ 8	21ST CENTURY FOX AMERICA	LS			2FE	125,168	107.640	134,550	125,000	125,149	0	(20)	0	0	4.500	4.467	FA	2,125	2,813	04/06/2015.	02/15/2021.
90131H AQ 8	21ST CENTURY FOX AMERICA				2FE	3,880,222	107.640	4,171,050	3,875,000	3,879,610	0	(612)	0	0	4.500	4.467	FA	65,875	87,188	04/06/2015.	02/15/2021.
90131H BQ 7	21ST CENTURY FOX AMERICA	LS			2FE	3,536,409	113.768	3,646,264	3,205,000	3,532,197	0	(4,212)	0	0	6.150	5.403	FA	74,463	98,554	04/06/2015.	02/15/2041.
90131H BQ 7	21ST CENTURY FOX AMERICA				2FE	325,504	113.768	335,616	295,000	325,116	0	(388)	0	0	6.150	5.403	FA	6,854	9,071	04/06/2015.	02/15/2041.
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS			2	2	2,980,642	112.315	3,347,717	2,980,642	2,980,642	0	0	0	0	6.000	6.075	MON	10,432	178,839	10/07/2004.	05/10/2025.
902494 AF 0	TYSON FOODS INC				2FE	2,250,700	106.885	2,137,700	2,000,000	2,058,332	0	(22,776)	0	0	7.000	5.647	MN	23,333	140,000	01/04/2005.	05/01/2018.
904764 AH 0	UNILEVER CAPITAL CORP GUAR UNILEVER PLC				1FE	15,594,623	129.117	17,856,881	13,830,000	15,135,848	0	(48,081)	0	0	5.900	5.061	MN	104,263	815,970	06/23/2003.	11/15/2032.
905641 AA 4	UNION CENTRAL LIFE 144A				1FE	3,250,000	131.118	6,555,900	5,000,000	3,522,145	0	58,193	0	0	8.200	13.463	MN	68,333	410,000	07/23/2009.	11/01/2026.
906548 CF 7	UNION ELECTRIC CO				1FE	1,993,960	108.338	2,166,760	2,000,000	1,998,303	0	684	0	0	6.000	6.041	AO	30,000	120,000	04/01/2008.	04/01/2018.
907818 DA 3	UNION PACIFIC CORP				1FE	1,993,220	110.238	2,204,760	2,000,000	1,997,932	0	712	0	0	5.700	5.743	FA	43,067	114,000	01/31/2008.	08/15/2018.
907818 ED 6	UNION PACIFIC CORP			1	1FE	5,460,810	102.153	5,618,415	5,500,000	5,462,598	0	1,788	0	0	3.250	3.333	FA	95,333	0	07/22/2015.	08/15/2025.
908906 AC 4	UNIONBANCAL CORP				1FE	4,499,045	102.062	4,592,790	4,500,000	4,499,335	0	87	0	0	3.500	3.503	JD	5,688	157,500	06/12/2012.	06/18/2022.
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES			5		616,580	26.287	616,580	2,345,550	616,580	0	0	321,640	0	5.000	28.628	JAJO	28,994	99,032	08/20/2007.	05/31/2020.
90932Q AA 4	UNITED AIR 2014-2 A PTT			1	1FE	3,005,000	101.363	3,040,890	3,000,000	3,004,237	0	(475)	0	0	3.750	3.727	MS	36,875	119,375	08/04/2014.	09/03/2026.
91159H HA 1	US BANCORP			1	1FE	2,125,500	108.065	2,161,300	2,000,000	2,094,125	0	(16,028)	0	0	4.125	3.156	MN	8,479	82,500	12/31/2013.	05/24/2021.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91159H HK 9	US BANCORP			1	1FE	2,494,800	102.118	2,552,950	2,500,000	2,495,379	0	444	0	0	3.600	3.625	MS	27,500	90,000	09/08/2014.	09/11/2024.
91169# AA 0	UNITED STATES COLD STORAGE INC			2		2,000,000	107.046	2,140,920	2,000,000	2,000,000	0	0	0	0	6.110	6.110	FA	44,128	122,200	02/21/2008.	02/21/2018.
913017 BV 0	UNITED TECHNOLOGIES CORP				1FE	999,230	102.134	1,021,340	1,000,000	999,479	0	72	0	0	3.100	3.109	JD	2,583	31,000	05/24/2012.	06/01/2022.
913026 AT 7	UNITED TELEPHONE FLORIDA SERIES HH 1ST				2FE	5,369,245	113.066	5,689,481	5,032,000	5,233,700	0	(14,946)	0	0	8.375	7.750	JJ	194,326	421,430	07/31/2001.	01/15/2025.
91324P BJ 0	UNITEDHEALTH GROUP INC				1FE	6,130,324	108.880	6,641,680	6,100,000	6,107,999	0	(3,443)	0	0	6.000	5.933	FA	138,267	366,000	02/05/2008.	02/15/2018.
91324P BU 5	UNITEDHEALTH GROUP INC			1	1FE	944,620	103.026	1,030,260	1,000,000	946,618	0	994	0	0	4.625	4.995	MN	5,910	46,250	12/31/2013.	11/15/2041.
91324P CP 5	UNITEDHEALTH GROUP INC				1FE	1,994,580	103.865	2,077,300	2,000,000	1,994,766	0	186	0	0	3.750	3.783	JJ	32,917	0	07/20/2015.	07/15/2025.
91913Y AM 2	VALERO ENERGY				2FE	5,106,950	105.936	5,296,800	5,000,000	5,020,748	0	(13,304)	0	0	6.125	5.823	JD	13,611	306,250	02/13/2008.	06/15/2017.
920355 AH 7	VALSPAR CORP			1	2FE	2,992,350	95.852	2,875,560	3,000,000	2,992,989	0	639	0	0	3.300	3.330	FA	41,250	52,250	01/15/2015.	02/01/2025.
920355 AK 0	VALSPAR CORP			1	2FE	1,742,300	100.040	1,750,700	1,750,000	1,742,538	0	238	0	0	3.950	4.002	JJ	29,570	0	07/22/2015.	01/15/2026.
92277G AE 7	VENTAS REALTY LP			1	2FE	1,993,260	96.257	1,925,140	2,000,000	1,993,837	0	577	0	0	3.500	3.540	FA	29,167	38,306	01/07/2015.	02/01/2025.
92277G AG 2	VENTAS REALTY LP			1	2FE	1,984,360	99.835	1,996,700	2,000,000	1,984,909	0	549	0	0	4.125	4.218	JJ	37,813	0	07/09/2015.	01/15/2026.
92345Y AD 8	VERISK ANALYTICS INC				2FE	3,978,520	97.877	3,915,080	4,000,000	3,979,768	0	1,248	0	0	4.000	4.065	JD	7,111	93,333	05/11/2015.	06/15/2025.
92553P AD 4	VIACOM INC				2FE	3,975,240	108.466	4,338,640	4,000,000	3,989,299	0	2,524	0	0	5.625	5.706	MS	66,250	225,000	08/20/2009.	09/15/2019.
92553P AM 4	VIACOM INC				2FE	985,530	93.407	934,070	1,000,000	990,133	0	1,351	0	0	3.125	3.296	JD	1,389	31,250	06/07/2012.	06/15/2022.
92553P AT 9	VIACOM INC			1	2FE	915,454	97.156	898,693	925,000	917,362	0	821	0	0	4.250	4.378	MS	13,104	39,313	08/12/2013.	09/01/2023.
928958 AA 5	WATERFORD 3 FDG-ENTERGY			2	2FE	955,932	99.446	950,636	955,932	955,932	0	0	0	0	8.090	8.091	JJ	38,453	77,335	07/17/1997.	01/02/2017.
92927K A@ 1	WABCO HOLDINGS INC SERIES B			2		2,000,000	90.330	1,806,600	2,000,000	2,000,000	0	0	0	0	3.080	3.080	JJ	31,827	0	06/25/2015.	06/25/2025.
931142 BF 9	WAL-MART STORES				1FE	13,835,920	141.438	15,558,180	11,000,000	12,984,854	0	(89,727)	0	0	7.550	5.675	FA	313,744	830,500	12/30/2002.	02/15/2030.
939653 AM 3	WASHINGTON REAL ESTATE INV TR			1	2FE	994,380	98.851	988,510	1,000,000	995,999	0	503	0	0	3.950	4.018	AO	8,339	39,500	09/12/2012.	10/15/2022.
94403* AY 2	WAWA INC SENIOR UNSECURED NOTES			2	2FE	940,000	101.138	950,694	940,000	940,000	0	0	0	0	5.870	5.870	MN	8,737	55,178	05/04/2005.	05/04/2016.
94874R AX 4	WEINGARTEN REALTY MTN SERIES A				2FE	3,497,100	116.770	3,503,100	3,000,000	3,316,135	0	(19,279)	0	0	6.650	5.410	MS	58,742	199,500	06/12/2003.	07/12/2027.
94973V AM 9	WELLPOINT INC				2FE	1,664,560	106.264	1,700,224	1,600,000	1,614,126	0	(9,122)	0	0	5.875	5.236	JD	4,178	94,000	08/27/2009.	06/15/2017.
949746 RN 3	WELLS FARGO & COMPANY SERIES U			1	2FE	4,000,000	105.250	4,210,000	4,000,000	4,000,000	0	0	0	0	5.875	5.875	JD	10,444	210,194	01/15/2015.	01/01/9999.
94974B FY 1	WELLS FARGO COMPANY				1FE	1,006,860	101.141	1,011,410	1,000,000	1,006,162	0	(467)	0	0	4.100	4.027	JD	3,189	41,000	06/12/2014.	06/03/2026.
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT			2	2	4,356,521	120.464	5,248,026	4,356,521	4,356,492	0	1	0	0	7.530	7.649	MON	19,136	328,046	09/25/2001.	01/10/2024.
94978# AJ 6	HY-VEE INC CRD TN LEASE			2	1	2,180,131	117.487	2,561,379	2,180,131	2,180,132	0	(1)	0	0	7.420	7.536	MON	11,683	148,285	09/27/2001.	10/05/2021.
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT			2	1	1,737,848	106.443	1,849,819	1,737,848	1,737,848	0	0	0	0	5.262	5.320	MON	5,334	91,445	05/05/2004.	05/10/2019.
94978# JE 8	ZC AVIATION 2014 CLASS A-1			1	2FE	2,250,223	98.449	2,215,313	2,250,223	2,250,223	0	0	0	0	3.620	3.646	MON	3,620	81,458	10/15/2014.	09/15/2024.
94978# JG 3	ZC AVIATION 2014 CLASS A-1			2	2FE	2,284,401	98.438	2,248,718	2,284,401	2,284,401	0	0	0	0	3.620	3.619	MON	4,594	82,695	12/11/2014.	10/11/2024.
95709T AH 3	WESTAR ENERGY INC			1	1FE	2,734,260	98.890	2,966,700	3,000,000	2,744,018	0	4,894	0	0	4.125	4.695	MS	41,250	123,750	12/31/2013.	03/01/2042.
958587 BH 9	WESTERN MASS ELECTRIC CO				1FE	996,460	108.434	1,084,340	1,000,000	998,297	0	357	0	0	5.100	5.146	MS	17,000	51,000	03/03/2010.	03/01/2020.
960402 AS 4	CBS CORP WESTINGHOUSE ELEC CORP				2FE	437,321	120.775	513,294	425,000	431,794	0	(632)	0	0	7.875	7.596	MS	11,156	33,469	07/11/2002.	09/01/2023.
961548 AQ 7	WESTVACO CORP DEBENTURES			2	2FE	3,033,838	107.113	3,189,825	2,978,000	3,006,116	0	(1,863)	0	0	7.650	7.426	MS	67,079	227,817	12/03/2002.	03/15/2027.
962166 AU 8	WEYERHAEUSER CO DEBENTURES				2FE	5,518,250	125.378	6,268,900	5,000,000	5,311,304	0	(23,369)	0	0	7.950	7.020	MS	117,042	397,500	01/03/2003.	03/15/2025.
963320 AT 3	WHIRLPOOL CORP			1	2FE	6,992,790	99.879	6,991,530	7,000,000	6,993,440	0	565	0	0	3.700	3.712	MN	43,167	256,842	10/30/2014.	05/01/2025.
969133 AK 3	WEYERHAEUSER CO DEBENTURES				2FE	224,372	124.042	279,095	225,000	224,619	0	23	0	0	7.850	7.874	JJ	8,831	17,663	09/20/2001.	07/01/2026.
969457 BW 9	WILLIAMS COMPANIES			1	2FE	1,994,760	70.242	1,404,840	2,000,000	1,995,370	0	443	0	0	4.550	4.584	JD	7,583	91,000	06/19/2014.	06/24/2024.
96950F AM 6	WILLIAMS PARTNER LP			1	2FE	2,998,390	79.665	2,389,950	3,000,000	2,998,632	0	134	0	0	4.300	4.307	MS	41,925	129,000	02/28/2014.	03/04/2024.
96950F AQ 7	WILLIAMS PARTNER LP	LS		1	2FE	378,822	75.869	288,302	380,000	378,969	0	94	0	0	3.900	3.936	JJ	6,834	15,561	06/24/2014.	01/15/2025.
96950F AQ 7	WILLIAMS PARTNER LP			1	2FE	2,611,878	75.869	1,987,768	2,620,000	2,612,895	0	650	0	0	3.900	3.936	JJ	47,116	107,289	06/24/2014.	01/15/2025.
980745 B@ 1	WOODWARD GOVERNOR COMPANY			2		2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	6.390	6.390	AO	31,950	127,800	10/01/2008.	10/01/2018.
98310W AB 4	WYNDHAM WORLDWIDE				2FE	3,969,334	103.881	4,155,240	4,000,000	3,996,235	0	3,886	0	0	6.000	6.107	JD	20,000	240,000	06/19/2007.	12/01/2016.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
984121 BP 7	XEROX CORPORATION				2FE	2,043,740	101.026	2,020,520	2,000,000	2,001,247	0	(5,960)	0	0	6.400	6.084	MS	37,689	128,000	01/08/2007.	03/15/2016.
G0620B AB 4	ATLAS 2014-1 A			2	1FE	6,598,900	109.222	7,207,451	6,598,900	6,598,900	0	0	0	0	4.875	4.924	MON	14,298	268,080	02/15/2015.	12/15/2039.
G3424# AD 3	G4S PLC				2	6,000,000	109.437	6,566,220	6,000,000	6,000,000	0	0	0	0	6.780	6.780	JJ	187,580	406,800	07/15/2008.	07/15/2018.
008474 A@ 7	AGNICO-EAGLE MINES LIMITED		A		2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	6.670	6.670	AO	46,690	200,100	04/07/2010.	04/07/2020.
008916 AB 4	AGRIUM INC		A		2FE	3,973,467	104.976	4,548,610	4,333,000	4,290,182	0	36,195	0	0	7.700	8.676	FA	139,017	333,641	01/08/2002.	02/01/2017.
009088 AA 3	AIR CANADA 2015-2AA		A	1	1FE	2,000,000	72.103	1,442,060	2,000,000	2,000,000	0	0	0	0	3.750	3.750	JD	3,542	0	12/01/2015.	12/15/2027.
009088 AB 1	AIR CANADA 2015-2A		A	1	1FE	2,000,000	100.496	2,009,920	2,000,000	2,000,000	0	0	0	0	4.125	4.125	JD	3,896	0	12/01/2015.	12/15/2027.
009090 AA 9	AIR CANADA 2015-A1 PTT		A	1	1FE	4,005,000	96.578	3,863,120	4,000,000	4,004,574	0	(426)	0	0	3.600	3.583	MS	42,400	68,000	03/11/2015.	03/15/2027.
009090 AB 7	AIR CANADA 2015-A1 PTT		A	2	2FE	1,000,000	96.253	962,530	1,000,000	1,000,000	0	0	0	0	3.875	3.875	MS	11,410	18,299	03/11/2015.	03/15/2023.
013716 AQ 8	RIO TINTO ALCAN INC DEBENTURES		I		1FE	13,031,050	119.071	11,907,100	10,000,000	12,162,519	0	(91,562)	0	0	7.250	5.178	MS	213,472	725,000	06/24/2003.	03/15/2031.
067901 AL 2	BARRICK GOLD CORP		A		2FE	1,998,877	87.043	1,740,860	2,000,000	1,999,293	0	98	0	0	3.850	3.856	AO	19,250	77,000	06/14/2012.	04/01/2022.
09784Y A* 9	BONAVISTA ENERGY CORPORATION		A		2	4,000,000	100.620	4,024,800	4,000,000	4,000,000	0	0	0	0	4.250	4.250	AO	31,167	170,000	10/25/2011.	10/25/2021.
09784Y B* 8	BONAVISTA ENERGY CORPORATION SERIES B		A		2	1,500,000	102.545	1,538,175	1,500,000	1,500,000	0	0	0	0	4.370	4.370	MN	10,743	65,550	10/04/2011.	11/02/2020.
13643E AG 0	CANADIAN OIL SANDS LTD 144A	LS	A	1	2FE	1,183,244	88.223	1,048,971	1,189,000	1,185,086	0	520	0	0	4.500	4.560	AO	13,376	53,505	03/27/2012.	04/01/2022.
13643E AG 0	CANADIAN OIL SANDS LTD 144A		A	1	2FE	2,833,886	88.223	2,479,949	2,811,000	2,828,188	0	(2,428)	0	0	4.500	4.384	AO	31,624	126,495	12/31/2013.	04/01/2022.
20825U AC 8	CONOCO FUNDING CO GUAR CONOCOPHILLIPS		A		1FE	148,355	116.732	145,915	125,000	142,733	0	(668)	0	0	7.250	5.860	AO	1,913	9,063	11/30/2004.	10/15/2031.
22576C A@ 0	CRESCENT POINT ENERGY CORP		A		2	4,000,000	104.502	4,180,080	4,000,000	4,000,000	0	0	0	0	5.480	5.480	MS	59,062	219,200	03/24/2010.	03/24/2017.
22576C D@ 7	CRESCENT POINT ENERGY CORP SENIOR NOTES		A		2	3,000,000	100.835	3,025,050	3,000,000	3,000,000	0	0	0	0	4.000	4.000	MN	13,000	120,000	05/22/2012.	05/22/2022.
294105 A* 2	EPCOR UTILITIES INC SERIES A		A		2	3,000,000	101.480	3,044,400	3,000,000	3,000,000	0	0	0	0	3.740	3.740	JD	4,987	112,200	12/15/2011.	12/15/2021.
30217V AC 1	EXPRESS PIPELINE LP LP 144A		A	2	2FE	1,554,441	108.074	1,750,027	1,619,285	1,610,506	0	3,615	0	0	7.390	7.959	JD	332	119,665	01/08/2001.	12/31/2017.
448055 AB 9	HUSKY ENERGY INC		I		2FE	5,340,931	104.463	5,588,771	5,350,000	5,347,094	0	733	0	0	6.150	6.168	JD	14,623	329,025	06/06/2008.	06/15/2019.
559222 AQ 7	MAGNA INTERNATIONAL INC		A	1	1FE	9,152,840	98.494	8,864,460	9,000,000	9,139,446	0	(13,398)	0	0	3.625	3.406	JD	14,500	326,250	01/26/2015.	06/15/2024.
611688 AA 0	MONSANTO FINANCE CANADA		A		1FE	4,359,440	101.256	4,050,240	4,000,000	4,339,560	0	(10,245)	0	0	5.500	4.825	JJ	92,278	220,000	12/31/2013.	07/30/2035.
65656M AA 9	NORTEL NETWORKS 2001-1 NOTE		A	2	6FE	770,907	98.029	1,100,735	1,122,871	1,055,963	0	92,678	0	0	11.629	18.223	MON	6,892	130,579	07/23/2001.	08/09/2016.
707064 AA 9	PENGROWTH CORPORATION		A		2	1,000,000	101.903	1,019,028	1,000,000	1,000,000	0	0	0	0	6.350	6.350	JJ	27,340	63,500	07/26/2007.	07/26/2017.
707886 B# 3	PENN WEST PETROLEUM LTD		A		3	1,173,032	103.453	1,213,537	1,173,032	1,173,038	0	6	0	0	6.300	6.299	MN	6,569	81,672	05/29/2008.	05/29/2018.
707886 B@ 5	PENN WEST PETROLEUM LTD		A		3	2,474,865	101.075	2,501,470	2,474,865	2,474,865	0	0	0	0	6.120	6.120	MN	13,463	167,858	05/29/2008.	05/29/2016.
72605X AG 0	PLACER DOME INC		I		2FE	139,533	106.977	133,721	125,000	131,166	0	(1,008)	0	0	7.310	6.163	JJ	4,213	9,138	11/30/2004.	01/26/2021.
73755L AM 9	POTASH CORP OF SASKATCHEWAN		A	1	1FE	1,990,400	93.469	1,869,380	2,000,000	1,991,042	0	642	0	0	3.000	3.056	AO	15,000	30,833	03/23/2015.	04/01/2025.
86722T AA 0	SUNCOR ENERGY INC		A		1FE	3,723,860	107.095	4,016,063	3,750,000	3,742,064	0	2,955	0	0	6.100	6.196	JD	19,063	228,750	08/21/2008.	06/01/2018.
87425E AM 5	TALISMAN ENERGY INC		A	1	2FE	4,028,280	91.843	3,673,720	4,000,000	4,017,538	0	(3,229)	0	0	3.750	3.651	FA	62,500	150,000	06/21/2012.	02/01/2021.
878742 AV 7	TECK RESOURCES LIMITED		A	1	3FE	485,000	49.000	490,000	1,000,000	485,000	0	(1,107)	522,564	0	4.750	4.601	JJ	21,903	47,500	12/31/2013.	01/15/2022.
878742 AW 5	TECK RESOURCES LIMITED		A		3FE	1,320,000	43.500	1,305,000	3,000,000	1,320,000	0	205	1,666,793	0	6.250	6.285	JJ	86,458	187,500	12/31/2013.	07/15/2041.
878742 AY 1	TECK RESOURCES LIMITED	LS	A	1	3FE	925,000	47.000	940,000	2,000,000	925,000	0	1,306	1,064,179	0	3.750	3.838	FA	31,250	75,000	07/31/2012.	02/01/2023.
884903 BB 0	THOMSON REUTERS CORP		A		2FE	4,956,360	110.558	5,527,900	5,000,000	4,986,312	0	4,803	0	0	6.500	6.619	JJ	149,861	325,000	06/18/2008.	07/15/2018.
89153U AF 8	TOTAL CAPITAL CANADA LTD		A		1FE	998,190	96.256	962,560	1,000,000	998,647	0	159	0	0	2.750	2.770	JJ	12,681	27,500	01/10/2013.	07/15/2023.
89346D AC 1	TRANSALTA CORP		A		2FE	3,008,920	100.784	3,023,520	3,000,000	3,002,649	0	(1,002)	0	0	6.650	6.609	MN	25,492	199,500	05/08/2008.	05/15/2018.
89352H AK 5	TRANS-CANADA PIPELINES		A		1FE	1,490,565	98.698	1,480,470	1,500,000	1,492,382	0	824	0	0	3.750	3.826	AO	11,719	56,250	10/02/2013.	10/16/2023.
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G		A		3Z	1,486,436	90.791	1,349,547	1,486,436	1,486,980	0	544	0	0	8.900	8.873	AO	21,417	0	10/28/2015.	04/28/2021.
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G		A		3Z	0	99.694	93,822	94,109	0	0	0	0	0	6.280	0.000	AO	0	0	11/19/2015.	04/28/2021.
90388@ AB 7	ULTRA RESOURCES INC		A		4	2,000,000	102.518	2,050,360	2,000,000	2,000,000	0	0	0	0	5.920	5.920	MS	39,467	118,400	03/06/2008.	03/01/2018.
952845 AE 5	WEST FRASER TIMBER CO 144A		A	1	2FE	4,004,540	94.427	3,777,080	4,000,000	4,004,078	0	(382)	0	0	4.350	4.336	AO	36,733	174,000	10/08/2014.	10/15/2024.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98462Y	AB	6	YAMANA GOLD INC		A	1	2FE	5,548,173	89.203	4,906,165	5,500,000	5,543,956	0	(4,100)	0	0	4.950	4.832	JJ	125,538	283,594	11/26/2014.	07/15/2024.
C0445#	AM	8	ARC RESOURCES LTD SENIOR UNSEC NOTES SER		A	2		2,000,000	99.263	1,985,260	2,000,000	2,000,000	0	0	0	0	3.810	3.810	FA	27,093	76,200	08/23/2012.	08/23/2024.
C4931*	AU	7	KEYERA PARTNERSHIP SERIES P		A	2		3,000,000	102.066	3,061,980	3,000,000	3,000,000	0	0	0	0	4.750	4.750	MN	16,229	142,500	11/20/2013.	11/20/2025.
C7208#	AH	1	PENGROWTH CORPORATION		A	2		7,000,000	108.861	7,620,270	7,000,000	7,000,000	0	0	0	0	5.980	5.980	MN	58,139	418,600	05/11/2010.	05/11/2020.
00168@	AB	2	ALS GROUP GENERAL PARTNERSHIP CAMPBELL B		F	2		1,500,000	103.495	1,552,425	1,500,000	1,500,000	0	0	0	0	4.260	4.260	JD	4,260	63,900	12/07/2010.	12/07/2020.
00507U	AF	8	ACTAVIS FUNDING SCS		R	2FE		2,992,706	100.380	3,011,400	3,000,000	2,993,480	0	640	0	0	3.850	3.880	JD	5,133	115,500	11/14/2014.	06/15/2024.
00507U	AS	0	ACTAVIS FUNDING SCS		R	1	2FE	1,992,900	99.957	1,999,140	2,000,000	1,993,383	0	483	0	0	3.800	3.843	MS	22,378	38,633	03/03/2015.	03/15/2025.
007634	AA	6	AEGON FUNDING CORP		F		1FE	3,083,095	113.741	3,696,583	3,250,000	3,168,611	0	13,568	0	0	5.750	6.347	JD	8,306	186,875	04/24/2008.	12/15/2020.
01959E	AA	6	ALLIED WORLD ASSURANCE		F		2FE	6,506,250	103.357	6,201,420	6,000,000	6,040,279	0	(65,764)	0	0	7.500	6.309	FA	187,500	450,000	01/16/2007.	08/01/2016.
02343*	AA	0	AMCOR FINANCE INC		F	2		4,000,000	105.418	4,216,720	4,000,000	4,000,000	0	0	0	0	5.380	5.380	JD	9,564	215,200	12/15/2009.	12/15/2016.
02343*	AB	8	AMCOR FINANCE INC		F	2		3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	5.690	5.690	JD	7,587	170,700	12/15/2009.	12/15/2018.
02364W	AN	5	AMERICA MOVIL SA DE CV		F	1FE		4,831,900	106.455	5,322,750	5,000,000	4,959,840	0	19,691	0	0	5.625	6.086	MN	35,938	281,250	02/19/2008.	11/15/2017.
02364W	AX	3	AMERICA MOVIL SA DE CV		F	1FE		992,486	107.770	1,077,700	1,000,000	996,485	0	820	0	0	5.000	5.103	AO	10,417	50,000	08/31/2010.	10/16/2019.
034863	AD	2	ANGLO AMERICAN CAPITAL 144A		F	2FE		7,616,765	72.039	5,446,148	7,560,000	7,590,228	0	(5,631)	0	0	4.450	4.356	MS	87,843	336,420	12/31/2013.	09/27/2020.
034863	AD	2	ANGLO AMERICAN CAPITAL 144A	LS	F	2FE		441,175	72.039	316,972	440,000	440,880	0	(164)	0	0	4.450	4.403	MS	5,113	19,580	12/31/2013.	09/27/2020.
03938L	AF	1	ARCELORMITTAL		F	3FE		4,483,409	91.250	4,010,438	4,395,000	4,434,468	0	(15,198)	0	0	6.125	5.717	JD	22,433	269,194	12/31/2013.	06/01/2018.
03938L	AF	1	ARCELORMITTAL	LS	F	3FE		1,761,488	91.250	1,464,563	1,605,000	1,693,728	0	(34,485)	0	0	6.125	3.710	JD	8,192	98,306	12/31/2013.	06/01/2018.
05070F	A*	1	AUCKLAND INTERNATIONAL AIRPORT LIMITED S		F	1		4,000,000	105.153	4,206,124	4,000,000	4,000,000	0	0	0	0	4.420	4.420	FA	66,791	176,800	02/15/2011.	02/15/2021.
05070F	B*	0	AUCKLAND INTERNATIONAL AIRPORT LTD SENIO		F	1FE		2,000,000	97.946	1,958,916	2,000,000	2,000,000	0	0	0	0	3.610	3.610	MN	7,220	72,200	11/25/2014.	11/25/2026.
054536	AA	5	AXA SUB NOTES		F	2FE		17,268,228	136.378	20,354,417	14,925,000	16,686,172	0	(63,580)	0	0	8.600	7.290	JD	57,047	1,283,550	02/25/2002.	12/15/2030.
05523R	AB	3	BAE SYSTEMS PLC 144A		F	2FE		5,081,820	107.925	5,396,250	5,000,000	5,064,693	0	(9,731)	0	0	4.750	4.491	AO	52,778	237,500	12/31/2013.	10/11/2021.
055262	A#	6	BASF SE		F	1FE		5,000,000	102.570	5,128,500	5,000,000	5,000,000	0	0	0	0	3.890	3.890	JD	10,806	194,500	12/11/2013.	12/11/2025.
05530H	A@	9	BBA AVIATION PLC SERIES B		F	2		5,000,000	107.925	5,396,250	5,000,000	5,000,000	0	0	0	0	5.810	5.810	MN	34,699	290,500	05/18/2011.	05/18/2021.
05530H	B@	8	BBA AVIATION PLC SR UNSEC NOTES SERIES B		F	2		5,000,000	93.485	4,674,250	5,000,000	5,000,000	0	0	0	0	4.070	4.070	JD	7,914	203,500	12/17/2014.	12/17/2024.
05530Q	AF	7	BRITISH AMER TOBACCO INTL FIN 144A		F	1FE		5,969,520	100.955	6,057,300	6,000,000	5,979,284	0	2,841	0	0	3.250	3.310	JD	13,000	195,000	07/06/2012.	06/07/2022.
05541V	AF	3	BG ENERGY CAPITAL PLC 144A		F	1FE		1,025,440	97.960	979,600	1,000,000	1,024,746	0	(466)	0	0	5.125	4.954	AO	11,247	51,250	12/31/2013.	10/15/2041.
055451	AQ	1	BHP FINANCE USA		F	1FE		1,912,640	91.832	1,836,640	2,000,000	1,931,913	0	9,770	0	0	2.875	3.495	FA	20,285	57,500	12/31/2013.	02/24/2022.
055451	AR	9	BHP FINANCE USA BHP BILLITON FIN USA LTD		F	1FE		3,110,065	80.985	2,834,475	3,500,000	3,123,988	0	7,031	0	0	4.125	4.855	FA	50,932	144,375	12/31/2013.	02/24/2042.
05565E	G@	8	BMW US CAPITAL LLC SERIES G		F	1		7,000,000	101.241	7,086,870	7,000,000	7,000,000	0	0	0	0	3.880	3.880	FA	104,113	271,600	02/13/2014.	02/13/2024.
05565Q	CD	8	BP CAPITAL MARKETS PLC		F	1FE		1,778,160	94.575	1,891,500	2,000,000	1,823,214	0	20,146	0	0	2.750	4.157	MN	7,792	55,000	09/12/2013.	05/10/2023.
05565Q	CP	1	BP CAPITAL MARKETS PLC		F	1FE		1,000,000	100.129	1,001,290	1,000,000	1,000,000	0	0	0	0	3.814	3.814	FA	14,938	38,140	02/05/2014.	02/10/2024.
05607M	AA	5	BAA FUNDING LTD 144A		F	1FE		3,574,050	108.461	3,796,135	3,500,000	3,558,511	0	(9,233)	0	0	4.875	4.527	JJ	78,677	170,625	12/31/2013.	07/15/2021.
06849U	AC	9	BARRICK AUSTRALIA FINANCE		F	2FE		2,978,692	100.415	3,012,450	3,000,000	2,990,129	0	2,152	0	0	4.950	5.041	JJ	68,475	148,500	12/30/2009.	01/15/2020.
111013	AG	3	BRITITSH SKY BROADCASTING 144A		F	2FE		2,502,495	107.838	2,695,950	2,500,000	2,500,659	0	(283)	0	0	6.100	6.087	FA	57,611	152,500	02/08/2008.	02/15/2018.
12622N	AB	8	CNPC HK OVERSEAS CAPITAL 144A		F	1FE		5,870,040	105.490	6,329,400	6,000,000	5,923,281	0	12,376	0	0	4.500	4.775	AO	47,250	270,000	04/21/2011.	04/28/2021.
12626P	AM	5	CRH AMERICA INC 144A		R	1	2FE	3,495,695	99.997	3,499,895	3,500,000	3,495,917	0	222	0	0	3.875	3.890	MN	16,200	67,813	05/12/2015.	05/18/2025.
12656*	AG	7	CSLB HOLDINGS INC		R	1		2,000,000	100.433	2,008,660	2,000,000	2,000,000	0	0	0	0	3.200	3.200	MS	16,889	64,000	03/27/2013.	03/26/2023.
12656*	AJ	1	CSLB HOLDINGS INC GUARANTEED SNR NOTES		F	1		3,000,000	98.780	2,963,397	3,000,000	3,000,000	0	0	0	0	3.630	3.630	AO	25,108	0	10/08/2015.	10/08/2025.
14214X	C*	9	CARILLION PLC SENIOR NOTES		F	2		10,000,000	102.804	10,280,400	10,000,000	10,000,000	0	0	0	0	4.860	4.860	MN	45,900	486,000	11/27/2012.	11/27/2022.
15639K	AA	0	CENTRICA PLC 144A		F	1	2FE	4,005,760	100.028	4,001,120	4,000,000	4,004,644	0	(569)	0	0	4.000	3.981	AO	33,333	160,000	10/30/2013.	10/16/2023.
191241	AD	0	COCA-COLA FEMSA SAB CV		F		1FE	4,133,680	105.681	4,227,240	4,000,000	4,070,080	0	(15,286)	0	0	4.625	4.158	FA	69,889	185,000	07/06/2011.	02/15/2020.
202712	AG	0	COMMONWEALTH BANK OF AUSTRALIA 144A SUB		R		1FE	12,160,581	104.862	12,504,794	11,925,000	11,974,474	0	(18,743)	0	0	4.650	4.469	JD	24,645	554,513	06/12/2003.	06/15/2018.
21685W	BT	3	RABOBANK NEDERLAND		F		1FE	1,993,440	108.781	2,175,620	2,000,000	1,996,351	0	633	0	0	4.500	4.541	JJ	42,500	90,000	03/03/2011.	01/11/2021.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
21867*	AB	4	CORE LABORATORIES (US) INTS SERIES 2011B		F		2	1,000,000	101.563	1,015,630	1,000,000	1,000,000	0	0	0	0	4.110	4.110	MS	10,389	41,100	09/30/2011.	09/30/2023.
22303Q	AG	5	COVIDIEN INTERNATIONAL FINANCE		F		1FE	999,291	107.766	1,077,660	1,000,000	999,856	0	74	0	0	6.000	6.009	AO	12,667	60,000	06/20/2008.	10/15/2017.
23636T	AA	8	DANONE 144A		F		2FE	5,489,285	100.028	5,501,540	5,500,000	5,492,759	0	1,001	0	0	3.000	3.023	JD	7,333	165,000	05/30/2012.	06/15/2022.
251525	AN	1	DEUTSCHE BANK AG		F	1	3FE	4,002,600	97.500	3,900,000	4,000,000	4,002,600	0	0	0	0	7.500	7.495	APR	200,833	131,507	11/18/2014.	01/01/9999.
25156P	AR	4	DEUTSCHE TELEKOM INTL FINANCE 144A		F		2FE	4,729,300	102.691	5,134,550	5,000,000	4,745,063	0	4,469	0	0	4.875	5.235	MS	77,865	243,750	04/17/2012.	03/06/2042.
25245B	AB	3	DIAGEO INVESTMENT CORP		F		1FE	8,978,600	99.307	8,937,630	9,000,000	8,985,689	0	2,020	0	0	2.875	2.903	MN	35,938	258,750	05/09/2012.	05/11/2022.
26824K	AA	2	EADS FINANCE B.V. 144A		F		1FE	4,911,360	98.012	4,900,600	5,000,000	4,917,340	0	4,828	0	0	2.700	2.951	AO	27,750	108,000	07/21/2015.	04/17/2023.
268317	AD	6	ELECTRICITE DE FRANCE 144A		F		1FE	8,388,750	108.389	8,671,120	8,000,000	8,237,965	0	(53,603)	0	0	4.600	3.800	JJ	157,422	368,000	12/31/2013.	01/27/2020.
26835P	AC	4	EDP FINANCE BV 144A		F		2FE	7,223,590	104.639	7,847,925	7,500,000	7,374,937	0	29,329	0	0	4.900	5.398	AO	91,875	367,500	03/02/2010.	10/01/2019.
29268B	AE	1	ENEL FINANCE INTL SA 144A		F		2FE	5,973,600	107.942	6,476,520	6,000,000	5,988,454	0	2,709	0	0	5.125	5.182	AO	71,750	307,500	09/30/2009.	10/07/2019.
29358Q	AE	9	ENSCO PLC	LS	F	1	2FE	1,393,712	70.365	984,406	1,399,000	1,394,051	0	339	0	0	5.200	5.249	MS	21,420	36,980	03/04/2015.	03/15/2025.
29358Q	AE	9	ENSCO PLC		F	1	2FE	598,728	70.365	422,894	601,000	598,874	0	146	0	0	5.200	5.249	MS	9,202	15,886	03/04/2015.	03/15/2025.
302154	AX	7	EXPORT-IMPORT BANK OF KOREA		F		1FE	5,368,465	106.597	5,723,193	5,369,000	5,370,444	0	(269)	0	0	4.000	3.994	JJ	90,676	214,760	12/31/2013.	01/29/2021.
302154	AX	7	EXPORT-IMPORT BANK OF KOREA	LS	F		1FE	1,672,835	106.597	1,738,597	1,631,000	1,662,076	0	(5,489)	0	0	4.000	3.586	JJ	27,546	65,240	12/31/2013.	01/29/2021.
35177P	AL	1	FRANCE TELECOM		F		2FE	5,426,950	140.939	7,046,950	5,000,000	5,264,127	0	(8,407)	0	0	9.000	8.378	MS	150,000	450,000	04/02/2002.	03/01/2031.
35177P	AW	7	FRANCE TELECOM		F		2FE	5,537,275	106.044	5,832,420	5,500,000	5,529,674	0	(4,557)	0	0	4.125	4.018	MS	67,432	226,875	12/31/2013.	09/14/2021.
377373	AD	7	GLAXOSMITHKLINE CAPITAL		F		1FE	8,952,980	100.840	9,075,600	9,000,000	8,968,573	0	4,439	0	0	2.850	2.911	MN	37,762	256,500	05/03/2012.	05/08/2022.
4041A2	AH	7	HBOS PLC 144A		F		2FE	6,027,840	109.230	6,553,800	6,000,000	6,008,358	0	(3,135)	0	0	6.750	6.686	MN	45,000	405,000	05/16/2008.	05/21/2018.
423012	A@	2	HEINEKEN NV SENIOR NOTES		F		2	5,000,000	108.331	5,416,550	5,000,000	5,000,000	0	0	0	0	6.340	6.340	FA	119,756	317,000	08/15/2008.	08/15/2018.
448414	AC	6	HUTCHISON WHAMPOA FIN 144A		R		1FE	1,736,992	108.227	1,839,859	1,700,000	1,706,002	0	(3,459)	0	0	7.450	7.210	FA	52,771	126,650	06/10/2002.	08/01/2017.
45074G	AB	6	IBERDROLA FIN IRELAND 144A		F		2FE	4,556,705	108.019	4,860,855	4,500,000	4,542,522	0	(10,665)	0	0	5.000	4.712	MS	68,750	225,000	12/31/2013.	09/11/2019.
46507M	AA	0	ISRAEL ELECTRIC CORP LTD 144A		F		2FE	998,310	110.167	1,101,670	1,000,000	999,328	0	191	0	0	7.250	7.275	JJ	33,431	72,500	05/01/2008.	01/15/2019.
49245P	AA	4	KERRY GROUP FIN SERVICES 144A		F	1	2FE	2,776,800	97.927	2,937,810	3,000,000	2,824,162	0	20,319	0	0	3.200	4.142	AO	21,867	96,000	08/07/2013.	04/09/2023.
493859	B*	2	KIER GROUP PLC SENIOR NOTES SERIES D		F		2	5,000,000	106.545	5,327,250	5,000,000	5,000,000	0	0	0	0	4.830	4.830	JD	7,379	241,500	12/20/2012.	12/20/2022.
494386	AB	1	KIMBERLY-CLARK DE MEXICO 144A		R		1FE	5,117,875	99.750	4,987,500	5,000,000	5,110,127	0	(7,888)	0	0	3.800	3.487	AO	43,806	147,250	04/21/2015.	04/08/2024.
494386	AC	9	KIMBERLY-CLARK DE MEXICO 144A		F		1FE	2,979,820	97.315	2,919,450	3,000,000	2,981,211	0	1,391	0	0	3.250	3.330	MS	29,521	48,750	03/06/2015.	03/12/2025.
500631	AS	5	KOREA ELECTRIC POWER CO 144A		R		1FE	124,699	107.800	134,750	125,000	124,770	0	7	0	0	5.125	5.141	AO	1,210	6,406	11/30/2004.	04/23/2034.
50064Y	AC	7	KOREA HYDRO & NUCLEAR POWER 144A		F		1FE	2,927,730	110.286	3,308,580	3,000,000	2,955,618	0	6,793	0	0	4.750	5.060	JJ	66,500	142,500	07/06/2011.	07/13/2021.
50066A	AA	1	KOREA GAS CORP 144A		F		1FE	3,029,640	107.336	3,220,080	3,000,000	3,023,490	0	(4,387)	0	0	4.250	4.068	MN	20,896	127,500	12/31/2013.	11/02/2020.
51817T	AA	0	LATAM AIRLINES 2015-1 A 144A		F	2	1FE	3,000,000	92.673	2,780,190	3,000,000	3,000,000	0	0	0	0	4.200	4.222	FMAN	16,100	58,100	05/14/2015.	11/15/2027.
52605#	AC	0	LEND LEASE CAPITAL INC SERIES C		F		2FE	2,000,000	104.742	2,094,834	2,000,000	2,000,000	0	0	0	0	5.780	5.780	AO	25,368	115,600	10/12/2005.	10/12/2017.
65504L	AC	1	NOBLE HOLDING INTL LTD	LS	F		2FE	498,625	74.958	374,790	500,000	499,289	0	135	0	0	4.900	4.935	FA	10,208	24,500	07/21/2010.	08/01/2020.
65504L	AJ	6	NOBLE HOLDING INTL LTD	LS	F		2FE	3,133,780	66.463	1,993,890	3,000,000	3,091,533	0	(13,030)	0	0	3.950	3.400	MS	34,892	118,500	08/20/2012.	03/15/2022.
65504L	AN	7	NOBLE HOLDING INTL LTD	LS	F	1	2FE	2,944,732	69.779	2,060,574	2,953,000	2,945,330	0	598	0	0	5.950	5.987	AO	43,926	95,173	03/11/2015.	04/01/2025.
65504L	AN	7	NOBLE HOLDING INTL LTD		F	1	2FE	46,868	69.779	32,796	47,000	46,878	0	10	0	0	5.950	5.987	AO	699	1,515	03/11/2015.	04/01/2025.
65557C	AN	3	NORDEA BANK AB 144A		F	1	2FE	1,000,000	97.645	976,450	1,000,000	1,000,000	0	0	0	0	6.125	6.125	MS	16,674	61,250	09/16/2014.	01/01/9999.
68210*	AC	7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE		R	2	1	601,145	104.108	625,840	601,145	601,145	0	0	0	0	5.980	5.980	JAJO	7,889	35,939	07/12/2009.	07/12/2016.
68278#	AB	4	ONESTEEL US INVESTMENTS		F		3	5,000,000	105.897	5,294,850	5,000,000	5,000,000	0	0	0	0	7.330	7.330	JJ	175,106	366,500	07/09/2008.	07/09/2018.
68620Y	AA	0	ORIGIN ENERGY FINANCE 144A		F		2FE	5,035,740	99.477	4,973,850	5,000,000	5,029,428	0	(4,359)	0	0	5.450	5.328	AO	58,285	272,500	12/31/2013.	10/14/2021.
705010	AB	2	PEARSON DOLLAR FINANCE PLC 144A		F		2FE	1,996,320	108.229	2,164,580	2,000,000	1,998,923	0	414	0	0	6.250	6.275	MN	19,097	125,000	04/29/2008.	05/06/2018.
705011	AA	2	PEARSON FUNDING FOUR PLC 144A		F		2FE	4,981,360	98.688	4,934,400	5,000,000	4,987,363	0	1,727	0	0	3.750	3.795	MN	27,604	187,500	05/01/2012.	05/08/2022.
71645W	AP	6	PETROBRAS INTERNATIONAL FIN CO	LS	F		3FE	185,022	78.440	145,114	185,000	185,001	0	0	0	0	5.750	5.750	JJ	4,757	10,638	10/26/2009.	01/20/2020.
71645W	AP	6	PETROBRAS INTERNATIONAL FIN CO		F		3FE	3,264,418	78.440	2,600,286	3,315,000	3,271,580	0	7,421	0	0	5.750	6.115	JJ	85,246	161,863	03/05/2015.	01/20/2020.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
71654Q AW 2	PETROLEOS MEXICANOS		F		2FE	2,965,636	105.515	3,165,450	3,000,000	2,982,436	0	3,581	0	0	6.000	6.161	MS	58,000	180,000	10/01/2010.	03/05/2020.
71654Q BG 6	PETROLEOS MEXICANOS	LS	F		2FE	966,457	87.348	846,402	969,000	967,029	0	241	0	0	3.500	3.533	JJ	14,225	33,915	08/29/2013.	01/30/2023.
71654Q BG 6	PETROLEOS MEXICANOS		F		2FE	1,028,294	87.348	900,558	1,031,000	1,028,902	0	257	0	0	3.500	3.533	JJ	15,136	36,085	08/29/2013.	01/30/2023.
71654Q BH 4	PETROLEOS MEXICANOS		F		2FE	999,785	93.230	932,300	1,000,000	999,872	0	26	0	0	4.875	4.877	JJ	22,073	48,750	10/24/2014.	01/18/2024.
71656L BA 8	PETROLEOS MEXICANOS 144A	LS	F		2FE	4,193,860	87.001	3,654,042	4,200,000	4,194,238	0	471	0	0	4.250	4.268	JJ	82,308	133,875	10/08/2014.	01/15/2025.
71656L BA 8	PETROLEOS MEXICANOS 144A		F		2FE	798,830	87.001	696,008	800,000	798,902	0	90	0	0	4.250	4.268	JJ	15,678	25,500	10/08/2014.	01/15/2025.
731011 AR 3	REPUBLIC OF POLAND		F		1FE	5,632,500	114.094	6,275,170	5,500,000	5,556,242	0	(13,864)	0	0	6.375	6.050	JJ	161,677	350,625	07/22/2009.	07/15/2019.
75625Q AB 5	RECKITT BENCKISER TRSY SRV PLC 144A		F	1	1FE	1,481,175	102.704	1,540,560	1,500,000	1,484,863	0	1,658	0	0	3.625	3.777	MS	15,104	54,375	09/16/2013.	09/21/2023.
759468 AA 9	RELIANCE HOLDINGS USA 144A		F		2FE	995,380	106.268	1,062,680	1,000,000	997,525	0	452	0	0	4.500	4.558	AO	9,000	45,000	10/14/2010.	10/19/2020.
759470 A# 4	RELIANCE INDUSTRIES LIMITED		F		2	2,000,000	105.453	2,109,060	2,000,000	2,000,000	0	0	0	0	6.240	6.240	MS	32,933	124,800	03/26/2007.	03/26/2017.
759470 A* 8	RELIANCE INDUSTRIES LIMITED		F		2	1,000,000	106.094	1,060,940	1,000,000	1,000,000	0	0	0	0	6.510	6.510	MS	18,626	65,100	09/18/2006.	09/18/2016.
761655 B* 9	REXAM PLC SENIOR NOTES SERIES C		F		2	3,000,000	96.028	2,880,840	3,000,000	3,000,000	0	0	0	0	4.300	4.300	JD	4,658	129,000	12/18/2012.	12/18/2024.
77578J AB 4	ROLLS-ROYCE PLC 144A		R	1	1FE	1,998,000	98.456	1,969,120	2,000,000	1,998,036	0	36	0	0	3.625	3.637	AO	15,507	0	10/06/2015.	10/14/2025.
780097 AY 7	ROYAL BANK OF SCOTLAND GRP PLC		F		3FE	2,000,140	108.667	2,173,340	2,000,000	2,000,124	0	(13)	0	0	6.100	6.099	JD	7,117	122,000	06/10/2013.	06/10/2023.
78413H AA 7	SES SA 144A		F		2FE	995,180	98.022	980,220	1,000,000	996,334	0	433	0	0	3.600	3.658	AO	8,700	36,000	03/26/2013.	04/04/2023.
78440P AC 2	SK TELECOM 144A		F		1FE	5,940,930	126.812	7,608,720	6,000,000	5,956,973	0	2,399	0	0	6.625	6.715	JJ	177,771	397,500	07/17/2007.	07/20/2027.
78467K A# 4	SSE PLC SENIOR NOTES		F		1	4,000,000	102.362	4,094,480	4,000,000	4,000,000	0	0	0	0	3.890	3.890	AO	32,417	155,600	04/16/2012.	04/16/2022.
78572M AF 2	SABMILLER PLC 144A		F		1FE	4,998,200	110.375	5,518,750	5,000,000	4,999,420	0	204	0	0	6.500	6.505	JJ	149,861	325,000	07/10/2008.	07/15/2018.
80105N AG 0	SANOFI-AVENTIS		F		1FE	5,969,940	106.393	6,383,580	6,000,000	5,982,906	0	2,843	0	0	4.000	4.061	MS	61,333	240,000	06/10/2011.	03/29/2021.
806854 AB 1	SCHLUMBERGER INVESTMENT 144A		F	1	1FE	3,056,880	100.593	3,017,790	3,000,000	3,035,670	0	(5,903)	0	0	3.300	3.062	MS	29,425	99,000	03/30/2012.	09/14/2021.
80687P AA 4	SCHNEIDER ELECTRIC SA 144A		F		1FE	5,045,028	99.604	5,021,038	5,041,000	5,044,007	0	(398)	0	0	2.950	2.940	MS	38,830	148,710	01/07/2013.	09/27/2022.
822582 AX 0	SHELL INTERNATIONAL FINANCE		F		1FE	1,995,800	100.031	2,000,620	2,000,000	1,996,677	0	376	0	0	3.400	3.425	FA	26,256	68,000	08/07/2013.	08/12/2023.
82929R AC 0	SING TELECOMMUNICATIONS 144A		F		1FE	4,917,250	138.082	6,904,100	5,000,000	4,935,634	0	2,047	0	0	7.375	7.515	JD	30,729	368,750	06/06/2002.	12/01/2031.
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI		R	2	2FE	120,830	102.273	120,171	117,500	119,137	0	(176)	0	0	6.223	5.953	JD	325	7,312	11/30/2004.	12/15/2026.
83368R AA 0	SOCIETE GENERALE 144A		F		1FE	2,999,670	112.168	3,365,040	3,000,000	2,999,811	0	33	0	0	5.200	5.201	AO	31,633	156,000	04/12/2011.	04/15/2021.
83545* AA 6	SONIC HEALTHCARE INVESTMENTS SERIES A		F		2	2,000,000	104.436	2,088,720	2,000,000	2,000,000	0	0	0	0	5.230	5.230	JJ	49,104	104,600	01/12/2010.	01/12/2017.
83545* AB 4	SONIC HEALTHCARE INVESTMENTS SERIES B		F		2	2,000,000	109.329	2,186,580	2,000,000	2,000,000	0	0	0	0	5.730	5.730	JJ	53,798	114,600	01/12/2010.	01/12/2020.
853250 AA 6	STANDARD CHARTERED BANK 144A		F		1FE	15,567,850	124.144	18,528,492	14,925,000	15,419,555	0	(16,428)	0	0	8.000	7.631	MN	102,817	1,194,000	11/28/2001.	05/30/2031.
857004 AC 9	STATE GRID OVERSEAS INVESTMENT 144A		R		1FE	7,430,450	104.896	7,867,200	7,500,000	7,440,025	0	5,870	0	0	4.125	4.240	MN	46,406	309,375	04/29/2014.	05/07/2024.
85771P AN 2	STATOIL ASA		R		1FE	999,270	101.443	1,014,430	1,000,000	999,368	0	65	0	0	3.700	3.709	MS	12,333	37,000	11/05/2013.	03/01/2024.
865622 AZ 7	SUMITOMO MITSUI BANKING		F		1FE	3,992,990	98.590	3,943,600	4,000,000	3,994,845	0	647	0	0	3.000	3.020	JJ	54,333	120,000	01/11/2013.	01/18/2023.
87124V AE 9	SYDNEY AIRPORT FINANCE 144A		F	1	2FE	1,981,560	94.161	1,883,220	2,000,000	1,982,611	0	1,051	0	0	3.375	3.485	AO	11,438	33,750	04/23/2015.	04/30/2025.
87164K AA 2	SYNGENTA AG		F		1FE	1,918,500	97.662	1,953,240	2,000,000	1,936,166	0	8,929	0	0	3.125	3.703	MS	16,146	62,500	12/31/2013.	03/28/2022.
87164K AB 0	SYNGENTA AG		F		1FE	1,856,100	87.027	1,740,540	2,000,000	1,861,284	0	2,578	0	0	4.375	4.845	MS	22,604	87,500	12/31/2013.	03/28/2042.
873152 AC 6	TXU AUSTRALIA HOLDINGS 144A SENIOR NOTES		R		1FE	4,369,271	104.592	4,105,236	3,925,000	3,969,376	0	(45,864)	0	0	7.250	5.961	JD	23,714	284,563	04/06/2004.	12/01/2016.
87656X A# 8	TATE & LYLE INTL FINANCE		F		2Z	6,000,000	98.859	5,931,564	6,000,000	6,000,000	0	0	0	0	4.060	4.060	AO	41,953	0	10/29/2015.	10/29/2025.
87938W AP 8	TELEFONICA EMISIONES SAU		F		2FE	998,745	112.452	1,124,520	1,000,000	999,273	0	120	0	0	5.462	5.478	FA	20,483	54,620	02/08/2011.	02/16/2021.
87946F A@ 9	TELEPERFORMANCE S.A. SR UNSECURED NOTES		F		2	3,000,000	92.857	2,785,710	3,000,000	3,000,000	0	0	0	0	3.980	3.980	JD	7,297	119,400	12/09/2014.	12/09/2024.
87969N AC 9	TELSTRA CORP LTD 144A		F		1FE	2,484,450	108.740	2,718,500	2,500,000	2,490,484	0	1,393	0	0	4.800	4.876	AO	26,333	120,000	04/08/2011.	10/12/2021.
88166J AA 1	TEVA PHARMACEUTICAL INDUSTRIES		F		2FE	1,364,510	100.812	1,361,970	1,351,000	1,359,804	0	(1,330)	0	0	3.650	3.526	MN	6,986	49,312	04/03/2012.	11/10/2021.
89152U AD 4	TOTAL CAPITAL SA		F		1FE	4,062,840	107.847	4,313,880	4,000,000	4,031,489	0	(6,257)	0	0	4.450	4.255	JD	3,461	178,000	06/28/2010.	06/24/2020.
89153V AG 4	TOTAL CAPITAL INTL SA		F		1FE	997,450	101.847	1,018,470	1,000,000	997,933	0	217	0	0	3.700	3.730	JJ	17,061	37,000	08/05/2013.	01/15/2024.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1		F	2	2	1,428,571	110.000	1,571,429	1,428,571	1,428,571	0	0	0	0	6.070	6.070	AO	14,693	86,714	04/30/2010.	04/30/2020.
89675* AP 2	TRITON CONTAINER INVEST LLC SERIES A-2		F	2	2	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	6.600	6.600	AO	55,917	330,000	04/30/2010.	04/30/2022.
90261X GD 8	UBS AG STAMFORD CT		F		1FE	6,245,180	110.865	6,651,900	6,000,000	6,171,918	0	(34,346)	0	0	4.875	4.170	FA	119,438	292,500	12/31/2013.	08/04/2020.
91020Q AB 3	UNITED ENERGY DISTRIBUTION 144A		R		2FE	3,917,503	100.632	3,949,806	3,925,000	3,924,759	0	817	0	0	5.450	5.472	AO	45,159	213,913	11/12/2003.	04/15/2016.
91311Q AE 5	UNITED UTILITIES PLC		R		2FE	995,480	106.083	1,060,830	1,000,000	998,765	0	359	0	0	5.375	5.419	FA	22,396	53,750	01/13/2004.	02/01/2019.
91911T AM 5	VALE OVERSEAS LIMITED	LS	F		2FE	2,032,520	75.182	1,503,640	2,000,000	2,021,652	0	(3,100)	0	0	4.375	4.170	JJ	41,319	87,500	03/29/2012.	01/11/2022.
92857W AB 6	VODAFONE GROUP PLC		R		2FE	5,557,600	104.859	5,242,950	5,000,000	5,419,818	0	(14,769)	0	0	6.250	5.482	MN	26,910	312,500	06/23/2003.	11/30/2032.
92857W AE 0	VODAFONE GROUP PLC		R		2FE	9,822,427	106.000	10,520,500	9,925,000	9,902,367	0	8,208	0	0	4.625	4.721	JJ	211,664	459,031	06/20/2003.	07/15/2018.
928670 AB 4	VOLKSWAGEN INTL FIN NV 144A	LS	F		2FE	1,986,220	101.026	2,020,520	2,000,000	1,992,418	0	1,465	0	0	4.000	4.091	FA	30,889	80,000	06/30/2011.	08/12/2020.
928670 AB 4	VOLKSWAGEN INTL FIN NV 144A		F		2FE	993,110	101.026	1,010,260	1,000,000	996,209	0	732	0	0	4.000	4.091	FA	15,444	40,000	06/30/2011.	08/12/2020.
92931D AD 4	WPD HOLDINGS 144A		F		2FE	6,563,440	107.085	7,549,493	7,050,000	6,954,600	0	43,463	0	0	7.250	8.012	JD	22,717	511,125	07/23/2001.	12/15/2017.
92979@ AC 6	WACKER CHEMICAL CORP SERIES C		F		2	4,000,000	96.939	3,877,560	4,000,000	4,000,000	0	0	0	0	4.180	4.180	AO	31,582	167,200	04/23/2013.	04/23/2023.
94707V AA 8	WEATHERFORD BERMUDA	LS	F		3FE	4,229,488	80.619	3,389,223	4,204,000	4,217,545	0	(2,493)	0	0	5.125	5.047	MS	63,440	215,455	09/17/2010.	09/15/2020.
94707V AA 8	WEATHERFORD BERMUDA		F		3FE	2,812,952	80.619	2,254,107	2,796,000	2,805,009	0	(1,658)	0	0	5.125	5.047	MS	42,192	143,295	09/17/2010.	09/15/2020.
964152 AA 0	WHITE MOUNTAINS RE GROUP 144A		F		2FE	1,994,300	102.048	2,040,960	2,000,000	1,999,102	0	688	0	0	6.375	6.414	MS	35,771	127,500	03/14/2007.	03/20/2017.
980888 AF 8	WOOLWORTHS LIMITED 144A		F		2FE	1,999,530	104.016	2,080,320	2,000,000	1,999,724	0	45	0	0	4.550	4.553	AO	19,969	91,000	04/06/2011.	04/12/2021.
98372P AG 3	XL CAPITAL LTD SENIOR NOTES		F		2FE	1,054,650	117.224	1,172,240	1,000,000	1,032,372	0	(2,708)	0	0	6.375	5.901	MN	8,146	63,750	03/03/2005.	11/15/2024.
D5861# AA 7	NUPLEX INDUSTRIES GMBH GTD SR NT SER A		F		2	3,200,000	109.177	3,493,664	3,200,000	3,200,000	0	0	0	0	6.125	6.125	JJ	82,211	196,000	07/30/2012.	07/30/2019.
D6574* AB 5	CLAAS KGAA MBH SENIOR UNSECURED NOTES		F		2	6,000,000	97.043	5,822,580	6,000,000	6,000,000	0	0	0	0	3.980	3.980	FA	90,213	238,800	08/15/2012.	08/15/2022.
F5309# AC 1	IPSOS		F		3	2,000,000	105.068	2,101,368	2,000,000	2,000,000	0	0	0	0	5.180	5.180	MS	26,763	103,600	09/28/2010.	09/28/2020.
F6519# AF 8	NEOPOST SA SENIOR NOTES SERIES C		F		2	5,000,000	101.774	5,088,700	5,000,000	5,000,000	0	0	0	0	3.890	3.890	JD	5,943	194,500	06/20/2012.	06/20/2019.
F6519# AG 6	NEOPOST SA SENIOR NOTES SERIES D		F		2	4,000,000	100.133	4,005,320	4,000,000	4,000,000	0	0	0	0	4.500	4.500	JD	5,500	180,000	06/20/2012.	06/20/2022.
G0754# AD 9	BABCOCK INTL GROUP PLC		F		2	4,000,000	107.128	4,285,120	4,000,000	4,000,000	0	0	0	0	5.640	5.640	MS	65,173	225,600	03/17/2011.	03/17/2021.
G1108# AE 8	THE BRITISH LAND COMPANY PLC		F		1	7,000,000	106.762	7,473,319	7,000,000	7,000,000	0	0	0	0	4.635	4.635	MS	108,150	324,450	09/01/2011.	09/01/2021.
G1257* AE 1	BOREALIS FUNDING COMPANY LTD SERIES B		F		2	3,000,000	99.908	2,997,240	3,000,000	3,000,000	0	0	0	0	4.460	4.460	JJ	63,555	133,800	07/10/2012.	07/10/2022.
G2044@ BB 0	COMPASS GROUP PLC SENIOR NOTES		F		1	3,000,000	97.752	2,932,560	3,000,000	3,000,000	0	0	0	0	3.540	3.541	AO	26,550	87,615	12/04/2014.	12/01/2024.
G2163# AH 1	COOKSON PLC		F		2FE	4,000,000	106.609	4,264,352	4,000,000	4,003,624	0	(577)	0	0	4.970	4.951	MS	57,983	198,800	12/16/2010.	12/16/2020.
G2615@ AB 0	DCC TREASURY IRELAND 2013 LMTD SERIES B		F		2	6,000,000	96.208	5,772,480	6,000,000	6,000,000	0	0	0	0	4.040	4.040	AO	44,440	242,400	04/25/2013.	04/25/2023.
G3157# AB 0	EUROPEAN METAL RECYCLING LMTD		F	2	2	1,909,091	103.506	1,976,024	1,909,091	1,909,091	0	0	0	0	4.600	4.600	JD	3,415	87,818	12/17/2010.	12/17/2022.
G4622# AA 7	HOWARD DE WALDEN ESTATES LTD SENIOR NOTE		F		1	4,000,000	109.354	4,374,140	4,000,000	4,000,000	0	0	0	0	4.990	4.990	JJ	91,483	199,600	08/25/2010.	07/16/2022.
G6177# AA 1	INCHCAPE PLC		F		2	1,571,429	105.622	1,659,774	1,571,429	1,571,429	0	0	0	0	5.940	5.940	MN	9,853	93,343	05/23/2007.	05/23/2017.
G7332# AB 9	RRPF ENGINE LEASING LIMITED AND RRPF ENG		F		1FE	2,000,000	102.611	2,052,222	2,000,000	2,000,000	0	0	0	0	3.990	3.991	FA	31,033	79,800	10/30/2013.	10/30/2023.
G7332# AF 0	RRPF ENGINE LEASING LIMITED SENIOR SECUR		F		1FE	4,000,000	95.829	3,833,148	4,000,000	4,000,000	0	0	0	0	2.770	2.771	FA	43,089	36,318	04/13/2015.	04/13/2022.
G7333# AD 4	RPC GROUP PLC		F		2	3,000,000	102.576	3,077,280	3,000,000	3,000,000	0	0	0	0	4.810	4.810	JD	6,413	144,300	12/15/2011.	12/15/2021.
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM		F		1FE	6,396,250	106.721	6,684,098	6,263,158	6,367,274	0	(17,746)	0	0	4.750	4.427	MON	13,222	297,500	04/23/2014.	02/15/2021.
G7815@ AH 4	SAP IRELAND US-FINANCIAL		F		1	10,000,000	96.292	9,629,200	10,000,000	10,000,000	0	0	0	0	3.330	3.330	MN	42,550	333,000	11/15/2012.	11/15/2024.
G7866# AC 1	SAGE GROUP PLC SR NOTE		F		2	1,000,000	100.715	1,007,150	1,000,000	1,000,000	0	0	0	0	4.780	4.780	MS	14,606	47,800	03/11/2010.	03/11/2016.
G9224* AE 4	UNITED DRUG FINANCE LIMITED SERIES B		F		2	3,000,000	105.649	3,169,470	3,000,000	3,000,000	0	0	0	0	5.250	5.250	MS	49,875	157,500	09/07/2010.	09/07/2020.
G9224* AF 1	UNITED DRUG FINANCE LIMITED SERIES A		F		2	3,000,000	99.127	2,973,810	3,000,000	3,000,000	0	0	0	0	4.480	4.480	MS	35,840	134,400	09/25/2013.	09/25/2023.
G9284# AY 3	VITOL FINANCE LTD SERIES K		F		2	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	5.740	5.740	JJ	97,580	229,600	07/28/2011.	07/28/2021.
G9338# AB 9	VESUVIUS HOLDINGS LTD SERIES B		R		2FE	5,000,000	104.031	5,201,525	5,000,000	5,000,000	0	0	0	0	4.610	4.610	JD	17,928	230,500	12/03/2013.	12/03/2023.
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES		F	2	3FE	5,143,333	99.534	5,119,360	5,143,333	5,143,333	0	0	0	0	3.500	3.501	JD	8,001	180,017	10/02/2014.	12/15/2021.
K2162@ AA 4	DANISH CROWN A/S SENIOR NOTES SERIES A		F		2	4,000,000	102.806	4,112,248	4,000,000	4,000,000	0	0	0	0	4.940	4.940	JD	9,880	197,600	06/13/2012.	06/13/2022.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
K2162@ AB 2	DANISH CROWN A/S SENIOR NOTES SERIES B		F		2	1,000,000	103.639	1,036,393	1,000,000	1,000,000	0	0	0	0	5.090	5.090	JD	2,545	50,900	06/13/2012.	06/13/2024.
K3752# AE 8	COPENHAGEN AIRPORTS A/S SENIOR UNSECURED		F		2	4,000,000	110.000	4,400,000	4,000,000	4,000,000	0	0	0	0	6.000	6.000	JD	1,333	240,000	06/29/2010.	06/29/2020.
L5115# AC 8	INGENIUM FINANCING SA SNR SEC SERIES C		F		2	8,000,000	102.445	8,195,600	8,000,000	8,000,000	0	0	0	0	4.970	4.970	MS	104,922	397,600	09/26/2012.	09/26/2022.
L9082* AG 4	TRAFIGURA BEHEER BV SERIES A		F		2	4,000,000	103.497	4,139,880	4,000,000	4,000,000	0	0	0	0	5.800	5.800	AO	54,133	116,000	09/29/2015.	04/07/2016.
L9082* AH 2	TRAFIGURA BEHEER BV SERIES B		F		2	3,000,000	106.861	3,205,833	3,000,000	3,000,000	0	0	0	0	6.500	6.500	AO	45,500	97,500	09/29/2015.	04/07/2018.
N1492@ AB 2	BOSKALIS FINANCE BV GUARANTEED SNR UNSEC		F		2	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	5.760	5.760	JJ	25,440	57,600	07/22/2010.	07/22/2020.
N1492@ AC 0	BOSKALIS FINANCE BV GUARANTEED SNR UNSEC		F		2	1,000,000	111.152	1,111,516	1,000,000	1,000,000	0	0	0	0	5.860	5.860	JJ	25,882	58,600	07/22/2010.	07/22/2022.
N1492@ AE 6	BOSKALIS FINANCE BV SNR NOTES		F		2	3,000,000	97.263	2,917,890	3,000,000	3,000,000	0	0	0	0	3.660	3.660	JJ	48,495	109,800	07/22/2013.	07/22/2023.
N3386# AN 9	FUGRO N.V. SERIES B		F		3	1,366,686	95.777	1,308,971	1,366,686	1,367,781	0	1,096	0	0	5.780	5.756	FA	27,771	0	08/17/2015.	08/17/2021.
N3386# AP 4	FUGRO N.V. SERIES C		F		3	683,342	91.557	625,648	683,342	683,903	0	560	0	0	5.880	5.861	FA	14,140	0	08/17/2015.	08/17/2023.
N4281@ BW 4	KONINKLIJKE VOPAK N.V. SENIOR NOTES SERI		F		2	3,000,000	89.778	2,693,340	3,000,000	3,000,000	0	0	0	0	4.140	4.140	JD	4,140	124,200	12/19/2012.	06/19/2027.
N4281@ BX 2	KONINKLIJKE VOPAK N.V. SNR SUBORDINATED		F		3	3,000,000	100.719	3,021,570	3,000,000	3,000,000	0	0	0	0	5.050	5.050	JD	5,050	151,500	12/19/2012.	12/19/2019.
N4282* AE 6	KONINKLIJKE FRIESLANDCAMPINA SENIOR NOTE		F		2	6,000,000	100.566	6,033,960	6,000,000	6,000,000	0	0	0	0	4.010	4.010	FA	80,868	240,600	08/30/2012.	08/30/2022.
N6508# AA 3	NUPLEX INDUSTRIES BV GTD SR NT SER B		F		2	2,800,000	109.190	3,057,320	2,800,000	2,800,000	0	0	0	0	6.125	6.125	JJ	71,935	171,500	07/30/2012.	07/30/2019.
N6704@ AP 4	OILTANKING FINANCE BV		F		2	7,000,000	89.978	6,298,460	7,000,000	7,000,000	0	0	0	0	4.940	4.940	AO	65,318	345,800	10/23/2012.	10/23/2032.
N9061# AB 4	VTTI MLP B.V.		F		2Z	2,000,000	100.961	2,019,210	2,000,000	2,000,000	0	0	0	0	4.870	4.870	JD	4,329	0	12/15/2015.	12/15/2025.
N9146# AB 3	VAN OORD FINANCE BV SERIES F		F		2	3,000,000	108.856	3,265,680	3,000,000	3,000,000	0	0	0	0	5.410	5.410	AO	32,009	162,300	04/20/2011.	04/20/2021.
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO		F	2	2FE	6,790,000	117.621	7,986,473	6,790,000	6,790,000	0	0	0	0	7.000	7.062	MJSD	1,320	475,300	11/30/2010.	11/30/2033.
Q0455# AF 5	APT PIPELINES LTD AUSTRALIAN PIPELINE LT		F		2	3,000,000	104.199	3,125,976	3,000,000	3,000,000	0	0	0	0	5.890	5.890	MN	22,578	176,700	05/15/2007.	05/15/2017.
Q0458* AB 5	AQUASURE FINANCE PTY LTD SERIES 2014A		F		2FE	7,000,000	104.270	7,298,907	7,000,000	7,000,000	0	0	0	0	4.480	4.481	JJ	147,218	313,600	02/27/2014.	02/27/2024.
Q0832* AB 2	AUSTRALIA PACIFIC AIRPORTS PTY SR SECURE		F		1	4,000,000	106.575	4,263,000	4,000,000	4,000,000	0	0	0	0	4.470	4.470	MS	52,647	178,800	09/15/2011.	09/15/2021.
Q1297# AF 5	CSL FINANCE PTY LIMITED		D		1	7,599,200	100.652	7,648,741	7,599,200	7,599,200	0	0	0	(871,150)	3.780	3.780	ANN	19,480	151,942	11/12/2014.	11/12/2024.
Q1629# AA 5	BRISBANE AIRPORT CORP PTY LTD SERIES A		F		2	1,500,000	108.050	1,620,750	1,500,000	1,500,000	0	0	0	0	5.240	5.240	JJ	36,462	78,600	04/20/2011.	07/14/2021.
Q1629# AE 7	BRISBANE AIRPORT CORP PTY LTD		F		2	4,000,000	98.237	3,929,480	4,000,000	4,000,000	0	0	0	0	4.040	4.040	FA	57,907	161,600	08/22/2012.	08/22/2024.
Q1798# AB 8	BROADCAST AUSTRALIA FINANCE		F		2	7,000,000	103.918	7,274,260	7,000,000	7,000,000	0	0	0	0	4.350	4.350	JD	13,533	304,500	12/15/2010.	12/15/2020.
Q1842# AC 2	BROOKFIELD WA RAIL PTY LTD SERIES C		R		2	7,000,000	101.206	7,084,420	7,000,000	7,000,000	0	0	0	0	4.230	4.230	MS	77,315	296,100	03/27/2013.	03/27/2023.
Q1842# AG 3	BROOKFIELD WA RAIL PTY LTD SERIES B		R		2	4,000,000	102.718	4,108,720	4,000,000	4,000,000	0	0	0	0	4.640	4.640	JJ	85,067	185,600	07/16/2014.	07/16/2024.
Q1842# AH 1	BROOKFIELD WA RAIL PTY LTD SERIES C		R		2	1,000,000	104.402	1,044,020	1,000,000	1,000,000	0	0	0	0	4.790	4.790	JJ	21,954	47,900	07/16/2014.	07/16/2026.
Q2107# AH 9	CONTACT ENERGY LTD SR NOTES SERIES B		F		2	3,500,000	98.956	3,463,460	3,500,000	3,500,000	0	0	0	0	4.090	4.090	JD	4,772	143,150	09/19/2013.	12/19/2023.
Q2759# AP 2	CONSOLIDATED PRESS FINANCE LTD SERIES N		F		2FE	2,500,000	103.775	2,594,385	2,500,000	2,500,000	0	0	0	0	5.720	5.720	JD	8,739	143,000	06/09/2005.	06/09/2017.
Q3079# AA 6	DBCT FINANCE PTY LIMITED SERIES A		F		2	3,000,000	108.056	3,241,680	3,000,000	3,000,000	0	0	0	0	5.230	5.230	AO	27,458	156,900	04/28/2011.	04/28/2020.
Q3079# AC 2	DBCT FINANCE PTY LIMITED SERIES A		F		2	2,500,000	96.785	2,419,625	2,500,000	2,500,000	0	0	0	0	3.840	3.840	MS	29,067	96,000	09/12/2012.	09/12/2024.
Q3629# AD 5	ETSA UTILITIES FINANCE PTY LTD		F		1	5,000,000	103.161	5,158,050	5,000,000	5,000,000	0	0	0	0	5.890	5.890	MS	85,896	294,500	09/16/2009.	09/16/2016.
Q3920# AG 4	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A		F		1FE	2,000,000	97.271	1,945,428	2,000,000	2,000,000	0	0	0	0	3.400	3.400	MS	18,133	68,000	09/25/2014.	09/25/2026.
Q3920# AJ 8	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A		F		1FE	3,000,000	98.687	2,960,622	3,000,000	3,000,000	0	0	0	0	3.630	3.630	FA	42,350	0	08/11/2015.	08/11/2027.
Q3946* AB 9	FOXTEL MANAGEMENT PTY LIMITED SERIES B		F		2FE	1,000,000	102.391	1,023,907	1,000,000	1,000,000	0	0	0	0	5.830	5.830	MS	15,709	58,300	09/24/2009.	09/24/2016.
Q3946* AE 3	FOXTEL MANAGEMENT PTY LIMITED SER E GT S		F		2FE	1,000,000	102.039	1,020,390	1,000,000	1,000,000	0	0	0	0	4.270	4.270	JJ	18,503	42,700	07/25/2012.	07/25/2022.
Q3946* AF 0	FOXTEL MANAGEMENT PTY LIMITED SER F GT S		F		2FE	2,000,000	102.900	2,057,996	2,000,000	2,000,000	0	0	0	0	4.420	4.420	JJ	38,307	88,400	07/25/2012.	07/25/2024.
Q5516* AB 4	LEIGHTON FINANCE (USA) PTY LTD GURANTD S		F		2	3,000,000	104.284	3,128,520	3,000,000	3,000,000	0	0	0	0	5.220	5.220	JJ	69,600	156,600	07/21/2010.	07/21/2017.
Q5516* AC 2	LEIGHTON FINANCE (USA) PTY LTD GURANTD S		F		2	2,000,000	108.038	2,160,760	2,000,000	2,000,000	0	0	0	0	5.780	5.780	JJ	51,378	115,600	07/21/2010.	07/21/2020.
Q5995* AB 4	MERIDIAN FINCO PTY LTD GUARANTEED SR NOT		R		2FE	4,000,000	99.153	3,966,121	4,000,000	4,000,000	0	0	0	0	3.920	3.920	MS	45,298	156,800	09/17/2014.	09/17/2026.
Q6077# AA 1	MIGHTY RIVER POWER LIMITED		F		2	10,000,000	103.822	10,382,200	10,000,000	10,000,000	0	0	0	0	4.250	4.250	JD	27,153	425,000	12/08/2010.	12/08/2020.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Q6270# AD 0	MURRAY GOULBURN CO-OP LTD SERIES B		F		3	2,000,000	102.383	2,047,669	2,000,000	2,000,000	0	0	0	0	5.440	5.440	AO	19,342	108,800	10/27/2009.	10/29/2016.
Q6634@ AB 7	NEWCASTLE COAL INFRASTRUCTURE GROUP PTY		F		2FE	5,000,000	101.690	5,084,481	5,000,000	5,000,000	0	0	0	0	4.720	4.720	JD	11,144	236,000	12/13/2012.	12/14/2022.
Q7397# AM 6	PRATT FINANCE PTY LTD GUAR SERIES A		F		2FE	3,000,000	108.439	3,253,175	3,000,000	3,000,000	0	0	0	0	5.320	5.320	JJ	74,480	159,600	07/13/2011.	07/13/2023.
Q7450@ AA 8	PERTH AIRPORT PTY LTD PERTH AIRPORT DEV		F		2	4,000,000	103.331	4,133,240	4,000,000	4,000,000	0	0	0	0	4.470	4.470	JJ	76,983	178,800	07/26/2012.	07/26/2022.
Q9103# AC 9	TOLL FINANCE PTY LTD		F		2	4,000,000	101.321	4,052,840	4,000,000	4,000,000	0	0	0	0	4.340	4.340	JD	11,573	173,600	12/07/2010.	12/07/2020.
Q9194@ AA 5	TRANSPOWER NEW ZEALAND LTD		F		1	10,000,000	100.365	10,036,500	10,000,000	10,000,000	0	0	0	0	3.430	3.430	AO	74,317	343,000	10/13/2011.	10/13/2021.
Q9194@ AF 4	TRANSPOWER NEW ZEALAND LTD SR UNSECD NT		F		1	4,723,218	101.331	4,762,569	4,700,000	4,719,270	0	(2,405)	0	0	3.600	3.533	JD	7,520	169,200	04/07/2014.	12/15/2022.
Q9396# AB 7	VICTORIA PWR NETWORKS SERIES B		F		2Z	3,500,000	102.190	3,576,640	3,500,000	3,500,000	0	0	0	0	4.900	4.900	MN	23,343	85,750	05/12/2015.	11/12/2016.
Q9396# AE 1	VICTORIA PWR NETWORKS SERIES C		F		2	3,000,000	105.247	3,157,410	3,000,000	3,000,000	0	0	0	0	4.470	4.470	JD	10,430	67,050	06/03/2015.	06/03/2020.
Q9749# AF 2	WES TRAC PTY LTD SERIES A		F		2FE	1,000,000	107.513	1,075,130	1,000,000	1,000,000	0	0	0	0	5.190	5.190	JD	3,460	51,900	06/07/2011.	06/07/2023.
R8047# AA 3	SOLVEIG GAS NORWAY AS		F	2	2FE	6,000,000	95.464	5,727,853	6,000,000	6,000,000	0	0	0	0	4.000	4.000	JD	667	240,000	06/27/2012.	12/27/2027.
W2469* AC 9	ELEKTA AB SERIES B		F		2FE	2,000,000	104.239	2,084,780	2,000,000	2,000,000	0	0	0	0	5.110	5.110	MN	16,182	102,200	05/04/2011.	05/04/2021.
Y3915# AA 5	INDIAN RAIL FINANCE CORP		F		2	2,000,000	104.468	2,089,360	2,000,000	2,000,000	0	0	0	0	5.940	5.940	MS	31,020	118,800	03/27/2007.	03/27/2017.
Y3915@ AA 7	INDIAN OIL CORPORATION LIMITED		F	2	2FE	3,000,000	103.279	3,098,378	3,000,000	3,000,000	0	0	0	0	6.120	6.120	FA	76,500	183,600	09/04/2007.	08/01/2018.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						3,264,084,520	XXX	3,383,350,325	3,216,280,871	3,243,629,335	0	(2,792,324)	3,768,951	(871,150)	XXX	XXX	XXX	40,178,674	160,122,002	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00212P AV 0	ASG RESECURITIZATION TRUST 2009-5 A50		..	2	1FM	470,362	100.199	480,916	479,961	478,008	0	767	0	0	3.276	3.608	MON	1,322	14,675	12/09/2009.	02/28/2037.
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1		..	2	1FM	1,286,959	96.221	1,640,166	1,704,582	1,536,028	0	64,439	0	0	4.980	8.706	MON	7,074	84,888	10/20/2008.	10/25/2033.
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		..	2	1FM	2,201,917	100.070	2,303,517	2,301,906	2,231,160	0	16,957	0	0	3.500	4.275	MON	1,343	80,567	08/21/2013.	07/25/2043.
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4		..	2	1FM	4,408,828	100.060	4,346,948	4,344,341	4,405,032	0	(3,795)	0	0	3.500	3.342	MON	12,671	114,039	03/13/2015.	03/25/2045.
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		..	2	1FM	5,868,882	103.577	7,334,474	7,081,180	5,868,882	0	0	0	0	5.258	7.819	MON	31,035	379,374	12/08/2004.	10/25/2034.
03072S LE 3	AMERIQUEST MORTGAGE SECURITIES 2003-IA1		..	2	1FM	4,455,621	100.506	4,897,517	4,872,860	4,730,326	0	42,619	0	0	5.212	6.104	MON	22,439	253,386	10/21/2003.	11/25/2033.
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A		..	2	1FM	3,409,894	105.070	3,740,763	3,560,258	3,414,431	0	6,207	106,000	0	6.420	7.104	MON	19,047	196,862	11/03/2003.	01/25/2034.
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9		..	2	1FM	95,962	102.059	102,059	100,000	96,542	0	709	2,971	0	4.637	6.088	MON	392	4,742	10/21/2005.	11/25/2035.
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5		..	2	1FM	785,768	101.894	864,400	848,332	837,940	0	17,334	0	0	7.300	8.179	MON	5,161	46,807	12/20/1999.	02/25/2028.
03215P ET 2	AMRESCO RESIDENTIAL SEC CORP 1998-2 M2F		..	2	6FM	105,285	99.764	114,075	114,345	113,085	0	(295)	0	0	7.040	8.836	MON	671	4,016	02/14/2000.	06/25/2028.
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		..	2	1FM	2,585,951	103.205	2,675,328	2,592,246	2,587,956	0	(1,742)	0	0	5.010	4.994	MON	10,823	127,157	12/31/2013.	06/25/2035.
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5		..	2	1FM	439,544	101.810	444,446	436,543	435,113	0	(271)	0	0	6.000	5.858	MON	2,183	26,193	02/11/2010.	05/26/2037.
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3		..	2	1FM	132,869	99.899	134,586	134,722	134,053	0	138	0	0	4.500	4.713	MON	505	6,062	05/27/2009.	05/25/2019.
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3		..	2	1FM	230,898	101.558	238,521	234,862	233,681	0	742	0	0	5.000	5.315	MON	979	11,743	05/17/2010.	10/25/2020.
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A		..	2	1FM	127,531	100.569	127,618	126,896	126,537	0	(158)	0	0	5.500	5.397	MON	582	6,979	12/08/2009.	02/26/2020.
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1		..	2	1FM	740,789	97.595	1,229,926	1,260,235	740,789	0	0	0	0	8.604	0.000	MON	9,036	0	12/20/1999.	10/25/2029.
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4		..	2	1FM	4,933,122	99.167	4,958,350	5,000,000	4,933,122	0	0	0	0	5.750	5.942	MON	23,958	272,033	11/03/2004.	08/25/2034.
124860 CB 1	C-BASS LLC 1999-3 A		..	2	4FM	278,141	102.082	289,268	283,368	279,669	0	(559)	0	0	6.300	6.533	MON	1,493	17,892	07/15/1999.	01/01/2029.
12489W GE 8	C-BASS 2002-CB6 M2F		..	2	1FM	1,453,868	97.978	1,628,972	1,662,589	1,453,868	0	0	0	0	5.820	8.814	MON	8,064	90,213	12/13/2002.	01/25/2033.
12489W MC 5	C-BASS 2005-CB4 AF4		..	2	1FM	1,752	100.106	1,758	1,756	1,756	0	5	0	0	5.028	5.011	MON	7	85	01/20/2010.	08/25/2035.
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R		..	2	1FM	542,993	103.762	557,153	536,952	536,952	0	1,275	0	0	6.500	6.031	MON	2,908	34,902	11/05/2009.	05/27/2037.
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4		..	2	1FM	712,342	100.792	733,572	727,808	724,067	0	539	0	0	5.308	5.891	MON	3,219	38,274	05/07/2012.	08/25/2035.
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2		..	2	1FM	5,811,015	89.196	6,243,720	7,000,000	5,986,536	0	86,549	0	0	5.500	7.817	MON	32,083	384,998	01/05/2005.	02/25/2035.
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A		..	2	1FM	6,319,782	89.495	6,264,650	7,000,000	6,319,782	0	0	0	0	5.500	6.799	MON	32,083	385,000	02/24/2005.	03/25/2035.
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1		..	2	1FM	4,946,289	100.353	5,017,650	5,000,000	4,974,900	0	4,028	0	0	5.500	5.643	MON	22,917	275,000	01/04/2005.	01/25/2035.
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		..	2	1FM	41,120	84.525	42,683	50,498	43,347	0	494	0	0	5.500	8.147	MON	231	2,777	03/07/2006.	11/25/2035.
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17		..	2	1FM	272,778	96.275	301,259	312,915	277,994	0	5,804	20,835	0	5.500	12.059	MON	1,434	17,317	10/28/2010.	10/25/2035.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8			2	1FM	1,840,821	107.576	1,970,640	1,831,859	1,830,824	0	1,134	0	0	6.500	6.533	MON	9,923	119,071	09/18/2002.	11/25/2032.
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB			2	1FM	1,165,566	100.507	1,215,539	1,209,407	1,179,421	0	1,881	0	0	5.500	5.913	MON	5,543	66,517	07/30/2009.	10/25/2033.
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6			2	1FM	4,154,501	105.778	4,408,213	4,167,420	4,153,962	0	(286)	0	0	6.000	6.064	MON	20,837	187,687	03/18/2003.	05/25/2033.
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7			2	1FM	298,217	100.349	308,513	307,440	306,235	0	1,053	0	0	5.000	5.377	MON	1,281	15,372	12/03/2004.	07/25/2034.
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8			2	1FM	1,793,279	96.611	1,900,576	1,967,246	1,793,279	0	2,550	139,843	0	5.500	8.453	MON	9,017	103,183	07/21/2005.	06/25/2035.
15137J AC 6	CENT CLO LP 2015-23A A2B			2	1FE	5,000,000	98.808	4,940,400	5,000,000	5,000,000	0	0	0	0	3.900	3.916	JAJO	40,083	98,042	03/19/2015.	04/17/2026.
152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5			2	1FM	1,022,340	101.309	1,035,723	1,022,340	1,021,213	0	(1,128)	0	0	5.810	5.354	MON	4,950	55,990	03/22/2005.	03/25/2035.
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5			2	1FM	34,836	100.839	36,793	36,487	34,836	0	0	0	0	5.625	6.228	MON	171	2,051	02/08/2006.	09/25/2035.
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1			2	1FM	76,285	101.600	79,036	77,792	77,274	0	52	0	0	5.000	5.348	MON	324	3,887	06/14/2010.	02/25/2021.
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4			2	1FM	1,249,355	103.523	1,429,137	1,380,502	1,354,666	0	18,122	0	0	5.939	7.895	MON	6,832	79,667	06/02/2010.	07/25/2036.
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1			2	1FM	46,682	99.769	52,330	52,451	50,554	0	497	0	0	5.500	7.355	MON	240	2,827	11/05/2009.	12/25/2021.
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3			2	1FM	597,443	103.892	623,815	600,445	597,815	0	93	0	0	6.000	6.094	MON	3,002	36,027	04/15/2011.	09/25/2037.
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1			2	1FM	4,367,428	100.853	4,346,208	4,309,449	4,367,432	0	4	0	0	3.500	3.260	MON	1,257	126,949	03/31/2015.	06/25/2058.
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5			2	1FM	49,907	39.586	49,907	126,073	49,907	0	0	50,232	0	8.700	0.000	MON	914	5,793	09/01/2015.	06/15/2025.
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9			2	1FM	311,842	71.739	371,498	517,847	311,842	20,260	0	82,443	0	2.971	0.000	MON	1,284	16,707	11/10/1995.	03/15/2027.
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7			2	1FM	165,570	70.229	160,539	228,593	165,570	0	0	0	0	7.000	0.000	MON	1,333	16,002	02/28/1996.	03/15/2027.
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8			2	1FM	187,043	99.631	186,381	187,071	187,071	0	0	0	0	5.710	5.758	MON	890	11,213	03/26/1997.	04/15/2028.
22540V MK 5	CSFB TRUST 2001-HE30 M-F-1			2	1FM	534,533	54.853	737,623	1,344,727	561,622	0	36,040	334,936	0	7.650	34.260	MON	8,573	82,083	12/20/2001.	07/25/2032.
22540V ZZ 8	CSFB TRUST 2002-5 4B1			2	1FM	2,132,202	89.038	3,734,169	4,193,905	2,202,040	0	78,203	1,400,309	0	7.500	24.518	MON	26,212	209,695	03/12/2002.	02/25/2032.
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A			2	1FM	2,031,210	100.607	2,079,079	2,066,536	2,031,210	0	0	0	0	5.500	5.752	MON	9,472	113,659	03/04/2005.	02/25/2035.
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1			2	1FM	277,204	101.760	275,876	271,105	272,362	0	456	0	0	5.250	4.860	MON	1,186	14,202	11/10/2010.	10/25/2019.
294751 DR 0	EQUITY ONE ABS INC 2004-1 AF5			2	1FM	3,000,000	102.354	3,070,620	3,000,000	3,020,118	0	20,118	0	0	5.327	5.143	MON	13,318	154,409	01/14/2004.	04/25/2034.
294751 EV 0	EQUITY ONE ABS INC 2004-3 AF5			2	1FM	6,710,410	100.898	7,062,860	7,000,000	6,757,264	0	22,270	0	0	5.700	6.261	MON	33,250	348,935	07/14/2004.	07/25/2034.
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2			2	1FM	2,119,418	94.499	1,990,997	2,106,898	2,112,788	0	(4,204)	0	0	2.500	2.378	MON	4,389	52,672	03/26/2013.	03/25/2043.
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A			2	1FM	1,552,114	97.590	1,527,129	1,564,842	1,554,227	0	1,409	0	0	3.000	3.101	MON	3,912	46,945	12/31/2013.	06/25/2043.
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3			2	1FM	2,034,313	100.060	1,996,845	1,995,647	2,030,767	0	(3,546)	0	0	3.500	3.216	MON	5,821	52,378	03/02/2015.	03/25/2045.
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6			2	1FM	1,469,522	108.441	1,581,701	1,458,582	1,463,828	0	(686)	0	0	6.700	6.636	MON	8,144	73,294	05/21/2010.	04/25/2029.
36157R D9 3	GE CAPITAL MTG 1999-HE M			2	5FM	426,274	90.440	407,529	450,607	431,267	0	968	0	0	6.705	7.584	MON	2,518	20,142	01/28/2002.	04/25/2029.
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A			2	1FM	3,192,520	102.100	3,336,515	3,267,889	3,238,622	0	(117)	0	0	5.500	5.774	MON	14,978	179,734	01/05/2005.	02/25/2035.
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F			2	2FM	916,593	101.028	901,232	892,062	898,143	0	(3,313)	0	0	5.500	4.951	MON	4,089	49,063	09/15/2011.	01/25/2020.
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1			2	3FM	146,877	95.565	154,243	161,402	159,124	0	5,394	0	0	5.500	7.385	MON	740	8,841	06/15/2010.	09/25/2037.
44217N AC 0	HOUSTON GALLERIA MALL TRUST 2015-A A1			2	1FM	6,051,563	95.920	5,755,200	6,000,000	6,048,511	0	(3,052)	0	0	3.087	3.000	MON	15,433	138,897	03/26/2015.	03/05/2037.
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6			2	1FM	448,430	100.754	451,941	448,559	447,641	0	(58)	0	0	7.520	7.605	MON	2,811	33,732	06/16/1997.	08/20/2028.
45254N FL 6	IMPAC CMB TRUST 2003-9F A1			2	1FM	360,329	97.204	407,273	418,987	394,341	0	(290)	0	0	1.422	3.103	MON	64	5,039	10/30/2009.	07/25/2033.
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5			2	1FM	5,483,764	98.717	5,865,014	5,941,240	5,483,764	0	0	0	0	5.900	6.864	MON	29,211	300,292	05/19/2004.	08/25/2034.
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6			2	1FM	168,011	100.254	171,329	170,895	168,614	0	(169)	0	0	5.740	5.956	MON	817	8,638	04/14/2011.	08/25/2034.
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2			2	1FM	1,627,562	96.884	1,541,621	1,591,203	1,610,688	0	(8,535)	0	0	3.000	2.559	MON	3,978	47,726	03/26/2013.	03/01/2043.
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2			2	1FM	1,250,430	100.070	1,273,593	1,272,702	1,256,085	0	973	0	0	3.500	3.760	MON	3,712	44,544	07/03/2013.	05/25/2043.
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A			2	1FE	1,755,807	104.551	1,808,588	1,729,859	1,746,443	0	(4,574)	0	0	4.000	3.709	MON	5,766	69,189	11/15/2013.	08/26/2036.
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A			2	1FE	1,791,454	104.171	1,790,102	1,718,421	1,771,044	0	(14,703)	0	0	4.000	3.095	MON	5,728	68,737	06/11/2014.	11/27/2038.
52518R BE 5	LEHMAN STRUCTURED SECURITIES LSSCO 2001-			2	6FE	33,784	87.842	39,274	44,709	37,062	0	2,112	0	0	0.000	11.375	MON	0	0	01/22/2002.	08/26/2024.
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2			2	1FM	1,655,746	90.215	1,621,900	1,797,817	1,655,746	0	0	31,606	0	5.500	7.086	MON	8,240	98,880	01/09/2007.	11/25/2035.
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1			2	1FM	200,583	100.928	201,688	199,833	199,435	0	(164)	0	0	5.000	4.938	MON	833	9,980	07/22/2009.	12/25/2018.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3			2	1FM	699,665	101.223	874,348	863,784	800,946	0	(19,988)	0	0	5.750	8.723	MON	4,139	49,631	10/24/2008.	12/25/2034.
61690G AE 1	MORGAN STANLEY BAML TRUST 2014-C14 A4			2	1FM	4,039,801	103.558	4,142,320	4,000,000	4,032,271	0	(4,086)	0	0	3.787	3.676	MON	12,623	151,480	01/31/2014.	01/15/2047.
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5			2	1FM	77,559	98.971	76,863	77,663	77,410	0	(1)	0	0	5.000	5.030	MON	324	3,883	01/20/2004.	11/25/2033.
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6			2	1FM	7,620,943	100.374	8,026,636	7,996,728	7,862,690	0	62,011	0	0	5.500	6.002	MON	36,652	403,558	10/07/2003.	11/25/2033.
64352V GU 9	NEW CENTURY HOME EQUITY LOAN 2004-A AII7			2	1FM	2,316,342	99.685	2,366,924	2,374,403	2,360,869	0	10,493	0	0	4.569	5.319	MON	9,056	109,127	08/02/2004.	11/25/2031.
73316P CE 8	POPULAR ABS MORTGAGE PASS-THRO 2005-2 AF			2	1FM	1,368,981	100.805	1,380,001	1,368,981	1,368,981	0	0	0	0	4.756	4.766	MON	5,426	65,916	03/28/2005.	04/25/2035.
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4 AF			2	1FM	1,327,993	101.855	1,342,558	1,318,107	1,315,954	0	(1,916)	0	0	4.758	4.553	MON	5,226	63,440	09/26/2011.	09/25/2035.
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A			2	1FM	94,254	100.533	100,533	100,000	96,303	0	953	0	0	5.965	7.203	MON	497	4,474	11/18/2005.	01/25/2036.
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1			2	1FM	1,591,288	98.793	1,660,524	1,680,806	1,607,899	0	18,372	73,756	0	5.825	8.741	MON	8,159	97,907	04/20/2010.	02/26/2036.
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2			2	1FM	258,213	97.965	266,097	271,625	267,042	0	949	0	0	5.500	6.371	MON	1,245	14,939	05/20/2010.	10/25/2021.
759950 CU 0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5			2	1FM	4,480,805	89.722	4,486,100	5,000,000	4,480,805	0	33,917	190,708	0	6.058	8.026	MON	25,242	244,862	06/18/2004.	07/25/2034.
760985 5B 3	RESIDENTIAL FDG SEC CORP 2004-RS6 AI5			2	1FM	2,383,717	102.966	2,522,526	2,449,863	2,426,769	0	11,162	0	0	5.900	6.403	MON	12,045	141,836	06/15/2004.	06/25/2034.
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B			2	1FM	1,989,715	103.107	2,061,223	1,999,111	1,990,580	0	62	0	0	6.040	6.126	MON	10,062	118,919	10/22/2003.	10/25/2033.
760985 XV 8	RESIDENTIAL FDG SEC CORP 2003-RS7 AI5			2	1FM	4,902,282	99.822	4,900,729	4,909,468	4,893,169	0	522	0	0	6.200	6.253	MON	25,366	281,012	08/20/2003.	08/25/2033.
76110H GU 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS15			2	1FM	6,166,845	100.634	6,427,213	6,386,721	6,339,876	0	24,229	0	0	5.500	5.905	MON	29,272	351,270	09/18/2003.	08/25/2033.
76110H HZ 5	RESIDENTIAL ACCREDIT LOANS INC 2003-QS17			2	1FM	3,238,381	101.079	3,273,323	3,238,381	3,238,381	0	0	0	0	5.500	5.526	MON	14,843	178,111	02/18/2004.	09/25/2033.
76110H J7 5	RESIDENTIAL ACCREDIT LOANS INC 2004-QS16			2	1FM	7,512,000	97.984	7,838,720	8,000,000	7,512,000	0	0	0	0	5.500	6.126	MON	36,667	440,000	01/11/2005.	12/25/2034.
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2			2	2FM	5,472,741	95.519	5,492,343	5,750,000	5,536,980	0	48,264	0	0	5.500	6.271	MON	26,354	316,250	03/08/2005.	02/25/2035.
76110H RW 1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4			2	1FM	4,954,000	100.850	5,042,500	5,000,000	4,967,627	0	4,440	0	0	5.500	5.654	MON	22,917	275,000	09/16/2004.	03/25/2034.
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7			2	1FM	5,398,380	102.394	5,678,451	5,545,687	5,466,865	0	18,962	0	0	6.000	6.296	MON	27,728	332,737	06/09/2004.	05/01/2034.
76110W XR 2	RESIDENTIAL ASSET SEC CORP 2004-KS4 AI5			2	1FM	4,143,204	94.378	4,694,206	4,973,835	4,143,204	0	0	0	0	5.064	7.431	MON	4,198	253,032	04/07/2004.	05/25/2034.
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8			2	1FM	3,193,190	103.724	3,312,423	3,193,497	3,182,731	0	(653)	0	0	5.980	6.010	MON	15,914	190,890	08/16/2004.	08/25/2034.
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10			2	1FM	2,252,028	102.623	2,311,240	2,252,165	2,245,124	0	137	0	0	5.550	5.573	MON	10,416	124,995	10/22/2004.	10/25/2034.
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1			2	1FM	1,038,160	99.909	1,039,164	1,040,111	1,038,024	0	(137)	0	0	3.474	3.465	MON	3,011	15,052	07/06/2015.	01/25/2042.
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2			2	1FM	5,707,115	98.257	5,511,829	5,609,605	5,703,311	0	564	0	0	3.000	2.695	MON	14,024	168,288	04/08/2013.	05/25/2043.
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2			2	1FM	1,607,318	98.256	1,568,974	1,596,822	1,603,973	0	(1,383)	0	0	3.000	2.911	MON	3,992	47,905	05/16/2013.	06/25/2043.
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1			2	1FM	1,778,668	101.647	1,848,463	1,818,512	1,789,977	0	1,421	0	0	3.750	4.112	MON	5,683	68,194	06/27/2013.	07/25/2043.
85172G AB 3	SPRINGLEAF MORTGAGE LOAN TRUST 2013-2A M			2	1FM	1,444,841	101.242	1,518,630	1,500,000	1,471,528	0	13,400	0	0	3.520	4.390	MON	4,400	52,800	07/03/2013.	12/25/2065.
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2			2	1FM	515,164	82.455	557,403	676,009	515,164	0	0	0	0	7.343	11.112	MON	4,137	47,647	03/26/2002.	03/25/2031.
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1			2	1FM	1,722,965	98.623	1,700,037	1,723,774	1,720,970	0	(681)	0	0	6.500	6.526	MON	9,337	112,045	11/21/2002.	03/25/2032.
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5			2	1FM	1,683,249	103.793	2,570,012	2,476,094	1,683,249	0	0	0	0	6.120	10.714	MON	12,628	138,484	08/27/2003.	08/25/2033.
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8			2	1FM	800,009	103.922	835,038	803,524	800,343	0	74	0	0	5.230	5.295	MON	3,502	42,024	01/30/2003.	01/25/2033.
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1			2	1FM	188,441	102.030	202,919	198,882	195,070	0	579	0	0	5.500	6.409	MON	912	10,939	06/21/2010.	02/25/2020.
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5			2	1FM	2,752,904	100.567	2,802,671	2,786,869	2,770,706	0	758	0	0	5.360	5.511	MON	12,448	149,197	10/05/2004.	09/25/2034.
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2			2	1FM	2,783,972	100.995	2,895,960	2,867,429	2,848,209	0	9,660	0	0	5.250	5.798	MON	12,545	150,540	12/01/2004.	11/25/2034.
86359B RB 9	STRUCTURED ASSET SECURITIES 2004-9XS 1A4			2	1FM	348,860	100.127	400,347	399,839	394,613	0	4,908	0	0	5.560	8.374	MON	1,853	22,231	05/26/2010.	05/25/2034.
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9			2	2FM	631,595	100.314	647,357	645,330	638,878	0	3,785	0	0	5.250	5.996	MON	2,823	33,880	07/21/2005.	12/25/2034.
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1			2	1FM	4,272,711	101.784	4,229,795	4,155,662	4,257,117	0	(15,593)	0	0	3.250	2.425	MON	2,251	135,059	01/14/2015.	10/25/2053.
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1			2	1FM	829,476	91.625	1,051,685	1,147,815	909,675	0	6,915	0	0	2.532	6.649	MON	2,422	28,212	08/25/2009.	10/25/2033.
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1			2	1FM	169,115	101.060	168,902	167,130	167,097	0	(124)	0	0	5.000	4.804	MON	696	8,333	10/15/2009.	12/25/2018.
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1			2	1FM	1,809,593	87.646	2,139,987	2,441,625	1,903,330	0	104,109	54,258	0	2.463	12.143	MON	5,012	58,619	08/27/2009.	02/25/2034.
94980K AG 7	WELLS FARGO MBS 2004-4 A7			2	1FM	96,957	100.000	104,378	104,378	103,712	0	(17)	0	0	5.500	6.396	MON	478	5,741	06/10/2004.	05/25/2034.
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8			2	1FM	30,408	100.589	32,208	32,019	31,698	0	68	0	0	5.500	6.172	MON	147	1,761	02/23/2006.	10/25/2035.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15			2	1FM	1,542,941	98.571	1,733,211	1,758,338	1,666,107	0	18,327	0	0	6.000	8.105	MON	8,792	105,472	05/11/2010.	07/25/2036.
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1			2	1FM	1,629,229	102.673	1,618,165	1,576,038	1,608,865	0	(18,363)	0	0	3.958	3.021	MON	5,206	62,894	06/19/2014.	06/27/2044.
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4			2	1FM	5,756,269	100.292	5,648,631	5,632,185	5,701,902	0	(54,367)	0	0	3.500	2.287	MON	16,427	164,272	02/05/2015.	01/20/2045.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						237,014,317	XXX	248,717,051	251,808,819	239,274,207	20,260	672,022	2,487,897	0	XXX	XXX	XXX	1,051,833	11,897,530	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05490P AC 4	BCC FUNDING CORP 2015-1 B			2	1FE	2,499,947	100.180	2,504,500	2,500,000	2,499,952	0	5	0	0	3.193	3.215	MON	2,439	38,804	06/17/2015.	10/20/2020.
05490T AA 0	BBCCRE TRUST 2015-GTP A			2	1FM	5,149,940	102.125	5,106,250	5,000,000	5,145,155	0	(4,785)	0	0	3.966	3.622	MON	11,568	66,100	08/07/2015.	08/10/2033.
05547H AC 5	BARCLAYS COMM MTG SECURITIES 2015-SRCH A			2	1FE	7,827,422	105.501	8,018,106	7,600,000	7,826,717	0	(706)	0	0	4.197	3.902	MON	22,151	0	12/04/2015.	08/10/2035.
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A	CF		2	1FM	2,797,597	102.354	2,712,566	2,650,181	2,777,975	0	(3,980)	0	0	5.204	4.761	MON	11,493	137,915	10/27/2010.	01/25/2042.
12591R AY 6	COMM MORTGAGE TRUST 2014-CCRE A-SB			2	1FM	3,089,870	102.896	3,086,880	3,000,000	3,068,671	0	(11,511)	0	0	3.595	3.151	MON	8,988	107,850	02/10/2014.	02/10/2047.
12592F AA 3	COMM MORTGAGE TRUST 2014-277P A			2	1FM	10,542,578	102.277	10,227,700	10,000,000	10,497,485	0	(45,093)	0	0	3.732	3.080	MON	30,094	305,958	02/10/2015.	08/10/2049.
12592T AA 3	COMM MORTGAGE TRUST 2015-3BP A			2	1FM	5,078,906	98.311	4,915,550	5,000,000	5,072,642	0	(6,264)	0	0	3.178	3.004	MON	13,242	132,417	02/11/2015.	02/10/2035.
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A			2	1FM	2,465,049	97.582	2,366,162	2,424,793	2,451,517	0	(5,688)	0	0	3.000	2.751	MON	6,062	72,744	04/17/2013.	04/25/2043.
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3			2	1FM	3,416,092	97.155	3,276,666	3,372,617	3,403,963	0	(7,649)	0	0	3.000	2.829	MON	8,432	101,179	05/08/2013.	05/25/2043.
12649A AC 3	CREDIT SUISSE MORTGAGE TRUST 2014-USA A2			2	1FM	5,335,938	103.059	5,152,950	5,000,000	5,311,979	0	(23,958)	0	0	3.953	3.207	MON	16,471	164,708	02/17/2015.	09/15/2037.
17320Q AG 4	CITIGROUP COMMERICAL MORTGAGE 2013-375P			2	1FM	10,272,656	99.520	9,952,000	10,000,000	10,246,745	0	(25,911)	0	0	3.635	3.265	MON	29,313	298,017	02/20/2015.	05/10/2035.
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A			2	1FM	1,917,426	100.073	1,958,767	1,957,338	1,928,134	0	7,794	0	0	3.500	3.865	MON	5,709	68,507	11/01/2013.	10/25/2043.
23306N AG 7	DBWF 2015-LCM MORTGAGE TRUST 2015-LCM			2	1FM	4,826,357	98.757	4,937,850	5,000,000	4,832,844	0	6,488	0	0	3.535	3.947	MON	9,978	86,953	06/17/2015.	06/10/2034.
30261X AA 6	FREMF MORTGAGE TRUST 2010-K9 B			2	1FM	3,079,375	109.109	3,546,043	3,250,000	3,146,647	0	16,629	0	0	5.200	5.969	MON	14,083	171,146	08/31/2011.	09/25/2045.
30262B AL 9	FREMF MORTGAGE TRUST 2011-K11 B			2	1FM	4,859,697	104.583	5,333,733	5,100,000	4,954,760	0	22,283	0	0	4.570	5.206	MON	18,789	228,644	12/31/2013.	12/25/2048.
30291J AJ 2	FREMF MORTGAGE TRUST 2013-K29 B			2	1FM	5,541,985	96.055	5,763,300	6,000,000	5,619,374	0	33,996	0	0	3.601	4.580	MON	17,405	114,634	11/09/2015.	05/25/2046.
3136AF VV 3	FANNIE MAE 2013-66 VM	CF		2	1	2,452,933	96.832	2,431,452	2,511,000	2,454,690	0	1,757	0	0	3.000	3.234	MON	1,256	31,388	07/02/2015.	04/25/2032.
3136AL CF 6	FANNIE MAE 2015-63 VG	CF		2	1	2,320,313	103.964	2,339,190	2,250,000	2,317,866	0	(2,447)	0	0	3.500	3.167	MON	1,313	32,813	07/20/2015.	05/25/2031.
3136AL H3 8	FANNIE MAE 2014-79 LC	CF		2	1	1,905,396	98.719	1,927,982	1,953,000	1,906,741	0	1,345	0	0	3.000	3.249	MON	977	24,413	07/20/2015.	09/25/2044.
3138L2 V4 6	FANNIE MAE AM2434			1	1FE	2,380,863	99.524	2,254,022	2,264,792	2,367,214	0	(13,648)	0	0	3.050	2.226	MON	5,756	57,563	01/30/2015.	05/01/2027.
36198E AD 7	GS MORTGAGE SECURITIES TRUST 2013-GC13 A			2	1FM	2,524,917	103.969	2,599,225	2,500,000	2,519,129	0	(2,571)	0	0	3.871	3.763	MON	5,645	96,775	07/17/2013.	07/10/2046.
36198F AD 4	GS MORTGAGE SECURITIES TRUST 2013-GC14 A			2	1FM	5,049,797	104.866	5,243,300	5,000,000	5,038,174	0	(5,080)	0	0	3.955	3.849	MON	16,479	197,750	08/14/2013.	08/10/2046.
46640L AD 4	JPMBB COMM MORTG SEC TRUST 2013-C14 A4	CF		2	1FM	5,149,980	106.005	5,300,250	5,000,000	5,117,368	0	(14,131)	0	0	4.133	3.780	MON	17,220	206,635	08/02/2013.	08/15/2046.
46640N AD 0	JPMBB COMMERCIAL MRTG SEC 2013-C15 A4	CF		2	1FM	1,016,860	105.734	1,057,340	1,000,000	1,013,674	0	(1,679)	0	0	4.096	3.897	MON	3,413	40,960	12/31/2013.	11/15/2045.
46643A BD 4	JPMBB COMMERCIAL MORTGAGE SEC. 2014-C23	CF		2	1FM	5,049,985	102.565	5,128,250	5,000,000	5,043,791	0	(4,960)	0	0	3.670	3.558	MON	15,290	183,480	09/17/2014.	09/15/2047.
556227 AA 4	MADISON AVENUE TRUST 2015-11MD A			2	1FM	2,028,417	101.022	2,020,440	2,000,000	2,027,763	0	(654)	0	0	3.555	3.400	MON	4,147	17,971	09/15/2015.	09/10/2035.
556227 AE 6	MADISON AVENUE TRUST 2015-11MD B			2	1FE	3,990,519	99.232	3,969,280	4,000,000	3,990,646	0	127	0	0	3.555	3.599	MON	8,295	35,943	09/15/2015.	09/10/2035.
61762M BV 2	MORGAN STANLEY BAML TRUST 2013-C10 A3	CF		2	1FM	3,113,320	104.958	3,148,740	3,000,000	3,091,888	0	(11,518)	0	0	4.102	3.623	MON	9,916	120,714	02/06/2014.	07/15/2046.
61762T AE 6	MORGAN STANLEY BAML TRUST 2013-C11 A4			2	1FM	4,633,376	107.063	4,817,835	4,500,000	4,604,172	0	(12,605)	0	0	4.361	4.010	MON	15,803	192,443	08/01/2013.	08/15/2046.
61764B AG 8	MORGAN STANLEY CAPITAL I TRUST 2014-150E			2	1FM	8,460,000	103.698	8,295,840	8,000,000	8,450,178	0	(9,822)	0	0	4.012	3.279	MON	19,614	53,493	10/07/2015.	09/09/2032.
78413M AE 8	SFAVE COMMERCIAL MTGE SEC TR 2015-5AVE A			2	1FM	4,159,556	94.099	3,763,960	4,000,000	4,154,683	0	(4,873)	0	0	4.144	3.884	MON	13,813	138,133	02/03/2015.	01/05/2035.
88713U AC 0	TIMBERSTAR TRUST 2006-1A B			2	1FE	4,436,832	101.945	4,281,690	4,200,000	4,245,299	0	(67,212)	0	0	5.747	4.100	MON	20,113	241,361	12/31/2013.	10/15/2036.
88713U AD 8	TIMBERSTAR TRUST 2006-1A C			2	1FE	3,075,000	101.618	3,048,540	3,000,000	3,007,364	0	(17,219)	0	0	5.884	5.327	MON	14,711	176,526	09/20/2011.	10/15/2036.
90117P AC 9	1211 AVENUE OF THE AMERICAS TR 2015-1211			2	1FM	5,149,970	103.253	5,162,650	5,000,000	5,145,485	0	(4,485)	0	0	3.901	3.558	MON	11,376	65,008	08/07/2015.	08/10/2035.
92938C AD 9	WFRBS COMM MORTG TRUST 2013-C15 A4	CF		2	1FM	4,119,692	105.868	4,234,720	4,000,000	4,093,702	0	(11,277)	0	0	4.153	3.801	MON	13,843	166,120	08/06/2013.	08/15/2046.
94988Q AG 6	WELLS FARGO COMM MTG TRUST 2013-LC12 A4			2	1FM	2,574,810	106.955	2,673,875	2,500,000	2,558,155	0	(7,082)	0	0	4.218	3.864	MON	4,687	105,450	07/17/2013.	07/15/2046.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						152,293,371	XXX	152,557,604	149,533,721	151,932,542	0	(236,384)	0	0	XXX	XXX	XXX	429,884	4,280,515	XXX	XXX

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00213R AA 1	ARL FIRST LLC 2012-1A A1			2	1FE	1,793,840	100.207	1,797,553	1,793,840	1,793,840	0	0	0	0	2.081	2.090	MON	1,762	34,881	12/06/2012.	12/15/2042.
00213R AB 9	ARL FIRST LLC 2012-1A A2			2	1FE	4,008,765	99.903	3,966,149	3,970,000	4,005,771	0	(1,922)	0	0	3.810	3.708	MON	6,723	151,257	05/21/2014.	12/15/2042.
00214M AB 9	ARL FIRST LLC 2014-1A A2			1	1FE	1,998,867	101.794	2,035,880	2,000,000	1,999,007	0	97	0	0	3.970	4.010	MON	3,529	79,400	06/18/2014.	06/15/2044.
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1			2	2AM	37,576	99.893	35,537	35,575	35,575	0	(264)	0	0	6.500	5.248	MON	193	2,312	10/12/2010.	08/15/2030.
02006W AF 6	ALLY AUTO RECEIVABLES TRUST 2014-2 C			2	1FE	1,499,651	99.514	1,492,710	1,500,000	1,499,744	0	77	0	0	2.350	2.367	MON	1,567	35,250	09/17/2014.	06/15/2020.
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A			2	1FE	3,433,069	100.248	3,441,755	3,433,241	3,432,379	0	(523)	0	0	3.786	3.795	MON	10,832	129,983	09/10/2014.	10/17/2036.
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A			2	1FE	2,963,982	97.781	2,898,329	2,964,102	2,963,728	0	(254)	0	0	3.467	3.472	MON	8,564	75,647	02/26/2015.	04/17/2045.
03064Y AE 2	AMERICREDIT AUTO REC TRUST 2013-1 C			2	1FE	2,473,675	99.861	2,496,525	2,500,000	2,492,285	0	8,410	0	0	1.570	1.961	MON	2,508	39,250	12/31/2013.	01/08/2019.
03065J AF 1	AMERICREDIT AUTOMOBILE REC. TR 2014-4 C			2	1FE	2,999,677	99.122	2,973,660	3,000,000	2,999,777	0	92	0	0	2.470	2.486	MON	4,734	74,100	11/13/2014.	11/09/2020.
04364B AD 9	ASCENTIUM EQUIPMNT RECEIVABLES 2014-1A C			2	1FE	1,999,862	100.585	2,011,700	2,000,000	1,999,936	0	42	0	0	2.460	2.475	MON	2,870	49,200	03/03/2014.	11/13/2018.
04364F AE 8	ASCENTIUM EQUIPMENT RECEIVABLE 2015-1A C			2	1FE	3,498,969	100.397	3,513,895	3,500,000	3,499,204	0	234	0	0	2.690	2.714	MON	5,492	71,920	02/26/2015.	10/12/2021.
04390A AE 7	ASCENTIUM EQUIPMENT RECEIVABLE 2015-2A C			2	1FE	2,829,309	98.852	2,797,512	2,830,000	2,829,334	0	26	0	0	3.240	3.267	MON	5,349	10,697	10/22/2015.	10/12/2021.
05377R AL 8	AESOP FUNDING II LLC 2010-5A A			2	1FE	1,499,983	100.253	1,503,795	1,500,000	1,499,998	0	3	0	0	3.150	3.171	MON	1,444	47,250	10/21/2010.	03/20/2017.
05377R BA 1	AESOP FUNDING II LLC 2012-2A B			2	1FE	1,499,975	101.886	1,528,290	1,500,000	1,499,991	0	5	0	0	3.887	3.919	MON	1,782	58,305	03/15/2012.	05/20/2018.
05377R BV 5	AESOP FUNDING II LLC 2014-1A A			2	1FE	2,999,265	99.741	2,992,230	3,000,000	2,999,450	0	131	0	0	2.500	2.518	MON	2,292	75,000	07/17/2014.	02/20/2020.
05464F AD 6	AXIS EQUIPMENT FINANCE REC LLC 2013-1A C			2	1FE	1,999,238	101.394	2,027,653	1,999,776	1,999,608	0	180	0	0	3.810	3.850	MON	2,328	76,191	11/13/2013.	04/20/2018.
05464P AB 8	AXIS EQUIPMENT FINANCE REC LLC 2015-1 B			2	1FE	1,999,560	99.573	1,991,433	1,999,973	1,999,609	0	50	0	0	2.750	2.773	MON	1,681	36,208	04/16/2015.	03/20/2020.
05490P AD 2	BCC FUNDING CORP 2015-1 C			2	1FE	2,349,957	100.208	2,354,888	2,350,000	2,349,959	0	2	0	0	3.622	3.650	MON	2,601	41,376	06/17/2015.	11/20/2020.
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A		E	2	1FE	559,390	102.347	572,957	559,818	558,792	0	(82)	0	0	5.100	5.122	MON	2,300	28,551	12/14/2010.	03/02/2026.
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A			2	1FE	892,056	99.099	884,023	892,061	892,058	0	1	0	0	2.660	2.675	MON	1,911	23,729	09/06/2012.	12/02/2027.
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A			2	1FE	1,699,159	99.511	1,691,204	1,699,515	1,699,293	0	42	0	0	3.010	3.034	MON	3,837	51,155	09/18/2013.	12/04/2028.
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A			2	1FE	4,073,291	99.377	4,048,237	4,073,615	4,073,343	0	52	0	0	2.880	2.900	MON	9,451	98,744	01/22/2015.	05/02/2030.
1248P8 AD 1	CREDIT-BASED ASSET SER & SECUR 2006-MH1			2	1FE	80,625	99.825	76,288	76,421	76,421	0	(60)	0	0	5.542	4.076	MON	353	4,309	08/26/2011.	10/25/2036.
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1			2	1FE	2,020,000	105.625	2,112,500	2,000,000	2,008,533	0	(1,524)	0	0	5.476	5.374	MON	8,726	107,773	06/01/2010.	10/25/2036.
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C			2	1FE	2,821,456	99.052	2,794,709	2,821,456	2,821,456	0	0	0	0	4.750	4.754	MON	7,818	134,019	07/06/2012.	07/11/2022.
12558G AE 5	CIT EQUIPMENT COLLATERAL 2014-VT1 C			2	1FE	1,999,729	99.381	1,987,620	2,000,000	1,999,801	0	65	0	0	2.650	2.668	MON	1,619	53,000	11/19/2014.	02/20/2020.
125634 AN 5	CLI FUNDING LLC 2014-1 A			2	1FE	2,526,396	97.096	2,454,041	2,527,438	2,526,540	0	96	0	0	3.290	3.321	MON	3,003	83,153	06/17/2014.	06/18/2029.
126185 AA 5	CPS AUTO TRUST 2012-A A			2	1FE	201,954	100.252	202,488	201,979	201,975	0	3	0	0	2.780	2.799	MON	250	5,615	03/13/2012.	06/17/2019.
126195 AA 4	CPS AUTO TRUST 2011-B A			2	1FE	262,621	100.065	262,823	262,652	262,648	0	3	0	0	3.680	3.711	MON	430	9,666	09/22/2011.	09/17/2018.
12624V AB 8	CPS AUTO TRUST 2012-D B			2	1FE	395,906	99.936	395,705	395,959	395,955	0	6	0	0	1.940	1.952	MON	341	7,682	12/07/2012.	03/16/2020.
12625A AB 3	CPS AUTO TRUST 2013-A B			2	1FE	1,199,993	99.857	1,198,361	1,200,077	1,200,056	0	18	0	0	1.890	1.900	MON	1,008	22,681	03/13/2013.	06/15/2020.
12625J AC 2	CPS AUTO TRUST 2013-B C			2	2AM	1,813,158	100.257	1,839,664	1,834,948	1,829,424	0	6,125	0	0	3.480	3.939	MON	2,838	63,856	08/14/2013.	09/15/2020.
12632V AB 8	CPS AUTO TRUST 2014-C B			2	1FE	5,169,247	99.545	5,146,477	5,170,000	5,169,543	0	230	0	0	2.670	2.690	MON	6,135	138,039	09/09/2014.	08/17/2020.
13056L AE 9	CALIFORNIA REPUBLIC AUTO REC 2014-3 B			2	1FE	4,977,344	100.270	5,013,500	5,000,000	4,984,438	0	5,422	0	0	2.660	2.796	MON	5,911	133,000	09/08/2014.	08/17/2020.
13056T AC 6	CALIFORNIA REPUBLIC AUTO REC 2013-2 B			2	1FE	3,980,000	100.186	4,007,440	4,000,000	3,990,124	0	4,696	0	0	2.310	2.456	MON	4,107	92,400	12/17/2013.	07/15/2019.
13470J AA 0	CAN CAPITAL FUNDING LLC 2014-1A A			2	1FE	6,999,909	99.671	6,976,970	7,000,000	6,999,938	0	30	0	0	3.117	3.138	MON	9,697	218,190	10/15/2014.	04/15/2020.
13975D AF 2	CAPITAL AUTO REC ASSET TRUST 2013-3 C			2	1FE	6,999,046	101.104	7,077,280	7,000,000	6,999,513	0	204	0	0	2.790	2.809	MON	5,968	195,300	08/14/2013.	10/22/2018.
13975D AG 0	CAPITAL AUTO REC ASSET TRUST 2013-3 D			2	1FE	999,790	101.743	1,017,430	1,000,000	999,885	0	42	0	0	3.690	3.723	MON	1,128	36,900	08/14/2013.	02/20/2019.
14178U AC 4	CFCAT 2014-1A B 2014-1A B			2	1FE	5,048,438	100.373	5,018,650	5,000,000	5,022,673	0	(21,245)	0	0	2.720	2.322	MON	6,044	136,000	09/03/2014.	04/15/2020.
14179B AC 5	CFCAT 2013-2A B			2	1FE	3,999,659	100.670	4,026,800	4,000,000	3,999,926	0	120	0	0	3.150	3.174	MON	5,600	126,000	10/17/2013.	08/15/2019.
14313Q AG 0	CARMAX AUTO OWNERS TRUST 2014-1 D			2	3AM	7,011,484	99.267	6,948,690	7,000,000	7,008,023	0	(2,880)	0	0	2.430	2.401	MON	7,560	170,100	09/02/2014.	08/17/2020.
14366W AE 8	CARNOW AUTO RECEIVABLES TRUST 2014-1A C			2	2AM	4,999,646	99.488	4,974,400	5,000,000	4,999,861	0	181	0	0	2.810	2.830	MON	6,244	140,500	09/17/2014.	11/15/2018.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17119Y	AF	4	CHRYSLER CAPITAL AUTO REC 2014-BA C			2	1FE	3,998,824	100.266	4,010,640	4,000,000	3,999,247	0	353	0	0	2.700	2.724	MON	4,800	108,000	09/17/2014.	05/15/2020.
171855	AA	7	CINCAP V LLC VA A			2	2AM	782,233	102.636	802,854	782,233	782,233	0	0	0	0	9.230	9.409	MON	5,214	72,200	02/11/1999.	11/05/2016.
20846Q	HQ	4	CONSECO FINANCE SECURITIZATION 2001-3 M1			2	6FE	1,452,280	89.587	2,813,893	3,140,962	1,328,415	0	0	0	0	7.150	0.000	MON	18,715	99,229	08/17/2001.	05/01/2033.
22533Q	AC	6	CREDIT ACCEPTANCE AUTO LOAN TR 2014-2A B			2	1FE	1,999,642	99.760	1,995,200	2,000,000	1,999,785	0	115	0	0	2.670	2.691	MON	2,373	53,400	09/19/2014.	09/15/2022.
22540A	CP	1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M			2	1FE	1,291,191	101.346	1,436,510	1,417,431	1,382,879	0	7,314	0	0	7.025	8.071	MON	4,426	99,575	02/04/2000.	03/15/2028.
233046	AC	5	DB MASTER FINANCE LLC 2015-1A A2I			2	2AM	4,962,500	100.618	4,993,168	4,962,500	4,962,500	0	0	0	0	3.262	3.274	FMAN	18,436	132,199	01/22/2015.	02/20/2045.
24703B	AE	5	DELL EQUIPMENT FINANCE TRUST 2015-1 C			2	1FE	4,998,785	99.928	4,996,400	5,000,000	4,999,095	0	311	0	0	2.420	2.442	MON	3,025	80,667	04/15/2015.	03/23/2020.
24703C	AF	0	DELL EQUIPMENT FINANCE TRUST 2015-2 C			2	1FE	2,499,745	99.108	2,477,700	2,500,000	2,499,755	0	10	0	0	2.750	2.769	MON	1,719	10,313	10/21/2015.	09/22/2020.
25272V	AA	7	DIAMOND RESORTS OWNER TRUST 2015-1 A			2	1FE	2,236,996	98.935	2,213,397	2,237,224	2,237,002	0	6	0	0	2.730	2.747	MON	1,866	23,922	07/23/2015.	07/20/2027.
25273A	AA	2	DIAMOND RESORTS OWNER TRUST 2014-1 A			2	1FE	1,618,161	97.725	1,581,519	1,618,336	1,618,191	0	28	0	0	2.540	2.556	MON	1,256	41,106	11/13/2014.	05/20/2027.
25273A	AB	0	DIAMOND RESORTS OWNER TRUST 2014-1 B			2	1FE	1,617,923	97.278	1,574,285	1,618,336	1,617,969	0	40	0	0	2.980	3.004	MON	1,474	48,226	11/13/2014.	05/20/2027.
25755T	AD	2	DOMINOS PIZZA MASTER ISSUER 2015-1A A2I			2	2AM	5,000,000	98.000	4,900,000	5,000,000	5,000,000	0	0	0	0	3.484	3.497	JAJO	33,872	0	10/14/2015.	10/25/2045.
26207V	AF	4	DRIVE AUTORECEIVABLES TRUST 2015-C C			2	1FE	3,999,342	99.247	3,969,880	4,000,000	3,999,387	0	46	0	0	3.010	3.032	MON	5,351	47,826	07/15/2015.	05/17/2021.
284157	AA	2	ELARA HGV TIMESHARE ISSUER 2014-A A			2	1FE	1,855,105	98.994	1,836,482	1,855,145	1,855,118	0	6	0	0	2.530	2.544	MON	782	46,935	10/22/2014.	02/25/2027.
284157	AB	0	ELARA HGV TIMESHARE ISSUER 2014-A B			2	2AM	1,854,876	98.695	1,830,936	1,855,145	1,854,931	0	36	0	0	3.020	3.044	MON	934	56,025	10/22/2014.	02/25/2027.
28618X	AB	8	ELEMENT RAIL LEASING LLC 2015-1A A2			2	1FE	4,000,000	100.757	4,030,280	4,000,000	4,000,000	0	0	0	0	3.585	3.609	MON	4,780	113,923	02/26/2015.	02/19/2045.
29277V	AA	4	ENTERGY NEW ORLEANS STORE RCVY			2	1FE	4,998,780	102.018	5,100,900	5,000,000	4,998,771	0	(9)	0	0	2.670	2.672	JD	58,963	0	07/14/2015.	06/01/2027.
294751	DQ	2	EQUITY ONE ABS INC 2004-1 AF4			2	1FM	1,634,543	100.142	1,632,796	1,630,481	1,627,546	0	(2,617)	0	0	4.145	4.050	MON	5,632	67,583	03/08/2012.	04/25/2034.
30165Q	AB	6	EXETER AUTO RECEIVABLES TRUST 2014-1A B			2	1FE	1,499,930	100.131	1,501,965	1,500,000	1,499,957	0	13	0	0	2.420	2.434	MON	1,613	36,300	01/29/2014.	01/15/2019.
30251T	AA	7	FNBC 1993-A PASS THRU TR 93-A			2	1FE	1,680,836	104.254	1,752,339	1,680,836	1,680,836	0	0	0	0	8.080	8.079	JJ	66,397	135,812	05/27/1993.	01/05/2018.
30291D	AB	2	FRS LLC 2013-1A A2			2	1FE	3,876,560	98.571	3,821,198	3,876,595	3,876,572	0	6	0	0	3.080	3.100	MON	5,307	119,399	04/10/2013.	04/15/2043.
32058B	AE	9	FIRST INVESTORS AUTO OWNER TR 2013-3A C			2	1FE	1,999,537	100.875	2,017,500	2,000,000	1,999,820	0	128	0	0	2.910	2.935	MON	2,587	58,200	11/06/2013.	01/15/2020.
32058G	AG	3	FIRST INVESTORS AUTO OWNER TR 2014-2A B			2	1FE	3,659,277	100.134	3,664,904	3,660,000	3,659,598	0	246	0	0	2.200	2.217	MON	3,579	80,520	08/06/2014.	06/15/2020.
32058H	AJ	5	FIRST INVESTORS AUTO OWNERS TR 2014-3A C			2	1FE	2,999,286	100.819	3,024,570	3,000,000	2,999,484	0	176	0	0	2.970	2.995	MON	3,960	89,100	11/07/2014.	11/16/2020.
33843B	AC	1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B			2	1FE	14,511	100.067	14,521	14,511	14,511	0	0	0	0	3.320	3.344	MON	21	482	06/26/2012.	10/16/2017.
33843D	AC	7	FLAGSHIP CREDIT AUTO TRUST 2013-2 B			2	1FE	1,999,845	101.076	2,021,520	2,000,000	1,999,936	0	39	0	0	3.210	3.234	MON	2,853	64,200	10/17/2013.	08/15/2019.
33843G	AB	2	FLAGSHIP CREDIT AUTO TRUST 2014-2 B			2	1FE	4,999,354	100.571	5,028,550	5,000,000	4,999,590	0	199	0	0	2.840	2.861	MON	6,311	142,000	10/09/2014.	11/16/2020.
35104U	AA	2	FOURSIGHT CAPITAL AUTO REC 2014-1 A			2	1FE	2,467,510	100.094	2,470,088	2,467,768	2,467,648	0	100	0	0	2.110	2.124	MON	1,446	52,070	09/09/2014.	03/23/2020.
36159J	DM	0	GE CAPITAL CREDIT CARD MSTR 2012-7 B			2	1FE	2,499,239	99.531	2,488,275	2,500,000	2,499,523	0	91	0	0	2.210	2.224	MON	2,456	55,250	10/10/2012.	09/15/2022.
38013G	AF	6	GM FINAN AUTO LEASING TRUST 2015-2 C			2	1FE	1,999,632	100.300	2,006,000	2,000,000	1,999,637	0	5	0	0	2.990	3.010	MON	1,827	30,398	06/11/2015.	07/22/2019.
38013Q	AL	1	GM FINANCIAL AUTO LEASING TR 2014-2A C			2	1FE	4,999,770	99.958	4,997,900	5,000,000	4,999,867	0	77	0	0	2.430	2.444	MON	3,713	121,500	09/10/2014.	03/20/2018.
38061L	AA	7	GOLD KEY RESORTS 2014-A A			2	1FE	6,639,928	99.892	6,634,154	6,641,327	6,640,158	0	232	0	0	3.220	3.246	MON	9,504	213,851	12/01/2014.	03/17/2031.
42710W	AA	0	HERCULES CAPITAL FUNDING TRUST 2014-1A A			2	1FE	5,000,000	102.330	5,116,505	5,000,000	5,000,000	0	0	0	0	3.524	3.547	MON	7,342	176,200	11/04/2014.	04/16/2021.
42770L	AA	1	HERO FUNDING TRUST 2015-1A A			2	1FE	3,692,381	100.188	3,700,996	3,694,051	3,692,163	0	(218)	0	0	3.840	3.845	MS	39,797	55,559	04/22/2015.	09/20/2040.
42770Q	AA	0	HERO FUNDING TRUST 2014-2A A			2	1FE	3,564,250	99.928	3,564,110	3,566,678	3,564,183	0	59	0	0	3.990	3.998	MS	39,926	128,870	10/16/2014.	09/21/2040.
42805R	BA	6	HERTZ VEHICLE FINANCING LLC 2010-1A A3			2	1FE	2,999,056	105.482	3,164,460	3,000,000	2,999,648	0	121	0	0	4.730	4.782	MON	2,365	141,900	07/16/2010.	02/15/2019.
42805R	BS	7	HERTZ VEHICLE FINANCING LLC 2013-1A B2			2	2FE	2,983,125	98.981	2,969,430	3,000,000	2,988,873	0	4,303	0	0	2.480	2.650	MON	1,240	74,400	08/26/2014.	08/25/2019.
46616M	AA	8	HENDERSON RECEIVABLES LLC 2010-3A A			2	1FE	1,123,329	103.654	1,164,611	1,123,556	1,123,406	0	11	0	0	3.820	3.853	MON	1,908	42,920	10/29/2010.	12/15/2048.
46616P	AA	1	HENDERSON RECEIVABLES LLC 2011-1A A			2	1FE	2,273,034	108.936	2,328,414	2,137,415	2,263,333	0	(5,022)	0	0	4.700	4.071	MON	4,465	100,458	12/31/2013.	10/15/2056.
46618L	AA	8	HENDERSON RECEIVABLES LLC 2015-1A A			2	1FE	2,919,972	99.062	2,894,414	2,921,821	2,920,003	0	31	0	0	3.260	3.287	MON	4,233	67,470	03/25/2015.	09/15/2072.
46641Y	AJ	2	JP MORGAN MORTGAGE TRUST 2014-2 2A2			2	1FM	3,730,469	102.285	3,674,473	3,592,387	3,676,526	0	(45,230)	0	0	3.500	2.404	MON	10,478	125,734	06/25/2014.	06/25/2029.
50187V	AF	8	LEAF II RECEIVABLES FNDG LLC 2013-1 C			2	1FE	1,499,692	101.086	1,516,290	1,500,000	1,499,862	0	77	0	0	3.460	3.496	MON	2,307	51,900	09/19/2013.	09/15/2021.
52177E	AF	4	LEAF II RECEIVABLES FNDG LLC 2015-1 C			2	1FE	2,249,978	99.268	2,233,530	2,250,000	2,249,979	0	1	0	0	2.740	2.756	MON	2,740	38,531	04/23/2015.	03/15/2021.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A			2	1FE	1,853,809	103.132	1,911,861	1,853,809	1,853,809	0	0	0	0	4.000	4.019	JAJO	12,565	19,297	04/24/2015.	10/30/2027.
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1			2	1FE	2,715,542	99.426	2,700,123	2,715,711	2,715,553	0	11	0	0	2.980	3.000	MON	3,597	71,037	01/23/2015.	01/15/2045.
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4			2	1FE	57,759	100.097	57,826	57,770	57,770	0	1	0	0	3.510	3.540	MON	90	2,028	12/02/2009.	01/15/2030.
553891 AA 0	MVW OWNER TRUST 2014-1 A			2	1FE	2,214,159	99.264	2,198,486	2,214,787	2,214,561	0	372	0	0	2.250	2.278	MON	1,523	49,833	09/30/2014.	09/20/2031.
55610A AD 5	MARCQUARIE EQUIPMENT FUND TR 2014-A B			2	1FE	5,529,394	100.086	5,534,756	5,530,000	5,529,653	0	195	0	0	1.990	2.002	MON	3,363	110,047	08/20/2014.	07/20/2021.
55818X AE 3	MADISON PARK FUNDING LTD 2015-16A A2B			2	1FE	5,000,000	104.297	5,214,830	5,000,000	5,000,000	0	0	0	0	3.930	3.946	JAJO	38,754	111,896	02/27/2015.	04/20/2026.
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A			2	1FE	1,158,578	99.549	1,153,513	1,158,739	1,158,665	0	17	0	0	2.510	2.526	MON	889	29,084	06/20/2012.	05/20/2030.
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B			2	2AM	772,438	100.081	773,118	772,493	772,468	0	5	0	0	3.500	3.527	MON	826	27,037	06/20/2012.	05/20/2030.
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A			2	1FE	1,232,165	100.742	1,241,443	1,232,299	1,232,241	0	13	0	0	3.540	3.568	MON	1,333	43,623	11/05/2010.	10/20/2032.
59549P AA 6	MID-STATE TRUST IV A			2	2AM	140,834	101.502	142,971	140,856	140,856	0	0	0	0	8.330	8.418	JAJO	2,933	11,733	03/16/1995.	04/01/2030.
59549W AA 1	MID STATE TRUST SERIES 11 A1			2	2AM	2,473,168	105.706	2,614,364	2,473,241	2,473,211	0	4	0	0	4.864	4.914	MON	5,347	120,298	06/18/2003.	07/15/2038.
59549W AA 1	MID STATE TRUST SERIES 11 A1			2	1AM	2,343,396	105.706	2,614,364	2,473,241	2,400,132	0	10,406	0	0	4.864	5.858	MON	5,347	120,298	04/22/2010.	07/15/2038.
59560U AA 9	MID-STATE TRUST 2004-1 A			2	1FE	1,013,250	107.012	1,059,629	990,197	1,006,743	0	(1,455)	0	0	6.005	5.670	MON	4,955	59,461	04/19/2011.	08/15/2037.
59560W AC 1	MID-STATE TRUST 2010-1 M			2	1FM	2,653,490	104.540	2,775,881	2,655,329	2,653,254	0	(42)	0	0	5.250	5.290	MON	11,617	139,405	11/24/2010.	12/15/2045.
62886X AB 2	NCF DEALER FLOORPLAN MASTER TR 2014-1A B			2	1FE	3,000,000	100.414	3,012,429	3,000,000	3,000,000	0	0	0	0	2.502	2.515	MON	2,486	69,371	10/24/2014.	10/20/2020.
63857Q AB 0	NATIONS EQUIP FINANCE FUNDING 2014-1A B			2	2AM	2,847,045	99.798	2,841,294	2,847,045	2,847,045	0	0	0	0	3.276	3.298	MON	2,850	93,269	10/09/2014.	01/20/2019.
65251J AA 5	NEWSTAR COMMERCIAL LEASING FDG 2015-1A A			2	1FE	6,360,140	99.816	6,364,503	6,376,236	6,362,683	0	2,543	0	0	3.270	3.495	MON	9,267	59,655	08/21/2015.	04/15/2019.
65341K AB 2	NEXTGEAR FLOORPLAN MASTER OWNE 2014-1A B			2	1FE	2,999,184	98.347	2,950,410	3,000,000	2,999,492	0	273	0	0	2.610	2.634	MON	3,480	78,300	11/03/2014.	10/15/2019.
67087T AE 1	OAKWOOD MORTGAGE INVESTORS 1999-B M1			2	6FE	505,076	36.212	785,345	2,168,742	459,080	0	0	0	0	7.180	0.000	MON	12,976	32,004	08/05/2002.	12/15/2026.
67087T DS 7	OAKWOOD MORTGAGE INVESTORS 2002-B M1 MH			2	6FE	655,604	58.183	2,638,138	4,534,208	314,859	0	0	0	0	7.620	0.000	MON	28,792	32,470	05/17/2002.	06/15/2032.
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M			2	1FE	677,789	101.056	707,977	700,579	700,579	0	0	0	0	6.950	0.000	MON	4,058	48,690	09/12/2002.	02/15/2028.
674135 DP 0	OAKWOOD MTG INVESTORS INC 1998-B M1 MH			2	6FE	4,186,632	103.598	5,179,900	5,000,000	4,186,632	0	0	0	0	6.800	11.775	MON	28,333	1,047,492	05/29/2002.	05/15/2024.
674135 EM 6	OAKWOOD MTG INVESTORS INC 1999-A M2			2	6FE	71,962	16.096	606,808	3,769,928	71,962	0	0	0	0	7.690	0.000	MON	24,159	51,177	09/24/2001.	04/15/2029.
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4			2	6FE	3,761,634	100.123	4,440,716	4,435,261	3,517,777	0	0	0	0	6.810	17.345	MON	25,170	246,666	11/29/2001.	12/15/2031.
68235E AA 1	ONDECK ASSET SECURITIZATION TR 2014-1A A			2	2AM	2,999,384	99.689	2,990,670	3,000,000	2,999,800	0	255	0	0	3.150	3.180	MON	3,675	94,500	04/30/2014.	05/17/2018.
68268B AA 7	ONEMAIN FINANCIAL ISSUANCE TRU 2014-2A A			1	1FE	2,499,613	100.126	2,503,150	2,500,000	2,499,859	0	172	0	0	2.470	2.490	MON	2,230	61,750	07/23/2014.	09/18/2024.
68268E AA 1	ONEMAIN FINANCIAL ISSUANCE TRU 2014-2A A			1	1FE	5,017,188	100.602	5,030,100	5,000,000	5,012,418	0	(4,770)	0	0	3.190	3.093	MON	5,760	138,676	02/05/2015.	03/18/2026.
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A			2	1FE	3,873,673	98.430	3,813,524	3,874,351	3,873,782	0	74	0	0	2.290	2.305	MON	5,422	88,723	08/06/2014.	07/09/2029.
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B			2	2AM	2,981,952	98.454	2,936,501	2,982,612	2,982,055	0	71	0	0	3.030	3.054	MON	5,523	90,373	08/06/2014.	07/09/2029.
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A			2	1FE	3,822,556	98.028	3,747,787	3,823,181	3,822,563	0	7	0	0	2.880	2.899	MON	7,035	12,846	10/21/2015.	09/08/2027.
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4			2	1FE	1,564,579	103.551	1,582,552	1,528,283	1,550,733	0	(2,927)	0	0	5.410	5.016	MON	6,890	82,680	02/11/2011.	06/15/2036.
687847 AD 5	OSCAR US FUNDING TRUST 2014-1A A4			2	1FE	4,998,588	101.035	5,051,770	5,000,000	4,999,010	0	330	0	0	2.550	2.571	MON	5,667	127,500	09/19/2014.	12/15/2021.
69138V AB 7	OXBOW RESOURCES LLC 2011-1A A2			2	1FE	999,956	112.703	1,127,031	1,000,000	999,975	0	0	0	0	4.969	5.000	FMAN	8,282	49,690	03/25/2011.	05/01/2036.
69144V AA 1	OXFORD FINANCE FUNDING TRUST 2014-1A A			2	1FE	5,000,000	102.321	5,116,070	5,000,000	5,000,000	0	0	0	0	3.475	3.498	MON	7,722	173,750	11/20/2014.	12/15/2022.
74112W AJ 8	PRESTIGE AUTO REC TRUST 2013-1A C			2	1FE	1,999,760	99.324	1,986,480	2,000,000	1,999,926	0	48	0	0	2.050	2.062	MON	1,822	41,000	04/04/2013.	05/15/2019.
75620T AG 3	RECETTE CLO LLC 2015-1A B2			2	1FE	5,000,000	104.512	5,225,610	5,000,000	5,000,000	0	0	0	0	4.040	4.058	JAJO	58,917	0	08/19/2015.	10/20/2027.
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B			2	1FE	1,074,190	104.030	1,040,300	1,000,000	1,070,533	0	(1,905)	0	0	4.540	3.981	MON	2,018	45,400	12/31/2013.	10/17/2044.
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2			2	1FE	2,999,616	101.986	3,059,580	3,000,000	2,999,935	0	91	0	0	3.310	3.336	MON	4,413	99,300	05/23/2012.	10/15/2046.
78448Q AB 4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A			2	1FE	1,990,782	99.142	1,982,840	2,000,000	1,991,441	0	659	0	0	2.980	3.092	MON	2,649	22,350	07/23/2015.	07/15/2027.
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2			2	1FE	2,842,638	101.011	2,844,047	2,815,582	2,837,861	0	(2,886)	0	0	3.020	2.754	MON	1,417	85,031	08/14/2014.	10/25/2027.
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A			2	1FE	344,479	101.262	348,829	344,482	343,955	0	(94)	0	0	3.650	3.644	MON	1,048	12,574	08/23/2010.	07/20/2027.
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A			2	1FE	757,850	98.704	748,116	757,939	757,886	0	1	0	0	2.000	2.010	MON	1,263	15,159	10/16/2012.	09/20/2029.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
80282V	AE 2	SANTANDER DRIVE AUTO REC TR 2012-2 C			2	1FE	199,104	100.189	199,500	199,124	199,124	0	3	0	0	3.200	3.225	MON	283	6,372	03/14/2012.	02/15/2018.
80283Y	AF 2	SANTANDER DRIVE AUTO REC TRUST 2014-4 C			2	1FE	1,999,406	100.596	2,011,920	2,000,000	1,999,690	0	235	0	0	2.600	2.626	MON	2,311	52,000	09/10/2014.	11/16/2020.
80284B	AF 1	SANTANDER DRIVE AUTO REC TRUST 2015-2 C			2	1FE	4,498,826	99.110	4,459,950	4,500,000	4,499,108	0	282	0	0	2.440	2.462	MON	4,880	71,065	04/15/2015.	04/15/2021.
81783R	AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A			2	1FE	2,104,720	104.530	2,200,055	2,104,720	2,104,720	0	0	0	0	3.980	4.000	JAJO	15,357	83,768	11/15/2013.	01/25/2044.
82651N	AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A			2	1FE	485,829	100.423	487,423	485,370	485,487	0	(41)	0	0	3.510	3.518	MON	521	17,036	11/10/2010.	11/20/2025.
82651R	AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A			2	1FE	137,955	100.559	138,740	137,969	137,965	0	1	0	0	3.350	3.375	MON	141	4,622	03/16/2011.	06/20/2018.
82651U	AB 9	SIERRA RECEIVABLES FUNDING CO 2012-2A B			2	2AM	856,537	100.906	864,362	856,601	856,573	0	8	0	0	3.420	3.446	MON	895	29,296	07/11/2012.	03/20/2029.
82652A	AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A			2	1FE	158,298	100.539	159,185	158,332	158,319	0	4	0	0	2.840	2.861	MON	137	4,497	03/14/2012.	11/20/2028.
82652E	AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B			2	2AM	2,672,427	99.713	2,664,812	2,672,482	2,672,445	0	11	0	0	2.800	2.817	MON	1,871	74,829	10/29/2014.	10/20/2031.
82838U	AA 7	SILVERLEAF FINANCE LLC 2012-D A			2	1FE	517,422	99.736	517,462	518,832	518,107	0	225	0	0	3.000	3.125	MON	692	15,565	11/09/2012.	03/17/2025.
82838U	AB 5	SILVERLEAF FINANCE LLC 2012-D B			2	2AM	207,489	100.765	209,120	207,533	207,511	0	7	0	0	4.450	4.499	MON	410	9,235	11/09/2012.	03/17/2025.
82838Y	AA 9	SILVERLEAF FINANCE LLC 2014-A A			2	1FE	3,878,876	98.672	3,827,840	3,879,358	3,878,972	0	55	0	0	2.810	2.831	MON	4,845	109,010	10/09/2014.	01/15/2027.
846502	AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A			2	1FE	2,839,313	102.855	2,920,383	2,839,313	2,839,313	0	0	0	0	4.000	4.012	FMAN	18,929	46,375	05/08/2015.	08/01/2031.
850228	AC 1	SPRINGCASTLE SPV 2014-AA A			2	1FE	4,191,744	100.062	4,194,618	4,192,019	4,191,837	0	61	0	0	2.700	2.719	MON	1,886	113,184	09/18/2014.	05/25/2023.
850228	AD 9	SPRINGCASTLE SPV 2014-AA B			2	1FE	3,999,141	101.728	4,069,120	4,000,000	3,999,341	0	132	0	0	4.610	4.659	MON	3,073	184,400	09/18/2014.	10/25/2027.
859245	AA 0	STERLING BANK TRUST FSB 2004-1			2,4 1		922,789	5.750	922,789	0	701,049	0	(72,590)	0	0	1.408	17.288	MON	3,139	246,036	10/29/2009.	04/26/2026.
86909V	AE 2	SUSQUEHANNA AUTO REC TRUST 2014-1A B			2	1FE	2,749,277	100.047	2,751,293	2,750,000	2,749,562	0	221	0	0	2.090	2.107	MON	2,554	57,475	08/06/2014.	12/15/2021.
87407P	AE 0	TAL ADVANTAGE LLC 2013-2A A			2	1FE	1,978,316	98.504	1,949,558	1,979,167	1,978,381	0	29	0	0	3.550	3.580	MON	2,147	70,261	10/31/2013.	11/20/2038.
87407P	AR 1	TAL ADVANTAGE LLC 2014-3A A			2	1FE	5,100,333	97.664	4,981,190	5,100,333	5,100,333	0	0	0	0	3.270	3.291	MON	5,096	69,492	07/21/2015.	11/21/2039.
88641U	AE 3	TIDEWATER AUTO RECEIVABLE TRUS 2012-AA C			2	1FE	1,909,647	100.066	1,911,361	1,910,101	1,910,014	0	56	0	0	2.830	2.854	MON	2,402	54,056	11/19/2012.	10/15/2019.
89655V	AA 0	TRINITY RAIL LEASING III LP 2003-1A A			2	1FE	3,327,864	107.689	3,583,744	3,327,864	3,327,864	0	0	0	0	5.640	5.707	MON	9,906	187,692	10/30/2003.	11/12/2026.
89656C	AA 1	TRINITY RAIL LEASING LP 2010-1A A			2	1FE	3,208,895	105.961	3,400,177	3,208,895	3,208,895	0	0	0	0	5.194	5.250	MON	6,945	166,670	10/18/2010.	10/16/2040.
89656F	AA 4	TRINITY RAIL LEASING LP 2012-1A A1			2	1FE	1,090,048	97.954	1,067,745	1,090,048	1,090,048	0	0	0	0	2.266	2.276	MON	1,098	24,700	12/12/2012.	01/15/2043.
89690E	AC 1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2			2	1FE	3,000,000	110.931	3,327,930	3,000,000	3,000,000	0	0	0	0	6.024	6.100	MON	8,032	180,720	06/29/2011.	07/15/2041.
902635	AA 9	UNITED CAPITAL MARKETS 2003-A			2,4	1FE	225,828	2.000	246,807	0	219,141	0	(1,453)	0	0	2.300	156.414	MON	4,730	283,794	08/20/2008.	11/08/2027.
92178P	AE 7	VANDERBILT ACQUISITION LOAN TR 2002-1 A			2	1FE	9,993,257	106.948	10,694,800	10,000,000	10,000,000	0	0	0	0	7.120	7.220	MON	59,333	712,000	05/31/2002.	05/07/2032.
949456	AA 5	WELK RESORTS LLC 2013-A A			2	1FE	2,334,787	100.100	2,337,441	2,335,106	2,335,106	0	47	0	0	3.100	3.132	MON	3,217	72,388	11/21/2013.	03/15/2029.
949458	AA 1	WELK RESORTS LLC 2015-AA A			2	1FE	2,614,450	99.921	2,612,599	2,614,665	2,614,459	0	9	0	0	2.790	2.807	MON	3,242	37,488	06/02/2015.	06/16/2031.
95058X	AA 6	WENDYS FUNDING LLC 2015-1A A2I			2	2AM	7,980,000	99.634	7,950,793	7,980,000	7,980,000	0	0	0	0	3.371	3.385	MJSD	11,956	144,964	05/19/2015.	06/15/2045.
96032X	AA 5	WESTGATE RESORTS 2014-1A A			2	1FE	3,296,624	98.968	3,275,141	3,309,293	3,300,234	0	2,890	0	0	2.150	2.256	MON	5,929	71,150	09/17/2014.	12/20/2026.
96032X	AB 3	WESTGATE RESORTS 2014-1A B			2	2AM	1,322,011	99.869	1,321,983	1,323,717	1,321,779	0	(148)	0	0	3.250	3.257	MON	3,585	43,021	09/17/2014.	12/20/2026.
96033B	AA 2	WESTGATE RESORTS 2015-1A A			2	1FE	2,256,914	99.678	2,250,412	2,257,681	2,255,934	0	(980)	0	0	2.750	2.706	MON	5,174	47,427	02/20/2015.	05/20/2027.
96033B	AC 8	WESTGATE RESORTS 2015-1A B			2	2AM	1,127,238	100.079	1,129,733	1,128,841	1,127,035	0	(203)	0	0	3.500	3.501	MON	3,292	30,181	02/20/2015.	05/20/2027.
96033L	AA 0	WESTGATE RESORTS 2015-2A A			2	1FE	2,909,272	101.533	2,957,788	2,913,141	2,909,226	0	(46)	0	0	3.200	3.197	MON	2,848	2,848	11/18/2015.	07/20/2028.
96033L	AB 8	WESTGATE RESORTS 2015-2A B			2	2AM	2,908,590	99.840	2,908,480	2,913,141	2,908,519	0	(71)	0	0	4.000	3.996	MON	3,561	3,561	11/18/2015.	07/20/2028.
96042D	AJ 8	WESTLAKE AUTO RECEIVEABLES TR 2015-3A C			2	1FE	4,999,209	99.286	4,964,300	5,000,000	4,999,339	0	130	0	0	3.050	3.088	MON	6,778	25,417	10/09/2015.	05/17/2021.
981464	CW 8	WORLD FINANCIAL NETWORK 2012-A A			1	1FE	1,999,952	103.358	2,067,160	2,000,000	1,999,967	0	4	0	0	3.140	3.161	MON	2,442	62,800	04/05/2012.	01/17/2023.
00175M	AE 0	AMERICAN MONEY MANAGEMENT CORP 2014-15A		F	1	1FE	7,000,000	99.469	6,962,830	7,000,000	7,000,000	0	0	0	0	2.927	2.937	MJSD	13,090	193,643	11/05/2014.	12/09/2026.
00176J	AE 6	AMERICAN MONEY MANAGEMENT CORP 2015-16 A		R	2	1FE	2,000,000	98.942	1,978,840	2,000,000	2,000,000	0	0	0	0	3.922	3.940	JAJO	16,777	32,683	04/10/2015.	04/14/2027.
05616N	AE 4	BABSON CLO LTD 2015-2A B2		F	1	1FE	7,000,000	98.770	6,913,900	7,000,000	7,000,000	0	0	0	0	3.940	3.958	JAJO	100,361	0	07/23/2015.	07/20/2027.
10302V	AE 5	BOWMAN PARK CLO LTD 2014-1A B2		F	2	1FE	5,000,000	99.727	4,986,350	5,000,000	5,000,000	0	0	0	0	4.210	4.228	FMAN	22,219	175,417	12/15/2014.	11/23/2025.
12479L	AA 8	CAI 2012-1A A 2012-1A A		F	2	1FE	2,049,558	98.567	2,020,624	2,050,000	2,049,687	0	40	0	0	3.470	3.500	MON	1,186	71,135	10/10/2012.	10/25/2027.
14311M	AL 0	CARLYLE GLOBAL MKT STRATEGIES 2015-3A A2		F	1	1FE	2,000,000	99.609	1,992,180	2,000,000	2,000,000	0	0	0	0	4.170	4.189	JAJO	33,592	0	06/30/2015.	07/28/2028.

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26971H AA 0	EAGLE LTD 2014-1A A1		F	2	1FE	3,749,405	99.187	3,719,513	3,750,000	3,749,557	0	145	0	0	2.570	2.592	MON	4,283	95,304	12/12/2014.	12/15/2039.
26971H AC 6	EAGLE LTD 2014-1A B		F	2	3AM	2,830,078	98.125	2,759,766	2,812,500	2,828,602	0	(1,476)	0	0	5.290	5.211	MON	6,613	147,128	01/05/2015.	12/15/2039.
37952U AD 5	SEACO CONTAINER 2014-1A A1		F	2	1FE	2,145,384	96.840	2,078,025	2,145,833	2,145,434	0	29	0	0	3.190	3.215	MON	2,662	68,452	07/23/2014.	07/17/2029.
532619 AC 7	LIMEROCK CLO 2014-3A A2A		F	2	1FE	3,973,700	99.246	3,969,840	4,000,000	3,977,762	0	3,618	0	0	2.617	2.729	JAJO	21,228	96,873	10/16/2014.	10/20/2026.
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A		R	1	1FE	1,542,057	99.808	1,547,024	1,550,000	1,543,862	0	802	0	0	3.900	4.053	MON	1,847	60,450	09/13/2013.	09/20/2038.
88314R AC 0	TEXTAINER MARINE CONTAINERS 2014-1A A		F	1	1FE	2,207,586	96.994	2,141,951	2,208,333	2,207,666	0	72	0	0	3.270	3.300	MON	2,206	72,213	10/24/2014.	10/20/2039.
92914R AJ 1	VOYA CLO LTD 2014-4A A2B		F	1	1FE	3,000,000	99.952	2,998,560	3,000,000	3,000,000	0	0	0	0	4.370	4.390	JAJO	28,041	116,169	11/10/2014.	10/14/2026.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						482,276,952	XXX	490,818,067	493,474,397	481,396,075	0	(107,408)	0	0	XXX	XXX	XXX	1,404,728	14,933,077	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						4,135,669,160	XXX	4,275,443,047	4,111,097,808	4,116,232,159	20,260	(2,464,094)	6,256,848	(871,150)	XXX	XXX	XXX	43,065,119	191,233,124	XXX	XXX
Hybrid Securities - Issuer Obligations																					
00206R CN 0	AT&T INC	LS	..	1	2FE	4,363,047	96.140	4,207,086	4,376,000	4,363,809	0	762	0	0	3.400	3.435	MN	19,011	78,938	04/23/2015.	05/15/2025.
00206R CN 0	AT&T INC		..	1	2FE	1,619,193	96.140	1,561,314	1,624,000	1,619,476	0	283	0	0	3.400	3.435	MN	7,055	29,295	04/23/2015.	05/15/2025.
25746U BY 4	DOMINION RESOURCES INC		..	1	2FE	3,000,000	99.092	2,972,760	3,000,000	3,000,000	0	0	0	0	5.750	5.750	AO	43,125	171,542	09/24/2014.	10/01/2054.
4299999. Hybrid Securities - Issuer Obligations						8,982,240	XXX	8,741,160	9,000,000	8,983,285	0	1,045	0	0	XXX	XXX	XXX	69,191	279,775	XXX	XXX
4899999. Total - Hybrid Securities						8,982,240	XXX	8,741,160	9,000,000	8,983,285	0	1,045	0	0	XXX	XXX	XXX	69,191	279,775	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						3,776,248,641	XXX	3,921,351,030	3,729,075,260	3,753,463,689	(111,562)	(3,150,824)	4,599,846	(871,150)	XXX	XXX	XXX	45,800,884	181,228,783	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						515,839,036	XXX	533,206,078	522,769,290	516,355,003	20,260	(339,423)	2,487,897	0	XXX	XXX	XXX	1,967,283	22,967,344	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						291,120,648	XXX	292,437,396	285,068,012	290,609,847	0	(288,718)	0	0	XXX	XXX	XXX	810,037	8,176,760	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						482,276,952	XXX	490,818,067	493,474,397	481,396,075	0	(107,408)	0	0	XXX	XXX	XXX	1,404,728	14,933,077	XXX	XXX
8399999. Grand Total - Bonds						5,065,485,277	XXX	5,237,812,571	5,030,386,959	5,041,824,614	(91,302)	(3,886,373)	7,087,743	(871,150)	XXX	XXX	XXX	49,982,932	227,305,964	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
060505 EG 5	BANK OF AMERICA CORP SERIES V PREFERRED			3,000,000.000	25.00	0.000	3,000,000	0.953	2,857,500	3,000,000	0	153,750	0	0	0	0	0	0	P3LFE	06/12/2014.
101121 40 8	BOSTON PROPERTIES INC PFD 5.25%	LS		5,000.000	25.00	0.000	125,000	25.220	126,100	125,000	0	6,562	0	0	0	0	0	0	P2LFE	03/18/2013.
101121 40 8	BOSTON PROPERTIES INC PFD 5.25%			35,000.000	25.00	0.000	875,000	25.220	882,700	875,000	0	45,937	0	0	0	0	0	0	P2LFE	03/18/2013.
207597 77 4	CONNECTICUT LT & PWR CO CUM PFD SER 1968			2,000.000	50.00	0.000	101,234	53.750	107,500	101,234	0	6,560	0	0	0	0	0	0	P2UFE	12/29/1993.
38145G 20 9	GOLDMAN SACHS GROUP INC SERIES I			120,000.000	25.00	0.000	3,000,000	26.190	3,142,800	3,000,000	0	178,502	0	0	0	0	0	0	P3LFE	10/17/2012.
49446R 74 5	KIMCO REALTY CORP SER K 5.625% REITS	LS		700.000	25.00	0.000	700	1.010	707	700	0	39	0	0	0	0	0	0	P2LFE	11/28/2012.
49446R 74 5	KIMCO REALTY CORP SER K 5.625% REITS			999,300.000	25.00	0.000	999,300	1.010	1,008,893	999,300	0	56,210	0	0	0	0	0	0	P2LFE	11/28/2012.
49446R 77 8	KIMCO REALTY CORP PFD SER J 5.50%	LS		17,400.000	25.00	0.000	17,400	0.991	17,240	17,400	0	957	0	0	0	0	0	0	P2LFE	07/16/2012.
49446R 77 8	KIMCO REALTY CORP PFD SER J 5.50%			2,482,600.000	25.00	0.000	2,482,600	0.991	2,459,760	2,482,600	0	136,543	0	0	0	0	0	0	P2LFE	07/16/2012.
55261F 70 8	M&T BANK CORPORATION PFD SER C 5%	LS		500.000	1,000.00	0.000	500,000	1,020.000	510,000	500,000	0	31,875	0	0	0	0	0	0	P2LFE	08/17/2012.
55261F 70 8	M&T BANK CORPORATION PFD SER C 5%			3,500.000	1,000.00	0.000	3,500,000	1,020.000	3,570,000	3,500,000	0	223,125	0	0	0	0	0	0	P2LFE	08/17/2012.
61761J 40 6	MORGAN STANLEY SERIES I PFD			200,000.000	25.00	0.000	5,000,000	26.568	5,313,600	5,000,000	0	342,658	0	0	0	0	0	0	P3LFE	09/11/2014.
74460W 84 2	PUBLIC STORAGE PFD SERIES Y			200,000.000	25.00	0.000	5,196,000	27.580	5,516,000	5,196,000	0	318,750	0	0	0	0	0	0	P2LFE	11/13/2014.
78407R 20 4	SCE TRUST II PFD 5.1%			80,000.000	25.00	0.000	2,000,000	24.560	1,964,800	2,000,000	0	102,000	0	0	0	0	0	0	P2LFE	01/23/2013.
78409G 20 6	SCE TRUST IV SERIES J PFD 5.375%			80,000.000	25.00	0.000	2,000,000	27.160	2,172,800	2,000,000	0	33,146	0	0	0	0	0	0	P2LFE	08/17/2015.
857477 88 9	STATE STREET CORP PFD	LS		22,900.000	25.00	0.000	572,500	26.570	608,453	572,500	0	36,258	0	0	0	0	0	0	P2LFE	11/18/2014.
857477 88 9	STATE STREET CORP PFD			77,100.000	25.00	0.000	1,927,500	26.570	2,048,547	1,927,500	0	122,072	0	0	0	0	0	0	P2LFE	11/18/2014.
929042 84 4	VORNADO REALTY TRUST PFD 5.4%			100,000.000	25.00	0.000	2,500,000	24.330	2,433,000	2,500,000	33,750	135,000	0	0	0	0	0	0	P2LFE	01/17/2013.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							33,797,234	XXX	34,740,400	33,797,234	33,750	1,929,944	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							33,797,234	XXX	34,740,400	33,797,234	33,750	1,929,944	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
02376R 10 2	AMERICAN AIRLINES GROUP INC			4,224.000	178,886	42.350	178,886	0	0	1,690	0	(47,647)	0	(47,647)	0	L	12/09/2013.
026874 15 6	AMERICAN INTERNATIONAL GROUP WARRANTS			2.000	48	23.760	48	27	0	0	0	(2)	0	(2)	0	L	01/20/2011.
026874 78 4	AMERICAN INTERNATIONAL GROUP			5.000	310	61.970	310	3,627	0	4	0	30	0	30	0	L	07/02/2009.
000000 00 0	FEDERAL HOME LOAN BANK - CINTI	RF		365,523.000	36,552,300	100.000	36,552,300	34,316,100	0	1,462,092	0	0	0	0	0	L	04/14/2011.
318686 10 2	FIRST BANCSHARES			32,340.000	1,012,242	31.300	1,012,242	188,650	5,821	21,991	0	195,657	0	195,657	0	U	12/26/2014.
488401 10 0	KEMPER CORP			100.000	3,725	37.250	3,725	2,487	0	96	0	114	0	114	0	L	08/25/2011.
534187 10 9	LINCOLN NATIONAL CORP			89.000	4,473	50.260	4,473	2,393	0	71	0	(659)	0	(659)	0	L	04/17/2006.
747301 10 9	QUAD GRAPHICS INC	LS		13,800.000	128,340	9.300	128,340	462,181	0	16,560	0	(188,508)	0	(188,508)	0	L	09/24/2014.
747301 10 9	QUAD GRAPHICS INC			13,782.000	128,173	9.300	128,173	461,579	0	16,538	0	(188,262)	0	(188,262)	0	L	09/24/2014.
89417E 10 9	TRAVELERS COS INC	LS		99.000	11,173	112.860	11,173	2,939	0	236	0	694	0	694	0	L	03/01/2007.
89417E 10 9	TRAVELERS COS INC			1.000	113	112.860	113	30	0	2	0	7	0	7	0	L	03/01/2007.
91529Y 10 6	UNUMPROVIDENT CORP	LS		99.000	3,296	33.290	3,296	3,777	0	69	0	(157)	0	(157)	0	L	07/06/1999.
91529Y 10 6	UNUMPROVIDENT CORP			1.000	33	33.290	33	38	0	1	0	(2)	0	(2)	0	L	07/06/1999.
656568 50 8	NORTEL NETWORKS CORPORATION		A	76.000	0	0.001	0	0	0	0	0	0	0	0	0	U	07/17/2008.
456837 10 3	ING GROEP NV	LS	R	103.000	1,386	13.460	1,386	85	0	34	0	50	0	50	0	L	09/29/2003.
456837 10 3	ING GROEP NV		R	2.010	27	13.460	27	2	0	1	0	1	0	1	0	L	09/29/2003.
70175R 10 2	PARMALAT SPA-144A SPON GDR		F	15,406.000	39,997	2.596	39,997	0	0	176	0	(4,557)	0	(4,557)	0	L	02/22/2010.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					38,064,522	XXX	38,064,522	35,443,915	5,821	1,519,561	0	(233,241)	0	(233,241)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
61411* 10 5	MONTGOMERY RE			250,000.000	0	0.000	0	250,000	0	10,000,000	0	0	0	0	0		12/15/2008.
000000 00 0	NATIONAL SEC LIFE & ANNUITY CO			10,000.000	32,180,041	3,218.004	32,180,041	30,655,710	0	0	0	1,559,887	0	1,559,887	0		12/15/2011.
000000 00 0	CAMARGO RE INC			250,000.000	20,250,000	81.000	20,250,000	20,250,000	0	0	0	0	0	0	0		12/31/2015.
67740* 10 4	OHIO NATIONAL LIFE ASSURANCE			3,200.000	281,507,615	87,971.130	281,507,615	119,926,265	0	29,000,000	0	(14,512,575)	0	(14,512,575)	0		08/17/1979.
67741# 10 9	OHIO NATIONAL EQUITIES INC			3,330.000	9,717,529	2,918.177	9,717,529	8,330,000	0	2,013,000	0	(787,000)	0	(787,000)	0	U	10/23/1998.
67741@ 10 1	OHIO NATIONAL INVESTMENTS INC			10.000	0	0.000	0	10,000	0	8,500,000	0	0	0	0	0	U	02/13/1996.
000000 00 0	KENWOOD RE INC			250,000.000	0	0.000	0	5,000,000	0	0	0	0	0	0	0		12/31/2013.
68215@ 10 6	THE O N EQUITY SALES CO			33,600.000	5,144,754	153.118	5,144,754	1,390,000	0	0	0	1,413,939	0	1,413,939	0	U	05/28/1999.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					348,799,939	XXX	348,799,939	185,811,975	0	49,513,000	0	(12,325,749)	0	(12,325,749)	0	XXX	XXX
9799999. Total - Common Stock					386,864,461	XXX	386,864,461	221,255,890	5,821	51,032,561	0	(12,558,990)	0	(12,558,990)	0	XXX	XXX
9899999. Total Common and Preferred Stock					420,661,695	XXX	421,604,861	255,053,124	39,571	52,962,505	0	(12,558,990)	0	(12,558,990)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....5, the total $ value (included in Column 8) of all such issues $.....15,874,525.

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10		10/26/2015	Wells Fargo Securities		5,998,080	5,998,128	15,558
3136AB MY 6	FANNIE MAE 2012-148 VB		10/15/2015	Various		10,138,828	10,000,000	17,083
0599999.	Total - Bonds - U.S. Government					16,136,908	15,998,128	32,641
Bonds - U.S. States, Territories and Possessions								
13034P UH 8	CALIFORNIA ST HSG FIN AGY REV		04/08/2015	J P Morgan & Co		3,000,000	3,000,000	0
13034P UJ 4	CALIFORNIA ST HSG FIN AGY REV		04/08/2015	J P Morgan & Co		3,000,000	3,000,000	0
196479 XM 6	COLORADO HSG & FIN AUTH		01/16/2015	J P Morgan & Co		2,855,000	2,855,000	0
20772J ZP 0	STATE OF CONNECTICUT G.O		03/13/2015	Citi		3,000,000	3,000,000	0
432275 AJ 4	HILLBOROUGH CNTY FL AVIATION		08/19/2015	Citi		2,785,000	2,785,000	0
485429 Z2 3	KANSAS ST DEV FIN AUTH REV		08/13/2015	Bank of America		2,500,000	2,500,000	0
58506Y AK 8	MEDSTAR HEALTH INC 3.099% 08/15/25		01/29/2015	J P Morgan & Co		2,000,000	2,000,000	0
58506Y AM 4	MEDSTAR HEALTH INC 3.399% 08/15/27		01/29/2015	J P Morgan & Co		2,000,000	2,000,000	0
605581 FF 9	STATE OF MISSISSIPPI 3.729% 10/01/32		02/04/2015	Ryan Beck & Co		3,000,000	3,000,000	0
646108 QL 7	NEW JERESEY HOUSING 2015 SERIES E		03/06/2015	Citi		3,000,000	3,000,000	0
646136 XS 5	NEW JERSEY ST TRANSPRTN TRUST		08/14/2015	Various		6,403,353	6,130,000	60,248
64972C FS 7	NY HSG DEV CORP MF HSG REV 2014 Series H		12/03/2015	Wells Fargo Securities		5,025,000	5,000,000	22,200
650119 AP 5	NEW YORK UNIVERSITY 3.271% 07/01/27		04/10/2015	Morgan Stanley & Co		2,000,000	2,000,000	0
650119 AQ 3	NEW YORK UNIVERSITY 3.421% 07/01/28		04/10/2015	Morgan Stanley & Co		2,000,000	2,000,000	0
65819W AK 9	NORTH CAROLINA ST ESTRN PWR		07/16/2015	Bank of America		3,000,000	3,000,000	0
658203 Z2 3	NORTH CAROLINA ST MUNI PWR AGY		07/09/2015	Morgan Stanley & Co		2,000,000	2,000,000	0
67756D FA 9	UNIVERSITY OF DAYTON 3.900% 12/01/27		03/04/2015	Wells Fargo Securities		1,765,000	1,765,000	0
709193 LY 0	PENNSYLVANIA ST INDL DEV AUTH		04/02/2015	Morgan Stanley & Co		7,000,000	7,000,000	0
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA		06/25/2015	Citi		3,113,190	3,000,000	0
86768M AQ 5	SUNRISE FL SPL ASSMNT 4.800% 05/01/25		02/26/2015	Citi		1,000,000	1,000,000	0
91417K N3 1	UNIV OF COLORADO CO ENTERPRISE		01/16/2015	Ryan Beck & Co		2,500,000	2,500,000	0
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A		10/29/2015	Wells Fargo Securities		4,957,705	4,957,705	4,028
1799999.	Total - Bonds - U.S. States, Territories & Possessions					67,904,248	67,492,705	86,476
Bonds - U.S. Special Revenue and Special Assessment								
05490R AA 4	BANC OF AMERICA MERRILL LYNCH 2015-ASTR		07/24/2015	Bank of America		5,145,060	5,000,000	9,017
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28		02/03/2015	Robert Baird		3,690,865	3,432,365	1,669
3137BJ MX 8	FREDDIE MAC 4468 UB 3.500% 08/15/44		07/20/2015	KGS - Alpha Capital		3,509,733	3,455,737	7,391
3137BK GJ 3	FHLMC MULTIFAMILY STRUCTURED P K151 A2		07/08/2015	J P Morgan & Co		6,119,742	6,000,000	11,897
3137BK GK 0	FHLMC MULTIFAMILY STRUCTURED P K151 A3		07/08/2015	J P Morgan & Co		4,079,592	4,000,000	8,192
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1		07/23/2015	Credit Suisse First Boston		5,639,091	5,547,215	15,640
38378N F3 2	GNMA 2014-50 C 3.400% 02/16/47		03/26/2015	Cantor		7,242,813	7,000,000	19,833
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/38		07/09/2015	KGS - Alpha Capital		5,888,820	5,844,983	6,860
61765D AT 5	MORGAN STANLEY CAPITAL I TRUST 2015-MS1		06/25/2015	Morgan Stanley & Co		3,029,811	3,000,000	2,048
914692 X6 0	UNIV OF NEW MEXICO HOSPITAL		05/07/2015	RBC Capital Markets		2,500,000	2,500,000	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					46,845,527	45,780,300	82,547
Bonds - Industrial and Miscellaneous								
00003# AB 9	A&E TELEVISION NETWORKS LLC		10/07/2015	CRT Capital Group		3,542,315	3,500,000	18,352
0010EP AN 8	AEP TEXAS CENTRAL CO 144A		09/15/2015	Suntrust Robinson Humphrey		1,980,420	2,000,000	0
00206R CM 2	AT&T INC 3.000% 06/30/22		04/23/2015	J P Morgan & Co		2,999,100	3,000,000	0
00287Y AQ 2	ABBVIE INC 3.600% 05/14/25		05/05/2015	Bank of America		2,994,750	3,000,000	0
00724F AC 5	ADOBE SYSTEMS INC 3.250% 02/01/25		01/21/2015	Bank of America		2,967,840	3,000,000	0
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4		03/13/2015	J P Morgan & Co		4,408,828	4,344,341	10,137

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
015271 AG 4	ALEXANDRIA REAL ESTATE EQUITIE		04/28/2015	US Bancorp		2,098,880	2,000,000	22,750
023770 AA 8	AMERICAN AIRLINE 15-1 B PTT 2015-1 A		03/02/2015	Credit Suisse		3,919,124	3,919,124	0
023770 AB 6	AMERICAN AIRLINE 15-1 B PTT 2015-1 B		03/02/2015	Credit Suisse		959,077	959,077	0
02377B AB 2	AMERICAN AIRLINES 2015-2 AA		09/10/2015	Morgan Stanley & Co		3,000,000	3,000,000	0
025816 BL 2	AMERICAN EXPRESS 4.900% Perpet		02/25/2015	Citigroup		2,000,000	2,000,000	0
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A		02/26/2015	Goldman Sachs & Co		2,963,982	2,964,102	0
03040W AL 9	AMERICAN WATER CAP CORP		08/10/2015	J P Morgan & Co		1,993,340	2,000,000	30,600
038222 AJ 4	APPLIED MATERIALS INC 3.900% 10/01/25		09/21/2015	J P Morgan & Co		2,989,140	3,000,000	0
04364F AE 8	ASCENTIUM EQUIPMENT RECEIVABLE 2015-1A C		02/26/2015	Credit Suisse First Boston		3,498,969	3,500,000	0
04390A AE 7	ASCENTIUM EQUIPMENT RECEIVABLE 2015-2A C		10/22/2015	Bank of America		2,829,309	2,830,000	0
05464P AB 8	AXIS EQUIPMENT FINANCE REC LLC 2015-1 B		04/16/2015	Wells Fargo Securities		1,999,560	1,999,973	0
05490P AC 4	BCC FUNDING CORP 2015-1 B		06/17/2015	Wells Fargo Securities		2,499,947	2,500,000	0
05490P AD 2	BCC FUNDING CORP 2015-1 C		06/17/2015	Wells Fargo Securities		2,349,957	2,350,000	0
05490T AA 0	BBCCRE TRUST 2015-GTP A		08/07/2015	Barclays Capital Inc		5,149,940	5,000,000	7,712
05547H AC 5	BARCLAYS COMM MTG SECURITIES 2015-SRCH A		12/04/2015	Barclays Capital Inc		7,827,422	7,600,000	7,974
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A		01/22/2015	BB&T Capital Markets		4,073,291	4,073,615	0
064058 AD 2	BANK OF NEW YORK MELLON		10/13/2015	Various		2,992,500	3,000,000	23,100
070101 F# 2	BASIN ELECTRIC POWER COOP 2015 SERIES A		07/07/2015	Goldman Sachs & Co		5,000,000	5,000,000	0
07177M AA 1	BAXALTA INC 144A 4.000% 06/23/25		06/18/2015	Citi		1,986,480	2,000,000	0
099724 AJ 5	BORGWARNER INC 3.375% 03/15/25		03/09/2015	Bank of America		1,995,960	2,000,000	0
111320 AH 0	BROADCOM CORP-CL A 3.500% 08/01/24		07/22/2015	RW Baird		3,478,750	3,500,000	59,403
12592F AA 3	COMM MORTGAGE TRUST 2014-277P A		02/10/2015	Deutsche Bank Securities		10,542,578	10,000,000	12,038
12592T AA 3	COMM MORTGAGE TRUST 2015-3BP A		02/11/2015	Deutsche Bank Securities		5,078,906	5,000,000	7,945
12649A AC 3	CREDIT SUISSE MORTGAGE TRUST 2014-USA A2		02/17/2015	Wells Fargo Securities		5,335,938	5,000,000	10,432
134429 BA 6	CAMPBELL SOUP COMPANY 3.300% 03/19/25		03/16/2015	Credit Suisse		3,994,600	4,000,000	0
14040H BH 7	CAPITAL ONE FINANCIAL CORP		05/11/2015	J P Morgan & Co		1,000,000	1,000,000	0
14040H BJ 3	CAPITAL ONE FINANCIAL CORP		10/26/2015	Credit Suisse		1,999,840	2,000,000	0
15137J AC 6	CENT CLO LP 2015-23A A2B		03/19/2015	Bank of America		5,000,000	5,000,000	0
161175 AM 6	CCO SAFARI II LLC 144A		07/09/2015	Goldman Sachs & Co		2,500,000	2,500,000	0
165167 CQ 8	CHESAPEAKE ENERGY CORP		12/23/2015	Taxable Exchange		485,000	1,000,000	0
172967 JM 4	CITIGROUP INC SERIES P		04/20/2015	Citi		2,500,000	2,500,000	0
17320Q AG 4	CITIGROUP COMMERICAL MORTGAGE 2013-375P		02/20/2015	Credit Suisse First Boston		10,272,656	10,000,000	23,451
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1		03/31/2015	Citi		4,367,428	4,309,449	15,083
198280 AE 9	COLUMBIA PIPELINE GROUP 144A		05/19/2015	J P Morgan & Co		2,995,410	3,000,000	0
20030N BN 0	COMCAST CORP 3.375% 08/15/25		05/19/2015	Citi		2,996,250	3,000,000	0
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5		09/01/2015	Interest Capitalization		0	0	0
22822R BD 1	CROWN CASTLE TOWERS LLC 144A		04/30/2015	Morgan Stanley & Co		3,500,000	3,500,000	0
22970* AA 8	BGS BNSF Series 2015-1 CTL PT		03/12/2015	Bostonia Global Securities		2,974,410	2,974,410	0
233046 AC 5	DB MASTER FINANCE LLC 2015-1A A2I		01/22/2015	Guggenheim Capital		4,962,500	4,962,500	0
23306N AG 7	DBWF 2015-LCM MORTGAGE TRUST 2015-LCM		06/17/2015	Deutsche Bank Securities		4,826,357	5,000,000	11,404
23317H AD 4	DDR CORP 3.625% 02/01/25		01/12/2015	Deutsche Bank Securities		2,977,800	3,000,000	0
235851 AQ 5	DANAHER CORP 3.350% 09/15/25		09/10/2015	Citi		1,497,855	1,500,000	0
24703B AE 5	DELL EQUIPMENT FINANCE TRUST 2015-1 C		04/15/2015	Bank of America		4,998,785	5,000,000	0
24703C AF 0	DELL EQUIPMENT FINANCE TRUST 2015-2 C		10/21/2015	Barclays		2,499,745	2,500,000	0
24736X AA 6	DELTA AIR LINES 2015-1 AA 2015-1 AA		08/10/2015	Morgan Stanley & Co		1,000,000	1,000,000	0
24736Y AA 4	DELTA AIR LINES 2015-1 A 2015-1 A		08/10/2015	Morgan Stanley & Co		1,000,000	1,000,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
24821V AA 6	DENALI BORROWER/FIN CORP 144A		05/04/2015	Bank of America		2,677,500	2,500,000	7,656
25179M AP 8	DEVON ENERGY CORPORATION		03/23/2015	Barclays Capital Inc		5,068,200	5,000,000	59,132
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A		07/23/2015	Credit Suisse First Boston		2,236,996	2,237,224	0
25389J AL 0	DIGITAL REALTY TRUST LP		06/18/2015	Citi		1,488,540	1,500,000	0
25400L AC 0	DIGITAL DELTA HOLDINGS 144A		09/23/2015	Citi		4,000,000	4,000,000	0
25755T AD 2	DOMINOS PIZZA MASTER ISSUER 2015-1A A2I		10/14/2015	Guggenheim Capital		5,000,000	5,000,000	0
26207V AF 4	DRIVE AUTORECEIVABLES TRUST 2015-C C		07/15/2015	Citi		3,999,342	4,000,000	0
26875P AM 3	EOG RESOURCES INC 3.150% 04/01/25		03/12/2015	Wells Fargo Securities		1,999,980	2,000,000	0
28618X AB 8	ELEMENT RAIL LEASING LLC 2015-1A A2		02/26/2015	Credit Suisse		4,000,000	4,000,000	0
292480 AH 3	ENABLE MIDSTREAM PARTNER		12/22/2015	Tax Free Exchange		995,002	1,000,000	4,008
29273R BD 0	ENERGY TRANSFER PARTNERS		03/05/2015	U B S		999,180	1,000,000	0
29277V AA 4	ENTERGY NEW ORLEANS STORE RCVY		07/14/2015	Citi		4,998,780	5,000,000	0
29379V BH 5	ENTERPRISE PRODUCTS OPERATING		05/04/2015	Wells Fargo Securities		2,989,050	3,000,000	0
29717P AP 2	ESSEX PORTFOLIO LP 3.500% 04/01/25		03/10/2015	Wells Fargo Securities		3,989,880	4,000,000	0
30291J AJ 2	FREMF MORTGAGE TRUST 2013-K29 B		11/09/2015	Bank of America Merrill Lynch		2,917,969	3,000,000	3,481
3136AF VV 3	FANNIE MAE 2013-66 VM 3.000% 04/25/32		07/02/2015	Brean Capital		2,452,933	2,511,000	1,465
3136AL CF 6	FANNIE MAE 2015-63 VG 3.500% 05/25/31		07/20/2015	Nomura Securities		2,320,313	2,250,000	4,813
3136AL H3 8	FANNIE MAE 2014-79 LC 3.000% 09/25/44		07/20/2015	KGS - Alpha Capital		1,905,396	1,953,000	3,581
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27		01/30/2015	Raymond James & Associates		2,380,863	2,264,792	576
31428X BC 9	FEDEX CORP 3.200% 02/01/25		01/06/2015	Bank of America		2,995,350	3,000,000	0
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3		03/02/2015	Barclays Capital Inc		2,034,313	1,995,647	776
337738 AP 3	FISERV INC 3.850% 06/01/25		05/19/2015	Bank of America		2,997,990	3,000,000	0
340711 AW 0	FLORIDA GAS TRANSMISSION 144A		07/07/2015	J P Morgan & Co		2,993,250	3,000,000	0
36164N FG 5	GE CAPITAL INTL FUNDING		10/26/2015	Taxable Exchange		2,245,000	2,245,000	0
38013G AF 6	GM FINAN AUTO LEASING TRUST 2015-2 C		06/11/2015	J P Morgan & Co		1,999,632	2,000,000	0
38141G VR 2	GOLDMAN SACHS GROUP INC		10/16/2015	Goldman Sachs & Co		2,979,000	3,000,000	0
40414L AN 9	HCP INC 4.000% 06/01/25		05/14/2015	Wells Fargo Securities		3,469,410	3,500,000	0
406216 BG 5	HALLIBURTON CO 3.800% 11/15/25		11/05/2015	Credit Suisse		997,190	1,000,000	0
421946 AJ 3	HEALTH CARE REALTY TR 3.875% 05/01/25		04/15/2015	J P Morgan & Co		1,998,340	2,000,000	0
42217K BF 2	HEALTH CARE REIT INC 4.000% 06/01/25		06/03/2015	U B S		2,492,885	2,500,000	2,000
42770L AA 1	HERO FUNDING TRUST 2015-1A A		04/22/2015	Deutsche Bank Securities		3,692,381	3,694,051	0
42824C AP 4	HEWLETT-PACKARD ENTERPRISE CO 144A		09/30/2015	Goldman Sachs & Co		2,493,125	2,500,000	0
44107T AW 6	HOST HOTELS & RESORTS LP		10/08/2015	Bank of America		996,800	1,000,000	0
44217N AC 0	HOUSTON GALLERIA MALL TRUST 2015-A A1		03/26/2015	J P Morgan & Co		6,051,563	6,000,000	15,433
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2		10/15/2015	Barclays		12,400,239	12,400,239	0
458140 AS 9	INTEL CORP 3.700% 07/29/25		07/22/2015	Bank of America		998,510	1,000,000	0
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A		03/25/2015	Credit Suisse First Boston		2,919,972	2,921,821	0
49427R AL 6	KILROY REALTY LP 4.375% 10/01/25		09/09/2015	Bank of America		1,988,880	2,000,000	0
50540R AQ 5	LABORATORY CORP OF AMERICA HLD		01/21/2015	Wells Fargo Securities		3,994,000	4,000,000	0
52177E AF 4	LEAF II RECEIVABLES FNDG LLC 2015-1 C		04/23/2015	Credit Suisse First Boston		2,249,978	2,250,000	0
526057 BV 5	LENNAR CORP 4.750% 05/30/25		04/21/2015	Citi		1,000,000	1,000,000	0
53621@ AB 2	LION INDUSTRIAL TRUST SR UNSEC NOTES		09/28/2015	Bank of America		4,000,000	4,000,000	0
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A		04/24/2015	Deutsche Bank Securities		1,853,809	1,853,809	0
539830 BE 8	LOCKHEED MARTIN CORP 2.900% 03/01/25		02/12/2015	J P Morgan & Co		4,985,700	5,000,000	0
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1		01/23/2015	Credit Suisse		2,715,542	2,715,711	0
556227 AA 4	MADISON AVENUE TRUST 2015-11MD A		09/15/2015	Deutsche Bank Securities		2,028,417	2,000,000	5,530

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
556227 AE 6	MADISON AVENUE TRUST 2015-11MD B		09/15/2015	Deutsche Bank Securities		3,990,519	4,000,000	11,059
55818X AE 3	MADISON PARK FUNDING LTD 2015-16A A2B		02/27/2015	Bank of America		5,000,000	5,000,000	0
565849 AL 0	MARATHON OIL 3.850% 06/01/25		06/01/2015	J P Morgan & Co		2,993,130	3,000,000	0
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A		09/30/2015	No Broker		0	22,875	0
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A		09/30/2015	Interest Capitalization		2,897	2,897	0
58013M EY 6	MCDONALDS CORPORATION 3.700% 01/30/26		12/02/2015	Morgan Stanley & Co		1,993,520	2,000,000	0
580645 AH 2	MCGRAW HILL COS INC 4.000% 06/15/25		12/14/2015	Tax Free Exchange		2,912,689	3,000,000	66,000
581760 AS 4	MCLAREN HEALTH CARE CORP		03/18/2015	J P Morgan & Co		1,000,000	1,000,000	0
585055 BS 4	MEDTRONIC INC 3.500% 03/15/25		09/02/2015	Tax Free Exchange		974,718	1,000,000	16,236
58933Y AR 6	MERCK & COMPANY 2.750% 02/10/25		02/11/2015	Various		9,958,330	10,000,000	1,910
59048@ AA 6	MESA AIRLINES 2015-1 A EETC		12/14/2015	Goldman Sachs & Co		4,000,000	4,000,000	0
61761J ZN 2	MORGAN STANLEY 3.950% 04/23/27		04/20/2015	Morgan Stanley & Co		1,992,800	2,000,000	0
61764B AG 8	MORGAN STANLEY CAPITAL I TRUST 2014-150E		10/07/2015	Credit Suisse		8,460,000	8,000,000	10,699
61945C AC 7	MOSAIC CO 4.250% 11/15/23		11/30/2015	Deutsche Banc Alex Brown		2,012,580	2,000,000	4,250
626717 AF 9	MURPHY OIL CORP 3.700% 12/01/22		04/17/2015	Morgan Stanley & Co		3,830,920	4,000,000	57,967
65251J AA 5	NEWSTAR COMMERCIAL LEASING FDG 2015-1A A		08/21/2015	Wells Fargo Securities		6,360,140	6,376,236	0
674599 CG 8	OCCIDENTAL PETE CORP 3.500% 06/15/25		06/18/2015	J P Morgan & Co		1,994,840	2,000,000	0
68268E AA 1	ONEMAIN FINANCIAL ISSUANCE TRU 2014-2A A		02/05/2015	Citi		5,017,188	5,000,000	2,215
68268N AP 8	ONEOK PARTNERS LP 4.900% 03/15/25		03/17/2015	J P Morgan & Co		1,995,800	2,000,000	0
68389X BC 8	ORACLE CORP 2.950% 05/15/25		04/28/2015	J P Morgan & Co		5,972,580	6,000,000	0
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A		10/21/2015	Bank of America		3,822,556	3,823,181	0
723787 AK 3	PIONEER NATURAL RESOURCE		02/13/2015	Various		5,053,834	5,000,000	9,379
74005P BN 3	PRAXAIR INC 2.650% 02/05/25		01/29/2015	Wells Fargo Securities		2,988,510	3,000,000	0
740189 AM 7	PRECISION CASTPARTS CORP		06/01/2015	Citi		3,991,840	4,000,000	0
741503 AW 6	PRICELINE GROUP INC 3.650% 03/15/25		03/10/2015	Various		4,989,590	5,000,000	0
747525 AF 0	QUALCOMM INC 3.450% 05/20/25		05/13/2015	Goldman Sachs & Co		1,992,800	2,000,000	0
75620T AG 3	RECETTE CLO LLC 2015-1A B2		08/19/2015	Bank of America		5,000,000	5,000,000	0
761713 BG 0	REYNOLDS AMERICAN INC 4.450% 06/12/25		06/09/2015	J P Morgan & Co		1,495,455	1,500,000	0
78413M AE 8	SFAVE COMMERCIAL MTGE SEC TR 2015-5AVE A		02/03/2015	Bank of America		4,159,556	4,000,000	4,604
78448Q AB 4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A		07/23/2015	Barclays		1,990,782	2,000,000	0
80284B AF 1	SANTANDER DRIVE AUTO REC TRUST 2015-2 C		04/15/2015	Ryan Beck & Co		4,498,826	4,500,000	0
806851 AG 6	SCHLUMBERGER HLDGS CORP 144A		12/10/2015	Bank of America		7,994,800	8,000,000	0
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1		07/06/2015	Wells Fargo Securities		1,038,160	1,040,111	803
83416W AB 9	SOLAR STAR FUNDING LLC 144A		03/04/2015	Citi		3,000,000	3,000,000	0
845467 AL 3	SOUTHWESTERN ENRG CO 4.950% 01/23/25		01/20/2015	Bank of America		6,984,740	7,000,000	0
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A		05/08/2015	U B S		2,839,313	2,839,313	0
84858D AA 6	SPIRIT AIR 2015- A PASS THRU TRUST		07/28/2015	Citi		1,000,000	1,000,000	0
84858E AA 4	SPIRIT AIR 2015-1 B PASS THRU TRUST		07/28/2015	Citi		1,000,000	1,000,000	0
87264A AK 1	T-MOBILE USA INC 6.250% 04/01/21		09/17/2015	Deutsche Bank Securities		1,027,500	1,000,000	29,688
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A		07/21/2015	Bank of America		5,100,333	5,100,333	1,853
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1		01/14/2015	Bank of America		4,272,711	4,155,662	16,507
90117P AC 9	1211 AVENUE OF THE AMERICAS TR 2015-1211		08/07/2015	J P Morgan & Co		5,149,970	5,000,000	14,085
90131H AM 7	21ST CENTURY FOX AMERICA		04/06/2015	Tax Free Exchange		508,022	510,000	6,545
90131H AQ 8	21ST CENTURY FOX AMERICA		04/06/2015	Tax Free Exchange		4,005,391	4,000,000	25,500
90131H BQ 7	21ST CENTURY FOX AMERICA		04/06/2015	Tax Free Exchange		3,861,913	3,500,000	30,494
907818 ED 6	UNION PACIFIC CORP 3.250% 08/15/25		07/22/2015	Various		5,460,810	5,500,000	10,292

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91324P CP 5	UNITEDHEALTH GROUP INC		07/20/2015	J P Morgan & Co		1,994,580	2,000,000	0
920355 AH 7	VALSPAR CORP 3.300% 02/01/25		01/15/2015	Wells Fargo Securities		2,992,350	3,000,000	0
920355 AK 0	VALSPAR CORP 3.950% 01/15/26		07/22/2015	Bank of America		1,742,300	1,750,000	0
92277G AE 7	VENTAS REALTY LP 3.500% 02/01/25		01/07/2015	Bank of America		1,993,260	2,000,000	0
92277G AG 2	VENTAS REALTY LP 4.125% 01/15/26		07/09/2015	U B S		1,984,360	2,000,000	0
92345Y AD 8	VERISK ANALYTICS INC 4.000% 06/15/25		05/11/2015	Bank of America		3,978,520	4,000,000	0
92927K A@ 1	WABCO HOLDINGS INC SERIES B		06/25/2015	Mitsubishi UFJ Securities		2,000,000	2,000,000	0
949458 AA 1	WELK RESORTS LLC 2015-AA A		06/02/2015	Bank of America		2,614,450	2,614,665	0
949746 RN 3	WELLS FARGO & COMPANY SERIES U		01/15/2015	Wells Fargo Securities		4,000,000	4,000,000	0
95058X AA 6	WENDYS FUNDING LLC 2015-1A A2I		05/19/2015	Guggenheim Capital		7,980,000	7,980,000	0
96033B AA 2	WESTGATE RESORTS 2015-1A A		02/20/2015	Amherst Securities		2,256,914	2,257,681	0
96033B AC 8	WESTGATE RESORTS 2015-1A B		02/20/2015	Amherst Securities		1,127,238	1,128,841	0
96033L AA 0	WESTGATE RESORTS 2015-2A A		11/18/2015	Amherst Securities		2,909,272	2,913,141	0
96033L AB 8	WESTGATE RESORTS 2015-2A B		11/18/2015	Amherst Securities		2,908,590	2,913,141	0
96042D AJ 8	WESTLAKE AUTO RECEIVEABLES TR 2015-3A C		10/09/2015	J P Morgan & Co		4,999,209	5,000,000	0
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4		02/05/2015	J P Morgan & Co		5,756,269	5,632,185	9,856
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39		02/15/2015	Goldman Sachs & Co		6,598,900	6,598,900	2,681
009088 AA 3	AIR CANADA 2015-2AA 3.750% 12/15/27	A	12/01/2015	Morgan Stanley & Co		2,000,000	2,000,000	0
009088 AB 1	AIR CANADA 2015-2A 4.125% 12/15/27	A	12/01/2015	Morgan Stanley & Co		2,000,000	2,000,000	0
009090 AA 9	AIR CANADA 2015-A1 PTT	A	03/11/2015	Morgan Stanley & Co		4,005,000	4,000,000	0
009090 AB 7	AIR CANADA 2015-A1 PTT	A	03/11/2015	Morgan Stanley & Co		1,000,000	1,000,000	0
559222 AQ 7	MAGNA INTERNATIONAL INC	A	01/26/2015	Barclays Capital Inc		5,153,050	5,000,000	22,153
73755L AM 9	POTASH CORP OF SASKATCHEWAN	A	03/23/2015	Bank of America		1,990,400	2,000,000	0
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G	A	10/28/2015	Tax Free Exchange		1,486,436	1,486,436	0
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G	A	11/19/2015	Direct		0	94,109	0
00176J AE 6	AMERICAN MONEY MANAGEMENT CORP 2015-16 A	R	04/10/2015	Jeffries & Co		2,000,000	2,000,000	0
00507U AS 0	ACTAVIS FUNDING SCS 3.800% 03/15/25	R	03/03/2015	J P Morgan & Co		1,992,900	2,000,000	0
05616N AE 4	BABSON CLO LTD 2015-2A B2	F	07/23/2015	Bank of America		7,000,000	7,000,000	0
12626P AM 5	CRH AMERICA INC 144A 3.875% 05/18/25	R	05/12/2015	Bank of America		3,495,695	3,500,000	0
12656* AJ 1	CSLB HOLDINGS INC GUARANTEED SNR NOTES	F	10/08/2015	Citi		3,000,000	3,000,000	0
14311M AL 0	CARLYLE GLOBAL MKT STRATEGIES 2015-3A A2	F	06/30/2015	J P Morgan & Co		2,000,000	2,000,000	0
26824K AA 2	EADS FINANCE B.V. 144A	F	07/21/2015	Brean Capital		1,918,920	2,000,000	14,550
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	F	01/05/2015	Bank of America		2,830,078	2,812,500	7,852
29358Q AE 9	ENSCO PLC 5.200% 03/15/25	F	03/04/2015	Deutsche Bank Securities		1,992,440	2,000,000	0
494386 AB 1	KIMBERLY-CLARK DE MEXICO 144A	R	04/21/2015	Barclays Capital Inc		2,370,150	2,250,000	3,800
494386 AC 9	KIMBERLY-CLARK DE MEXICO 144A	F	03/06/2015	Citi		2,979,820	3,000,000	0
51817T AA 0	LATAM AIRLINES 2015-1 A 144A	F	05/14/2015	Citi		3,000,000	3,000,000	0
65504L AN 7	NOBLE HOLDING INTL LTD	F	03/11/2015	J P Morgan & Co		2,991,600	3,000,000	0
71645W AP 6	PETROBRAS INTERNATIONAL FIN CO	F	03/05/2015	Citi		949,140	1,000,000	7,986
77578J AB 4	ROLLS-ROYCE PLC 144A 3.625% 10/14/25	R	10/06/2015	Bank of America		1,998,000	2,000,000	0
87124V AE 9	SYDNEY AIRPORT FINANCE 144A	F	04/23/2015	Bank of America		1,981,560	2,000,000	0
87656X A# 8	TATE & LYLE INTL FINANCE	F	10/29/2015	Barclays		6,000,000	6,000,000	0
G7332# AF 0	RRPF ENGINE LEASING LIMITED SENIOR SECUR	F	04/13/2015	Barclays Capital Inc		4,000,000	4,000,000	0
L9082* AG 4	TRAFIGURA BEHEER BV SERIES A	F	09/29/2015	Tax Free Exchange		4,000,000	4,000,000	0
L9082* AH 2	TRAFIGURA BEHEER BV SERIES B	F	09/29/2015	Tax Free Exchange		3,000,000	3,000,000	0
N3386# AN 9	FUGRO N.V. SERIES B 5.780% 08/17/21	F	08/17/2015	Tax Free Exchange		1,366,686	1,366,686	0
N3386# AP 4	FUGRO N.V. SERIES C 5.880% 08/17/23	F	08/17/2015	Tax Free Exchange		683,342	683,342	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
N9061# AB 4	VTTI MLP B.V. 4.870% 12/15/25	F	12/15/2015	Citi		2,000,000	2,000,000	0
Q3920# AJ 8	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A	F	08/11/2015	Citi		3,000,000	3,000,000	0
Q9396# AB 7	VICTORIA PWR NETWORKS SERIES B	F	05/12/2015	Tax Free Exchange		3,500,000	3,500,000	0
Q9396# AE 1	VICTORIA PWR NETWORKS SERIES C	F	06/03/2015	Tax Free Exchange		3,000,000	3,000,000	0
3899999.	Total - Bonds - Industrial and Miscellaneous					624,007,631	621,931,120	757,796
Bonds - Hybrid Securities								
00206R CN 0	AT&T INC 3.400% 05/15/25		04/23/2015	J P Morgan & Co		5,982,240	6,000,000	0
4899999.	Total - Bonds - Hybrid Securities					5,982,240	6,000,000	0
8399997.	Total - Bonds - Part 3					760,876,554	757,202,253	959,460
8399998.	Total - Bonds - Summary Item from Part 5					38,213,850	38,310,163	14,462
8399999.	Total - Bonds					799,090,404	795,512,416	973,922
Preferred Stocks - Industrial and Miscellaneous								
78409G 20 6	SCE TRUST IV SERIES J PFD 5.375%		08/17/2015	Morgan Stanley & Co	80,000.000	2,000,000	0.00	0
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					2,000,000	XXX	0
8999997.	Total - Preferred Stocks - Part 3					2,000,000	XXX	0
8999999.	Total - Preferred Stocks					2,000,000	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
000000 00 0	CAMARGO RE CAPTIVE INC		12/31/2015	Direct	250,000.000	250,000	XXX	0
000000 00 0	CAMARGO RE CAPTIVE INC		12/31/2015	Capital Contribution		20,000,000	XXX	0
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					20,250,000	XXX	0
9799997.	Total - Common Stocks - Part 3					20,250,000	XXX	0
9799999.	Total - Common Stocks					20,250,000	XXX	0
9899999.	Total - Preferred and Common Stocks					22,250,000	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					821,340,404	XXX	973,922

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - U.S. Government																				
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889	..	12/01/2015.	Paydown		270,981	270,981	289,230	288,551	0	(17,570)	0	(17,570)	0	270,981	0	0	0	4,481	03/01/2043.
3136AA 3R 4	FANNIE MAE 2012-149 LV	..	12/01/2015.	Paydown		202,386	202,386	208,458	206,702	0	(4,316)	0	(4,316)	0	202,386	0	0	0	3,304	03/25/2036.
3136AA MC 6	FANNIE MAE 2012-139 WV	..	12/01/2015.	Paydown		76,345	76,345	74,037	74,382	0	1,962	0	1,962	0	76,345	0	0	0	1,246	02/25/2036.
36216X PL 9	GNMA I SF POOL# 177827	..	12/01/2015.	Paydown		1,043	1,043	1,035	1,039	0	4	0	4	0	1,043	0	0	0	46	11/15/2016.
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L	..	12/15/2015.	Redemption 100.0000		417,488	417,488	417,488	417,488	0	0	0	0	0	417,488	0	0	0	10,774	06/15/2030.
38373M 2F 6	GNMA 2008-80 IO 1.069% 04/16/50	..	12/01/2015.	Paydown		0	0	144,424	138,399	0	(138,399)	0	(138,399)	0	0	0	0	0	21,806	04/16/2050.
38373M 3S 7	GNMA 2008-86 IO 0.431% 10/16/48	..	12/01/2015.	Paydown		0	0	125,192	123,498	0	(123,498)	0	(123,498)	0	0	0	0	0	67,207	10/16/2048.
38373M 7D 6	GNMA 2009-37 IO 0.910% 05/16/49	..	12/01/2015.	Paydown		0	0	44,233	43,113	0	(43,113)	0	(43,113)	0	0	0	0	0	15,962	05/16/2049.
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32	..	12/01/2015.	Paydown		2,540,029	2,540,029	2,483,749	2,516,436	0	23,593	0	23,593	0	2,540,029	0	0	0	73,661	11/20/2032.
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32	..	12/01/2015.	Paydown		644,364	644,364	669,131	651,360	0	(6,996)	0	(6,996)	0	644,364	0	0	0	20,864	07/20/2032.
38375C BD 1	GNMA 2012-57 DA 5.468% 04/20/42	..	12/01/2015.	Paydown		1,303,655	1,303,655	1,426,687	1,357,024	0	(53,369)	0	(53,369)	0	1,303,655	0	0	0	37,312	04/20/2042.
38376G A7 5	GNMA 2011-10 AC 3.605% 11/16/44	..	12/01/2015.	Paydown		1,040,508	1,040,508	1,130,170	1,125,627	0	(85,119)	0	(85,119)	0	1,040,508	0	0	0	14,390	11/16/2044.
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35	..	05/01/2015.	Paydown		364,128	364,128	364,584	364,419	0	(290)	0	(290)	0	364,128	0	0	0	2,408	03/16/2035.
38376G RQ 5	GNMA 2010-74 B 3.810% 08/16/39	..	12/01/2015.	Paydown		2,289,370	2,289,370	2,323,711	2,318,854	0	(29,484)	0	(29,484)	0	2,289,370	0	0	0	41,875	08/16/2039.
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B	..	11/10/2015.	Redemption 100.0000		182,512	182,512	182,512	182,512	0	0	0	0	0	182,512	0	0	0	11,415	08/10/2018.
0599999.	Total - Bonds - U.S. Government					9,332,809	9,332,809	9,884,641	9,809,404	0	(476,595)	0	(476,595)	0	9,332,809	0	0	0	326,751	XXX
Bonds - U.S. States, Territories and Possessions																				
048342 EA 3	ATLANTIC CITY NJ BOND OF EDU	..	08/15/2015.	Maturity		1,000,000	1,000,000	1,012,740	1,001,458	0	(1,458)	0	(1,458)	0	1,000,000	0	0	0	42,500	08/15/2015.
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A	..	12/01/2015.	Redemption 100.0000		384,079	384,079	384,079	384,079	0	0	0	0	0	384,079	0	0	0	5,788	02/01/2042.
20774W H2 0	CONNECTICUT ST HSG FIN AUTH 2011 SERIES	..	08/21/2015.	Redemption 100.0000		330,000	330,000	334,125	332,895	0	(179)	0	(179)	0	332,717	0	(2,717)	(2,717)	9,653	11/15/2041.
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A	..	12/15/2015.	Redemption 100.0000		48,273	48,273	48,273	48,273	0	0	0	0	0	48,273	0	0	0	1,023	06/15/2045.
34074H FQ 0	FLORIDA ST HSG FIN CORP MF REV 2013 SERI	..	10/01/2015.	Redemption 100.0000		10,000	10,000	8,888	8,963	0	26	0	26	0	8,989	0	1,011	1,011	259	04/01/2029.
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES	..	10/01/2015.	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	3,449	01/01/2030.
34160P CW 7	FLORIDA ST DEPT OF MGMT SVCS	..	08/01/2015.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	213,850	08/01/2015.
419818 HM 4	HAWAII HOUSING 2013 SERIES A	..	12/01/2015.	Redemption 100.0000		416,958	416,958	386,486	387,389	0	449	0	449	0	387,838	0	29,119	29,119	6,161	07/01/2037.
49130T PQ 3	KENTUCKY ST HSG CORP HSG REV 2012 SERIES	..	03/01/2015.	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,075	01/01/2028.
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES	..	12/01/2015.	Redemption 100.0000		640,000	640,000	640,000	640,000	0	0	0	0	0	640,000	0	0	0	10,538	11/01/2041.
56052E 3M 8	MAINE ST HSG AUTH MTG PUR 2012 SERIES A-	..	03/15/2015.	Redemption 100.0000		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	3,324	11/15/2024.
57419P MC 0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES	..	09/29/2015.	Redemption 100.0000		650,000	650,000	653,250	651,414	0	(267)	0	(267)	0	651,148	0	(1,148)	(1,148)	30,929	03/01/2043.
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER	..	07/01/2015.	Redemption 100.0000		370,000	370,000	370,925	370,660	0	(28)	0	(28)	0	370,632	0	(632)	(632)	16,775	07/01/2026.
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER	..	07/01/2015.	Redemption 100.0000		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	8,820	07/01/2028.
57586N GX 3	MASSACHUSETTS ST HSG FIN AGY	..	02/01/2015.	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	1,700	12/01/2030.
57586P R4 0	MASSACHUSETTS ST HSG FIN AGY SERIES 157	..	12/01/2015.	Redemption 100.0000		395,000	395,000	395,000	395,000	0	0	0	0	0	395,000	0	0	0	13,031	12/01/2027.
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E	..	12/01/2015.	Redemption 100.0000		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	9,957	07/01/2031.
60637B CN 8	MISSOURI HOUSING 2013 SERIES A	..	12/01/2015.	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	7,784	11/01/2040.
60637B CP 3	MISSOURI HOUSING 2013 SERIES B	..	12/01/2015.	Redemption 100.0000		405,000	405,000	405,000	405,000	0	0	0	0	0	405,000	0	0	0	6,515	11/01/2041.
60637B CR 9	MISSOURI HOUSING 2013 SERIES D	..	12/01/2015.	Redemption 100.0000		331,137	331,137	296,940	298,116	0	579	0	579	0	298,696	0	32,441	32,441	4,753	10/01/2034.
61212R T8 9	MONTANA ST BRD OF HSG 2011 SERIES B	..	12/01/2015.	Redemption 100.0000		185,000	185,000	184,996	185,000	0	0	0	0	0	185,000	0	0	0	46,944	12/01/2026.
641279 JT 2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011	..	10/01/2015.	Redemption 100.0000		335,000	335,000	339,533	339,050	0	(257)	0	(257)	0	338,794	0	(3,794)	(3,794)	30,400	10/01/2033.
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A	..	12/01/2015.	Redemption 100.0000		690,000	690,000	722,775	717,898	0	(1,941)	0	(1,941)	0	715,958	0	(25,958)	(25,958)	30,281	07/01/2034.
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3	..	12/01/2015.	Redemption 100.0000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,180	09/01/2032.
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE	..	11/01/2015.	Redemption 100.0000		215,000	215,000	222,529	221,203	0	(416)	0	(416)	0	220,787	0	(5,787)	(5,787)	4,716	04/01/2041.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3	..	10/01/2015.	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,818	01/01/2029.
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES	..	12/01/2015.	Redemption 100.0000		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	6,857	11/01/2041.
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND	..	12/01/2015.	Redemption 100.0000		430,000	430,000	430,000	430,000	0	0	0	0	0	430,000	0	0	0	23,246	06/01/2020.
677555 UW 2	STATE OF OHIO OHIO ENTERPRISE BD 2002-1	..	12/01/2015.	Redemption 100.0000		155,000	155,000	155,000	154,996	0	4	0	4	0	155,000	0	0	0	6,962	03/01/2017.
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1	..	12/01/2015.	Redemption 100.0000		480,000	480,000	480,000	480,000	0	0	0	0	0	480,000	0	0	0	8,481	01/01/2041.
83755N EV 0	SOUTH DAKOTA HSG DEV AUTH 2011 SERIES 2	..	09/15/2015.	Redemption 100.0000		840,000	840,000	845,603	844,963	0	(340)	0	(340)	0	844,623	0	(4,623)	(4,623)	22,745	11/01/2028.
83756C AZ 8	SOUTH DAKOTA HSG DEV AUTH MTGE 2012 SERI	..	09/15/2015.	Redemption 100.0000		685,000	685,000	685,000	685,000	0	0	0	0	0	685,000	0	0	0	16,718	05/01/2033.
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B	..	12/01/2015.	Redemption 100.0000		495,000	495,000	496,241	496,085	0	(65)	0	(65)	0	496,020	0	(1,020)	(1,020)	19,765	01/01/2030.
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B	..	12/01/2015.	Redemption 100.0000		235,808	235,808	235,808	235,808	0	0	0	0	0	235,808	0	0	0	3,650	04/25/2042.
92817Q KQ 4	VIRGINIA RES AUTH INF REV BND SERIES 20	..	11/01/2015.	Maturity		75,000	75,000	74,303	74,898	0	102	0	102	0	75,000	0	0	0	3,023	11/01/2015.
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES	..	10/01/2015.	Redemption 100.0000		645,000	645,000	646,534	646,359	0	(101)	0	(101)	0	646,258	0	(1,258)	(1,258)	22,556	10/01/2031.
1799999. Total - Bonds - U.S. States, Territories & Possessions						17,451,255	17,451,255	17,459,028	17,439,507	0	(3,892)	0	(3,892)	0	17,435,620	0	15,634	15,634	648,226	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
280792 AA 0	EDINBURG TEX INDL DEV CORP GUAR LEASE RE	..	11/01/2015.	Redemption 100.0000		521,094	521,094	553,541	539,663	0	(1,698)	0	(1,698)	0	537,965	0	(16,871)	(16,871)	42,626	11/01/2028.
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31	..	12/01/2015.	Paydown		300,852	300,852	303,417	300,904	0	(52)	0	(52)	0	300,852	0	0	0	9,436	08/15/2031.
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32	..	12/01/2015.	Paydown		488,357	488,357	477,921	482,777	0	5,581	0	5,581	0	488,357	0	0	0	16,666	02/15/2032.
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31	..	12/01/2015.	Paydown		367,175	367,175	368,706	366,848	0	327	0	327	0	367,175	0	0	0	11,260	10/15/2031.
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31	..	12/01/2015.	Paydown		351,934	351,934	332,506	341,376	0	10,558	0	10,558	0	351,934	0	0	0	12,207	12/15/2031.
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32	..	12/01/2015.	Paydown		159,218	159,218	146,350	156,980	0	2,238	0	2,238	0	159,218	0	0	0	4,473	01/15/2032.
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32	..	12/01/2015.	Paydown		928,982	928,982	896,583	917,435	0	11,547	0	11,547	0	928,982	0	0	0	30,248	04/15/2032.
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23	..	12/01/2015.	Paydown		184,572	184,572	167,009	179,970	0	4,602	0	4,602	0	184,572	0	0	0	5,839	11/15/2023.
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29	..	12/01/2015.	Paydown		304,290	304,290	288,752	300,399	0	3,890	0	3,890	0	304,290	0	0	0	9,844	01/15/2029.
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29	..	12/01/2015.	Paydown		258,461	258,461	247,623	255,250	0	3,211	0	3,211	0	258,461	0	0	0	7,846	02/15/2029.
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17	..	12/01/2015.	Paydown		304	304	300	300	0	4	0	4	0	304	0	0	0	16	07/01/2017.
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23	..	12/01/2015.	Paydown		135,533	135,533	128,545	133,230	0	2,303	0	2,303	0	135,533	0	0	0	4,521	11/25/2023.
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24	..	12/01/2015.	Paydown		247,565	247,565	235,960	244,095	0	3,470	0	3,470	0	247,565	0	0	0	9,251	02/25/2024.
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25	..	10/01/2015.	Paydown		18,146	18,146	18,146	18,146	0	0	0	0	0	18,146	0	0	0	522	12/25/2025.
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38	..	12/01/2015.	Paydown		198,759	198,759	215,281	210,532	0	(497)	0	(497)	0	210,036	0	(11,276)	(11,276)	3,788	02/25/2038.
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30	..	12/01/2015.	Paydown		234,451	234,451	257,713	253,493	0	(19,042)	0	(19,042)	0	234,451	0	0	0	4,468	01/25/2030.
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43	..	12/01/2015.	Paydown		412,570	412,570	426,881	425,001	0	(12,431)	0	(12,431)	0	412,570	0	0	0	7,393	06/25/2043.
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33	..	12/01/2015.	Paydown		186,318	186,318	185,146	185,283	0	1,035	0	1,035	0	186,318	0	0	0	3,551	07/25/2033.
3137A2 NL 1	FHR 3756 PC 4.000% 11/15/40	..	12/01/2015.	Paydown		151,850	151,850	155,646	155,144	0	(3,294)	0	(3,294)	0	151,850	0	0	0	5,626	11/15/2040.
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35	..	12/01/2015.	Paydown		152,854	152,854	165,369	161,329	0	(8,475)	0	(8,475)	0	152,854	0	0	0	2,916	03/15/2035.
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35	..	12/01/2015.	Paydown		243,492	243,492	256,542	253,290	0	(9,798)	0	(9,798)	0	243,492	0	0	0	3,975	12/15/2035.
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33	..	12/15/2015.	Paydown		262,369	262,369	261,262	261,367	0	1,001	0	1,001	0	262,369	0	0	0	5,001	04/15/2033.
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31	..	12/01/2015.	Paydown		148,563	148,563	143,651	146,437	0	2,126	0	2,126	0	148,563	0	0	0	4,374	08/25/2031.
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32	..	12/01/2015.	Paydown		365,117	365,117	348,417	360,764	0	4,353	0	4,353	0	365,117	0	0	0	9,938	10/25/2032.
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32	..	12/01/2015.	Paydown		253,551	253,551	248,733	251,457	0	2,095	0	2,095	0	253,551	0	0	0	9,628	05/15/2032.
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32	..	12/01/2015.	Paydown		198,624	198,624	191,616	196,658	0	1,966	0	1,966	0	198,624	0	0	0	5,760	06/15/2032.
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32	..	12/01/2015.	Paydown		465,524	465,524	462,530	463,893	0	1,631	0	1,631	0	465,524	0	0	0	14,626	06/15/2032.
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32	..	12/01/2015.	Paydown		574,041	574,041	527,664	552,727	0	21,313	0	21,313	0	574,041	0	0	0	19,758	07/15/2032.
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32	..	12/01/2015.	Paydown		771,998	771,998	743,877	762,629	0	9,369	0	9,369	0	771,998	0	0	0	24,058	07/15/2032.
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32	..	12/01/2015.	Paydown		335,409	335,409	302,631	324,115	0	11,294	0	11,294	0	335,409	0	0	0	10,445	08/15/2032.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32	..	12/01/2015.	Paydown		581,072	581,072	559,858	571,416	0	9,656	0	9,656	0	581,072	0	0	0	20,152	09/15/2032.
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32	..	12/01/2015.	Paydown		465,010	465,010	456,769	462,948	0	2,062	0	2,062	0	465,010	0	0	0	11,418	09/15/2032.
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32	..	12/01/2015.	Paydown		571,847	571,847	546,159	562,365	0	9,482	0	9,482	0	571,847	0	0	0	14,246	10/15/2032.
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33	..	12/01/2015.	Paydown		81,888	81,888	77,615	80,743	0	1,146	0	1,146	0	81,888	0	0	0	1,643	04/25/2033.
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33	..	12/01/2015.	Paydown		903,468	903,468	882,575	895,671	0	7,797	0	7,797	0	903,468	0	0	0	25,171	06/25/2033.
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33	..	12/01/2015.	Paydown		499,684	499,684	502,572	499,809	0	(125)	0	(125)	0	499,684	0	0	0	14,304	03/15/2033.
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2	..	12/01/2015.	Paydown		2,287,386	2,287,386	2,224,880	2,261,190	0	26,196	0	26,196	0	2,287,386	0	0	0	95,979	07/25/2034.
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20	..	12/01/2015.	Paydown		10,555	10,555	10,617	10,557	0	(2)	0	(2)	0	10,555	0	0	0	288	01/01/2020.
36230M FL 6	GN 752871 3.850% 07/15/36	..	12/01/2015.	Paydown		146,262	146,262	152,112	151,969	0	(5,707)	0	(5,707)	0	146,262	0	0	0	3,069	07/15/2036.
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33	..	12/01/2015.	Paydown		120,024	120,024	120,024	120,024	0	0	0	0	0	120,024	0	0	0	2,287	10/16/2033.
452151 8V 8	ILLINOIS STATE 4.421% 01/01/15	..	01/01/2015.	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	11,053	01/01/2015.
456567 WA 0	INDUSTRY CA URBAN DEV AGENCY	..	08/03/2015.	Redemption 100.0641		3,832,456	3,830,000	3,897,025	3,836,159	0	(1,473)	0	(1,473)	0	3,834,686	0	(2,229)	(2,229)	132,944	05/01/2016.
456567 WQ 5	INDUSTRY CA URBAN DEV AGENCY	..	08/03/2015.	Redemption 100.6250		9,232,344	9,175,000	9,289,688	9,213,787	0	(5,591)	0	(5,591)	0	9,208,196	0	24,148	24,148	415,933	05/01/2020.
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1	..	12/01/2015.	Paydown		1,524,995	1,524,995	1,561,762	1,551,708	0	(26,712)	0	(26,712)	0	1,524,995	0	0	0	26,932	01/27/2038.
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE	..	07/15/2015.	Redemption 100.0000		483,151	483,151	483,151	483,151	0	0	0	0	0	483,151	0	0	0	29,180	07/15/2028.
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR	..	12/01/2015.	Redemption 100.0000		118,410	118,410	118,410	118,411	0	0	0	0	0	118,410	0	0	0	4,846	05/01/2032.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					30,580,525	30,520,725	30,441,535	30,521,400	0	65,356	0	65,356	0	30,586,755	0	(6,228)	(6,228)	1,109,505	XXX
Bonds - Industrial and Miscellaneous																				
00212P AV 0	ASG RESECURITIZATION TRUST 2009-5 A50	..	12/01/2015.	Paydown		253,903	253,903	248,825	252,464	0	1,439	0	1,439	0	253,903	0	0	0	4,218	02/28/2037.
00213R AA 1	ARL FIRST LLC 2012-1A A1	..	12/15/2015.	Paydown		283,922	283,922	283,922	283,922	0	0	0	0	0	283,922	0	0	0	2,987	12/15/2042.
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC	..	12/15/2015.	Redemption 100.0000		460,383	460,383	472,656	466,014	0	(374)	0	(374)	0	465,640	0	(5,257)	(5,257)	18,930	08/15/2021.
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1	..	12/01/2015.	Paydown		275,226	275,226	207,795	237,606	0	37,620	0	37,620	0	275,226	0	0	0	8,758	10/25/2033.
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1	..	12/01/2015.	Paydown		395,520	395,520	417,768	398,450	0	(2,931)	0	(2,931)	0	395,520	0	0	0	13,637	08/15/2030.
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1	..	12/25/2015.	Paydown		373,987	373,987	357,742	359,738	0	14,249	0	14,249	0	373,987	0	0	0	6,983	07/25/2043.
008548 AE 9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 1	..	10/01/2015.	Redemption 100.0000		132,000	132,000	132,000	132,000	0	0	0	0	0	132,000	0	0	0	8,026	10/01/2016.
00855L AC 3	AGUA CALIENTE BAND OF CAHUILLA 144A	..	10/01/2015.	Redemption 100.0000		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	9,208	10/01/2015.
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP	..	10/01/2015.	Redemption 100.0000		759,187	759,187	763,761	760,311	0	(97)	0	(97)	0	760,214	0	(1,028)	(1,028)	46,519	10/01/2020.
013104 AC 8	NEW ALBERTSONS INC DEBENTURES	..	10/05/2015.	Bank of America		2,326,500	2,350,000	1,439,375	1,499,249	0	24,783	0	24,783	0	1,524,032	0	802,468	802,468	148,230	06/15/2026.
01877K AA 1	ALLIANCE PIPELINE LP 144A SENIOR NOTES	..	06/30/2015.	Redemption 100.0000		46,704	46,704	46,704	46,704	0	0	0	0	0	46,704	0	0	0	1,814	06/30/2015.
02377A AA 6	AMERICAN AIRLINES 2014-1 A PT TRUST	..	10/01/2015.	Redemption 100.0000		87,263	87,263	87,263	87,263	0	0	0	0	0	87,263	0	0	0	2,550	10/01/2026.
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5	..	12/01/2015.	Paydown		518,820	518,820	429,998	429,998	0	88,822	0	88,822	0	518,820	0	0	0	22,317	10/25/2034.
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A	..	12/01/2015.	Paydown		57,222	57,222	57,219	57,217	0	6	0	6	0	57,222	0	0	0	1,173	10/17/2036.
02666Q G6 4	AMERICAN HONDA FINANCE 144A	..	09/21/2015.	Maturity		5,000,000	5,000,000	4,995,350	4,999,296	0	704	0	704	0	5,000,000	0	0	0	125,000	09/21/2015.
03063P AE 2	AMERICREDIT AUTOMOBILE REC 2010-3 C	..	04/08/2015.	Paydown		661,522	661,522	661,464	661,519	0	3	0	3	0	661,522	0	0	0	4,050	04/08/2016.
03064N AF 3	AMERICREDIT AUTOMOBILE REC 2011-2 C	..	05/08/2015.	Paydown		451,206	451,206	451,181	451,204	0	2	0	2	0	451,206	0	0	0	3,446	10/12/2016.
03072S LE 3	AMERIQUEST MORTGAGE SECURITIES 2003-IA1	..	12/01/2015.	Paydown		1,153,126	1,153,126	1,054,389	1,109,311	0	3,650	0	3,650	0	1,112,961	0	40,165	40,165	32,626	11/25/2033.
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A	..	12/01/2015.	Paydown		113,211	113,211	109,636	111,747	0	113	2,144	(2,031)	0	109,715	0	3,495	3,495	4,138	01/25/2034.
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5	..	10/01/2015.	Paydown		157,879	157,879	146,235	152,719	0	2,175	0	2,175	0	154,894	0	2,985	2,985	4,439	02/25/2028.
03215P ET 2	AMRESCO RESIDENTIAL SEC CORP 1998-2 M2F	..	09/01/2015.	Paydown		249,570	249,570	229,795	247,464	0	1,827	0	1,827	0	249,291	0	279	279	5,311	06/25/2028.
03235M AA 0	AMTRAK / PENN STATION 144A LEASE FINANC	..	12/15/2015.	Redemption 100.0000		586,548	586,548	586,548	586,945	0	(93)	0	(93)	0	586,852	0	(304)	(304)	42,108	06/15/2017.
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4	..	12/01/2015.	Paydown		474,288	474,288	473,136	473,822	0	(107)	0	(107)	0	473,715	0	573	573	12,428	06/25/2035.
045604 A@ 4	ASSOCIATED ESTATES REALTY CORP SERIES B	..	08/07/2015.	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	519,673	01/22/2023.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
045604 B* 5	ASSOCIATED ESTATES REALTY CORP	..	08/07/2015.	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	1,055,567	01/08/2024.
049164 AU 0	ATLAS AIR INC 1999 1A-1	..	12/14/2015.	Redemption 100.0000		1,353,528	1,353,528	1,263,994	1,313,226	0	4,112	0	4,112	0	1,317,337	0	36,191	36,191	129,213	01/02/2019.
053332 AF 9	AUTOZONE INC SENIOR NOTES	..	11/15/2015.	Maturity		7,000,000	7,000,000	6,797,755	6,978,812	0	21,188	0	21,188	0	7,000,000	0	0	0	385,000	11/15/2015.
05366# AF 0	AVIATION CAPITAL GROUP CORP SERIES A	..	04/08/2015.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	57,100	04/08/2015.
05377R AL 8	AESOP FUNDING II LLC 2010-5A A	..	12/20/2015.	Paydown		1,500,000	1,500,000	1,499,983	1,499,994	0	6	0	6	0	1,500,000	0	0	0	43,313	03/20/2017.
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5	..	12/01/2015.	Paydown		381,985	381,985	384,611	380,970	0	1,014	0	1,014	0	381,985	0	0	0	12,742	05/26/2037.
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20	..	11/01/2015.	Redemption 100.0000		272,684	272,684	272,684	272,725	0	(41)	0	(41)	0	272,684	0	0	0	14,615	05/01/2026.
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A	E	12/02/2015.	Paydown		301,704	301,704	301,474	301,195	0	509	0	509	0	301,704	0	0	0	8,473	03/02/2026.
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A	..	12/02/2015.	Paydown		295,470	295,470	295,468	295,468	0	1	0	1	0	295,470	0	0	0	4,127	12/02/2027.
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A	..	12/04/2015.	Paydown		530,707	530,707	530,596	530,625	0	82	0	82	0	530,707	0	0	0	8,142	12/04/2028.
058498 AS 5	BALL CORP 4.000% 11/15/23	..	03/06/2015.	Citi		970,000	1,000,000	925,000	925,246	0	1,303	0	1,303	0	926,549	0	43,451	43,451	12,889	11/15/2023.
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3	..	12/01/2015.	Paydown		138,764	138,764	136,856	137,933	0	831	0	831	0	138,764	0	0	0	3,037	05/25/2019.
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3	..	12/01/2015.	Paydown		107,656	107,656	105,839	106,774	0	881	0	881	0	107,656	0	0	0	2,476	10/25/2020.
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A	..	12/01/2015.	Paydown		187,793	187,793	188,732	187,496	0	298	0	298	0	187,793	0	0	0	5,636	02/26/2020.
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A	..	12/01/2015.	Paydown		65,894	65,894	69,559	69,170	0	(46)	0	(46)	0	69,124	0	(3,231)	(3,231)	1,874	01/25/2042.
05956T AC 3	BANC OF AMERICA FUNDING CORP 2011-R1 A2	..	02/01/2015.	Paydown		116,961	116,961	111,990	116,961	0	0	0	0	0	116,961	0	0	0	1,069	08/26/2036.
084423 AM 4	BERKLEY (WR) CORPORATION PROPERTY/CASUAL	..	05/15/2015.	Maturity		250,000	250,000	249,808	249,991	0	9	0	9	0	250,000	0	0	0	7,000	05/15/2015.
101137 AG 2	BOSTON SCIENTIFIC 6.400% 06/15/16	..	06/11/2015.	Call 105.8400		1,058,400	1,000,000	1,013,610	1,002,670	0	(787)	0	(787)	0	1,001,883	0	56,517	56,517	31,289	06/15/2016.
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP	..	12/30/2015.	Redemption 100.0000		122,222	122,222	122,222	122,222	0	0	0	0	0	122,222	0	0	0	5,995	06/30/2024.
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34	..	06/01/2015.	Redemption 100.0000		62,098	62,098	62,098	62,098	0	0	0	0	0	62,098	0	0	0	2,127	06/01/2034.
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A	..	03/01/2015.	Paydown		51,983	51,983	51,860	51,827	0	156	0	156	0	51,983	0	0	0	420	09/25/2018.
124860 CB 1	C-BASS LLC 1999-3 A 6.300% 01/01/29	..	12/01/2015.	Paydown		56,628	56,628	55,584	56,001	0	(131)	0	(131)	0	55,870	0	759	759	1,697	01/01/2029.
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33	..	12/01/2015.	Paydown		214,034	214,034	187,164	187,164	0	0	0	0	0	187,164	0	26,870	26,870	6,223	01/25/2033.
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35	..	12/01/2015.	Paydown		71,420	71,420	71,242	71,197	0	(2)	0	(2)	0	71,196	0	224	224	1,039	08/25/2035.
1248P8 AD 1	CREDIT-BASED ASSET SER & SECUR 2006-MH1	..	12/01/2015.	Paydown		1,302,548	1,302,548	1,374,188	1,303,565	0	(2,519)	0	(2,519)	0	1,301,046	0	1,502	1,502	41,720	10/25/2036.
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C	..	12/10/2015.	Paydown		178,544	178,544	178,544	178,544	0	0	0	0	0	178,544	0	0	0	7,067	07/11/2022.
125152 AC 2	CE GENERATION LLC SENIOR SECURED NOTE	..	12/15/2015.	Redemption 100.0000		287,300	287,300	288,909	287,778	0	(110)	0	(110)	0	287,668	0	(368)	(368)	15,980	12/15/2018.
12542R B* 0	CHS INC 6.180% 10/04/17	..	10/04/2015.	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	12,360	10/04/2017.
12558B AE 6	CIT EQUIPMENT COLLATERAL 2012-VT1 C	..	02/20/2015.	Paydown		1,879,295	1,879,295	1,879,225	1,879,274	0	21	0	21	0	1,879,295	0	0	0	6,935	09/20/2016.
12558B AF 3	CIT EQUIPMENT COLLATERAL 2012-VT1 D	..	02/21/2015.	Paydown		5,000,000	5,000,000	4,998,767	4,999,636	0	364	0	364	0	5,000,000	0	0	0	34,333	10/21/2019.
125634 AN 5	CLI FUNDING LLC 2014-1 A	..	12/18/2015.	Paydown		318,010	318,010	317,878	317,884	0	7	0	7	0	317,891	0	118	118	5,658	06/18/2029.
126185 AA 5	CPS AUTO TRUST 2012-A A	..	12/15/2015.	Paydown		200,261	200,261	200,236	200,253	0	8	0	8	0	200,261	0	0	0	2,854	06/17/2019.
126186 AA 3	CPS AUTO TRUST 2011-A A	..	05/16/2015.	Paydown		253,379	253,379	253,344	253,375	0	4	0	4	0	253,379	0	0	0	2,361	04/16/2018.
126195 AA 4	CPS AUTO TRUST 2011-B A	..	12/15/2015.	Paydown		307,456	307,456	307,419	307,448	0	8	0	8	0	307,456	0	0	0	5,806	09/17/2018.
12624V AB 8	CPS AUTO TRUST 2012-D B	..	12/15/2015.	Paydown		298,097	298,097	298,057	298,089	0	7	0	7	0	298,097	0	0	0	2,978	03/16/2020.
12625A AB 3	CPS AUTO TRUST 2013-A B	..	12/15/2015.	Paydown		819,687	819,687	819,630	819,660	0	27	0	27	0	819,687	0	0	0	8,020	06/15/2020.
12625J AC 2	CPS AUTO TRUST 2013-B C	..	12/15/2015.	Paydown		1,165,052	1,165,052	1,151,217	1,157,656	0	7,396	0	7,396	0	1,165,052	0	0	0	21,317	09/15/2020.
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R	..	12/01/2015.	Paydown		227,200	227,200	229,756	226,660	0	(19)	0	(19)	0	226,641	0	559	559	9,842	05/27/2037.
12643F AA 2	CTL CAPITAL WALGREEN CO 144A 2001-8 LESS	..	11/15/2015.	Redemption 100.0000		154,246	154,246	154,246	154,246	0	0	0	0	0	154,246	0	0	0	8,460	11/15/2026.
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A	..	12/01/2015.	Paydown		278,304	278,304	282,925	282,024	0	(3,720)	0	(3,720)	0	278,304	0	0	0	4,439	04/25/2043.
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3	..	12/01/2015.	Paydown		417,858	417,858	423,244	422,689	0	(4,831)	0	(4,831)	0	417,858	0	0	0	6,785	05/25/2043.
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4	..	12/01/2015.	Paydown		1,051,520	1,051,520	1,029,175	1,045,337	0	1,420	0	1,420	0	1,046,756	0	4,764	4,764	30,455	08/25/2035.
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A	..	12/01/2015.	Paydown		9,813	10,645	8,668	9,033	0	33	0	33	0	9,066	0	747	747	309	11/25/2035.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17	..	12/01/2015.	Paydown		98,425	104,651	94,200	97,999	0	625	3,909	(3,284)	0	94,714	0	3,711	3,711	3,336	10/25/2035.
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8	..	12/01/2015.	Paydown		238,280	238,280	239,446	237,998	0	282	0	282	0	238,280	0	0	0	13,692	11/25/2032.
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB	..	12/01/2015.	Paydown		280,258	280,258	270,099	272,873	0	7,384	0	7,384	0	280,258	0	0	0	7,859	10/25/2033.
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6	..	12/01/2015.	Paydown		744,977	744,977	742,668	742,623	0	282	0	282	0	742,904	0	2,073	2,073	18,700	05/25/2033.
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7	..	12/01/2015.	Paydown		609,543	609,543	591,257	605,067	0	4,476	0	4,476	0	609,543	0	0	0	14,122	07/25/2034.
12669F ZQ 9	COUNTRYWIDE HOME LOANS 2004-8 1A8	..	06/01/2015.	Paydown		422,934	422,934	396,500	420,980	0	1,954	0	1,954	0	422,934	0	0	0	5,703	07/25/2034.
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8	..	12/01/2015.	Paydown		552,447	554,141	541,156	543,810	0	2,214	0	2,214	0	546,024	0	6,423	6,423	15,040	06/25/2035.
13975E AF 0	CAPITAL AUTO REC ASSET TRUST 2013-1 C	..	02/26/2015.	Wells Fargo Securities		1,503,984	1,500,000	1,499,847	1,499,920	0	7	0	7	0	1,499,927	0	4,057	4,057	5,293	10/22/2018.
140725 AE 2	CAPTEC GRANTOR TRUST 2000-1 C	..	04/09/2015.	Brean Capital		326,687	0	0	0	0	0	0	0	0	0	0	326,687	326,687	50,674	12/15/2021.
141781 G# 5	CARGILL INC SR NOTE 7.280% 06/30/23	..	06/30/2015.	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,280	06/30/2023.
149162 B* 9	CATHOLIC HEALTHCARE WEST SERIES B	..	05/15/2015.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	106,237	05/15/2015.
152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5	..	12/01/2015.	Paydown		477,660	477,660	477,660	477,660	0	0	0	0	0	477,660	0	0	0	21,696	03/25/2035.
165167 CN 5	CHESAPEAKE ENERGY CORP	..	12/23/2015.	Taxable Exchange		475,656	1,000,000	565,000	982,637	0	2,022	419,659	(417,637)	0	565,000	0	(89,344)	(89,344)	67,302	04/15/2022.
165182 BC 9	CHESAPEAKE FUNDING LLC 2012-1A C	..	12/07/2015.	Paydown		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	49,648	11/07/2023.
17029P AA 3	CHOCTAW GENERATION SERIES 1 PASS THRU CE	..	03/06/2015.	StoneCastle		1,406,906	1,815,363	1,443,213	1,443,213	0	0	0	0	0	1,443,213	0	(36,307)	(36,307)	30,553	12/15/2031.
17029R AA 9	CHOCTAW GENERATION SERIES 2 PASS THRU CE	..	03/06/2015.	StoneCastle		413,293	533,281	423,958	423,958	0	0	0	0	0	423,958	0	(10,666)	(10,666)	7,513	12/15/2031.
171855 AA 7	CINCAP V LLC VA A 9.230% 11/05/16	..	12/05/2015.	Paydown		766,238	766,238	766,238	766,238	0	0	0	0	0	766,238	0	0	0	38,993	11/05/2016.
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5	..	12/01/2015.	Paydown		9,031	9,031	8,622	8,622	0	0	0	0	0	8,622	0	409	409	226	09/25/2035.
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1	..	12/01/2015.	Paydown		41,662	41,662	40,855	41,357	0	259	0	259	0	41,616	0	46	46	1,164	02/25/2021.
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4	..	12/01/2015.	Paydown		543,202	543,202	491,598	525,905	0	2,748	0	2,748	0	528,652	0	14,550	14,550	17,949	07/25/2036.
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1	..	12/01/2015.	Paydown		46,779	46,779	41,634	44,644	0	475	0	475	0	45,119	0	1,661	1,661	1,467	12/25/2021.
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3	..	12/01/2015.	Paydown		72,751	72,751	72,388	72,421	0	1	0	1	0	72,423	0	329	329	1,943	09/25/2037.
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A	..	12/01/2015.	Paydown		391,793	391,793	383,804	384,387	0	7,406	0	7,406	0	391,793	0	0	0	6,595	10/25/2043.
18469P A* 1	CLEARBRIDGE ENERGY MLP OPP FND	..	12/30/2015.	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	32,845	02/07/2020.
20846Q HQ 4	CONSECO FINANCE SECURITIZATION 2001-3 M1	..	12/01/2015.	Paydown		61,659	61,659	61,659	61,659	0	0	0	0	0	62,206	0	0	0	0	05/01/2033.
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5	..	12/01/2015.	Paydown		11,204	11,204	8,900	8,900	0	0	0	0	0	8,900	0	2,305	2,305	128	06/15/2025.
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9	..	12/01/2015.	Paydown		67,561	67,561	42,647	48,797	2,643	0	8,793	(6,150)	0	42,647	0	24,914	24,914	1,304	03/15/2027.
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7	..	12/01/2015.	Paydown		22,264	22,264	16,126	16,126	0	6,138	0	6,138	0	22,264	0	0	0	840	03/15/2027.
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8	..	12/01/2015.	Paydown		109,213	109,213	109,196	109,213	0	0	0	0	0	109,213	0	0	0	4,066	04/15/2028.
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC	..	10/29/2015.	Redemption 100.0000		248,885	248,885	252,618	252,435	0	(197)	0	(197)	0	252,238	0	(3,353)	(3,353)	7,467	04/29/2026.
22025Y AP 5	CORRECTIONS CORP 4.625% 05/01/23	..	08/07/2015.	Morgan Stanley & Co		987,500	1,000,000	973,750	973,898	0	1,613	0	1,613	0	975,511	0	11,989	11,989	36,101	05/01/2023.
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M	..	12/15/2015.	Paydown		1,078,530	1,078,530	982,473	1,046,673	0	31,857	0	31,857	0	1,078,530	0	0	0	39,511	03/15/2028.
22540V XF 4	CSFB TRUST 2002-HE4 MF2	..	02/25/2015.	Brean Capital		102,026	408,105	81,637	81,637	0	0	0	0	0	81,637	0	20,389	20,389	2,498	08/25/2032.
22540V ZZ 8	CSFB TRUST 2002-5 4B1	..	12/01/2015.	Paydown		116,812	116,812	59,388	98,157	0	1,393	39,002	(37,609)	0	60,547	0	56,265	56,265	4,393	02/25/2032.
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A	..	12/01/2015.	Paydown		524,720	524,720	515,750	515,750	0	8,970	0	8,970	0	524,720	0	0	0	13,443	02/25/2035.
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1	..	12/01/2015.	Paydown		139,396	139,396	142,532	139,808	0	(255)	0	(255)	0	139,553	0	(157)	(157)	2,956	10/25/2019.
226829 AA 7	CROCKET COGENERATION 144A	..	12/30/2015.	Redemption 100.0000		246,947	246,947	246,947	246,947	0	0	0	0	0	246,947	0	0	0	10,825	03/30/2025.
23389@ AA 9	DAIRYLAND POWER COOPERATIVE	..	12/31/2015.	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,138	03/30/2043.
24424C AU 5	JOHN DEERE CAPITAL CORP	..	06/15/2015.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,250	06/15/2015.
25273A AA 2	DIAMOND RESORTS OWNER TRUST 2014-1 A	..	12/20/2015.	Paydown		1,243,118	1,243,118	1,242,984	1,242,985	0	133	0	133	0	1,243,118	0	0	0	15,397	05/20/2027.
25273A AB 0	DIAMOND RESORTS OWNER TRUST 2014-1 B	..	12/20/2015.	Paydown		1,243,118	1,243,118	1,242,800	1,242,804	0	313	0	313	0	1,243,118	0	0	0	18,065	05/20/2027.
252747 AD 2	ULTRAMAR DIAMOND SHAMROCK DEBENTURES	..	06/15/2015.	Maturity		125,000	125,000	154,094	126,640	0	(1,640)	0	(1,640)	0	125,000	0	0	0	5,469	06/15/2015.
256747 A@ 5	DOLLAR TREE INC SERIES B	..	07/06/2015.	Redemption 113.5558		3,406,674	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	406,674	406,674	136,585	09/16/2023.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
257867 AR 2	RR DONNELLEY & SONS 5.500% 05/15/15	..	05/15/2015.	Maturity		1,823,000	1,823,000	1,850,033	1,824,332	0	(1,332)	0	(1,332)	0	1,823,000	0	0	0	50,133	05/15/2015.
27430* AJ 2	EAST PENN MANUFACTURING CO SERIES A	..	05/22/2015.	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	137,600	05/22/2015.
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A	..	12/25/2015.	Paydown		931,532	931,532	931,512	931,515	0	16	0	16	0	931,532	0	0	0	12,482	02/25/2027.
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B	..	12/25/2015.	Paydown		931,532	931,532	931,396	931,406	0	126	0	126	0	931,532	0	0	0	14,899	02/25/2027.
292480 AC 4	ENABLE MIDSTREAM PARTNER 144A	..	12/22/2015.	Tax Free Exchange		999,010	1,000,000	998,870	998,915	0	95	0	95	0	999,010	0	0	0	39,000	05/15/2024.
29273R AB 5	ENERGY TRANSFER PARTNERS	..	02/01/2015.	Maturity		1,000,000	1,000,000	1,016,763	1,000,189	0	(189)	0	(189)	0	1,000,000	0	0	0	29,750	02/01/2015.
294751 DQ 2	EQUITY ONE ABS INC 2004-1 AF4	..	12/01/2015.	Paydown		255,460	255,460	256,096	255,410	0	50	0	50	0	255,460	0	0	0	9,604	04/25/2034.
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2	..	12/01/2015.	Paydown		416,102	416,102	418,575	418,096	0	(1,994)	0	(1,994)	0	416,102	0	0	0	5,847	03/25/2043.
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A	..	12/01/2015.	Paydown		229,119	229,119	227,256	227,359	0	1,760	0	1,760	0	229,119	0	0	0	3,700	06/25/2043.
30218P AA 7	EXPRESS JET 1999-ERJ1 PASS THROUGH CERTI	..	03/16/2015.	Redemption 100.0000		107,510	107,510	107,510	107,510	0	0	0	0	0	107,510	0	0	0	1,981	03/16/2015.
30251T AA 7	FNBC 1993-A PASS THRU TR 93-A	..	01/05/2015.	Redemption 100.0000		602,310	602,310	602,310	602,310	0	0	0	0	0	602,310	0	0	0	24,333	01/05/2018.
302568 AA 8	HARPER LAKE SOLAR FUND SENIOR SECURED 1	..	12/31/2015.	Redemption 100.0000		358,133	358,133	358,133	358,133	0	0	0	0	0	358,133	0	0	0	27,379	12/31/2018.
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A	..	07/10/2015.	Redemption 100.0000		80,777	80,777	80,777	80,777	0	0	0	0	0	80,777	0	0	0	3,164	07/10/2018.
30273@ AA 3	FPL ENERGY ROCKAWAY PEAKING SENIOR SECUR	..	12/31/2015.	Redemption 100.0000		414,230	414,230	414,230	414,230	0	0	0	0	0	414,230	0	0	0	22,089	06/28/2020.
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43	..	12/15/2015.	Paydown		13,680	13,680	13,680	13,680	0	0	0	0	0	13,680	0	0	0	334	04/15/2043.
31331F AF 8	FED EXPRESS CORP C2 7.960% 03/28/17	..	03/28/2015.	Redemption 100.0000		492,019	492,019	465,140	486,580	0	525	0	525	0	487,106	0	4,913	4,913	19,582	03/28/2017.
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B	..	01/15/2015.	Redemption 100.0000		293,892	293,892	293,892	293,892	0	0	0	0	0	293,892	0	0	0	11,609	01/15/2020.
31953* AL 6	BNSF RAILWAY COMPANY SERIES A	..	11/15/2015.	Redemption 100.0000		29,098	29,098	29,098	29,098	0	0	0	0	0	29,098	0	0	0	1,280	10/15/2027.
31953* AM 4	BNSF RAILWAY COMPANY SERIES B	..	11/15/2015.	Redemption 100.0000		2,924	2,924	2,924	2,924	0	0	0	0	0	2,924	0	0	0	129	10/15/2027.
31953* AN 2	BNSF RAILWAY COMPANY SERIES C	..	11/15/2015.	Redemption 100.0000		18,505	18,505	18,505	18,505	0	0	0	0	0	18,505	0	0	0	814	10/15/2027.
31953* AP 7	BNSF RAILWAY COMPANY SERIES D	..	11/15/2015.	Redemption 100.0000		7,494	7,494	7,494	7,494	0	0	0	0	0	7,494	0	0	0	330	10/15/2027.
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E	..	11/15/2015.	Redemption 100.0000		9,941	9,941	9,941	9,941	0	0	0	0	0	9,941	0	0	0	437	10/15/2027.
31953* AR 3	BNSF RAILWAY COMPANY SERIES F	..	11/15/2015.	Redemption 100.0000		35,481	35,481	35,481	35,481	0	0	0	0	0	35,481	0	0	0	1,561	12/13/2027.
33761N A* 0	FIRST SERVICE CORPORATION SENIOR SECURED	..	04/01/2015.	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	21,760	04/01/2015.
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B	..	12/15/2015.	Paydown		924,244	924,244	924,227	924,241	0	3	0	3	0	924,244	0	0	0	15,572	10/16/2017.
34528Q AT 1	FORD CREDIT FLOORPLAN MSTR TR 2010-3 C	..	02/15/2015.	Paydown		4,000,000	4,000,000	3,991,875	3,999,763	0	237	0	237	0	4,000,000	0	0	0	33,267	02/15/2017.
35104U AA 2	FOURSIGHT CAPITAL AUTO REC 2014-1 A	..	12/21/2015.	Paydown		1,878,225	1,878,225	1,878,028	1,878,057	0	168	0	168	0	1,878,225	0	0	0	21,098	03/23/2020.
354613 AG 6	FRANKLIN RESOURCES INC	..	07/07/2015.	William Blair		1,108,420	1,000,000	1,081,280	1,069,611	0	(6,248)	0	(6,248)	0	1,063,363	0	45,057	45,057	29,549	05/20/2020.
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6	..	12/01/2015.	Paydown		342,369	342,369	344,937	343,761	0	(942)	0	(942)	0	342,820	0	(451)	(451)	11,454	04/25/2029.
36157R D9 3	GE CAPITAL MTG 1999-HE M	..	12/01/2015.	Paydown		97,821	97,821	92,539	93,413	0	2,709	0	2,709	0	96,122	0	1,700	1,700	3,446	04/25/2029.
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A	..	12/01/2015.	Paydown		1,324,991	1,324,991	1,294,432	1,313,172	0	11,819	0	11,819	0	1,324,991	0	0	0	34,598	02/25/2035.
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F	..	12/01/2015.	Paydown		586,140	586,140	602,259	592,313	0	(6,172)	0	(6,172)	0	586,140	0	0	0	17,640	01/25/2020.
36962G 6F 6	GENERAL ELECTRIC CAPITAL CORP	..	10/26/2015.	Taxable Exchange		2,245,759	2,141,000	2,137,896	2,138,532	0	234	0	234	0	2,138,766	0	106,993	106,993	76,621	09/07/2022.
38061L AA 7	GOLD KEY RESORTS 2014-A A	..	12/15/2015.	Paydown		1,249,185	1,249,185	1,248,922	1,248,922	0	263	0	263	0	1,249,185	0	0	0	22,004	03/17/2031.
39121J A* 1	GREAT RIVER ENERGY 2009B	..	07/01/2015.	Redemption 100.0000		372,093	372,093	372,093	372,093	0	0	0	0	0	372,093	0	0	0	21,619	07/01/2021.
39153V BF 0	GREAT AMERICA LEASING REC 2012-1 C	..	12/15/2015.	Paydown		1,000,000	1,000,000	999,925	999,953	0	47	0	47	0	1,000,000	0	0	0	30,000	11/15/2018.
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE	..	08/15/2015.	Redemption 100.0000		995,000	995,000	995,000	995,000	0	0	0	0	0	995,000	0	0	0	65,380	02/15/2021.
404119 BN 8	HCA INC 5.000% 03/15/24	..	03/04/2015.	CREDIT AGRICOLE		1,073,750	1,000,000	992,500	992,542	0	177	0	177	0	992,720	0	81,030	81,030	24,167	03/15/2024.
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1	..	12/01/2015.	Paydown		75,084	75,084	68,327	71,515	0	656	0	656	0	72,171	0	2,913	2,913	2,485	09/25/2037.
42217K AM 8	HEALTH CARE REIT INC REITS	..	05/15/2015.	Maturity		4,000,000	4,000,000	3,998,625	3,999,950	0	50	0	50	0	4,000,000	0	0	0	117,500	05/15/2015.
42710T AA 7	HERCULES CAPITAL FUNDING TRUST 2012-1A A	..	04/16/2015.	Paydown		620,617	620,617	620,617	620,617	0	0	0	0	0	620,617	0	0	0	5,409	12/16/2017.
42770Q AA 0	HERO FUNDING TRUST 2014-2A A	..	09/20/2015.	Paydown		433,322	433,322	433,027	433,012	0	310	0	310	0	433,322	0	0	0	12,960	09/21/2040.
437076 AZ 5	HOME DEPOT INC 2.700% 04/01/23	..	05/06/2015.	Jeffries & Co		998,290	1,000,000	998,440	998,681	0	51	0	51	0	998,732	0	(442)	(442)	16,500	04/01/2023.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6	..	12/01/2015.	Paydown		69,192	69,192	69,172	69,059	0	133	0	133	0	69,192	0	0	0	2,252	08/20/2028.
45138L AU 7	IDAHO POWER CORP 6.025% 07/15/18	..	04/23/2015.	Call 114.8930		2,010,628	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	260,628	260,628	81,421	07/15/2018.
45254N FL 6	IMPAC CMB TRUST 2003-9F A1	..	12/28/2015.	Paydown		89,736	89,736	77,173	84,520	0	184	0	184	0	84,704	0	5,032	5,032	660	07/25/2033.
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5	..	12/01/2015.	Paydown		1,041,778	1,041,778	961,561	961,561	0	0	0	0	0	961,561	0	80,217	80,217	22,595	08/25/2034.
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6	..	12/01/2015.	Paydown		142,328	142,328	139,927	140,569	0	0	0	0	0	140,569	0	1,759	1,759	2,788	08/25/2034.
458140 AM 2	INTEL CORP 2.700% 12/15/22	..	05/08/2015.	Susquehanna Financial Group		1,000,260	1,000,000	1,006,480	1,005,284	0	(215)	0	(215)	0	1,005,069	0	(4,809)	(4,809)	10,950	12/15/2022.
459902 AS 1	INTERNATIONAL GAME TECHNOLOGY	..	05/13/2015.	Redemption 101.0000		2,020,000	2,000,000	2,072,650	2,060,700	0	(3,607)	0	(3,607)	0	2,057,094	0	(37,094)	(37,094)	45,222	06/15/2020.
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A	..	12/15/2015.	Paydown		153,533	153,533	153,502	153,511	0	22	0	22	0	153,533	0	0	0	3,221	12/15/2048.
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A	..	12/15/2015.	Paydown		199,988	199,988	212,677	212,240	0	(12,251)	0	(12,251)	0	199,988	0	0	0	4,934	10/15/2056.
46625H AX 8	JP MORGAN CHASE & CO SUB NOTES	..	05/01/2015.	Maturity		125,000	125,000	124,863	124,995	0	5	0	5	0	125,000	0	0	0	3,281	05/01/2015.
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS T	..	12/15/2015.	Redemption 100.0000		971,852	971,852	971,852	971,852	0	0	0	0	0	971,852	0	0	0	37,772	09/15/2017.
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2	..	12/01/2015.	Paydown		501,655	501,655	513,118	510,489	0	(8,500)	0	(8,500)	0	501,989	0	(334)	(334)	8,194	03/01/2043.
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2	..	12/01/2015.	Paydown		347,085	347,085	341,011	342,288	0	4,797	0	4,797	0	347,085	0	0	0	5,927	05/25/2043.
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A	..	12/01/2015.	Paydown		352,379	352,379	357,664	356,689	0	(2,651)	0	(2,651)	0	354,038	0	(1,659)	(1,659)	7,798	08/26/2036.
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A	..	12/01/2015.	Paydown		544,623	544,623	567,769	565,960	0	(21,337)	0	(21,337)	0	544,623	0	0	0	11,123	11/27/2038.
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2	..	12/01/2015.	Paydown		1,102,198	1,102,198	1,144,563	1,141,890	0	(39,692)	0	(39,692)	0	1,102,198	0	0	0	21,057	06/25/2029.
47102X AF 2	JANUS CAPITAL GROUP 6.700% 06/15/17	..	08/31/2015.	Redemption 110.3231		1,103,231	1,000,000	1,007,250	1,000,974	0	(249)	0	(249)	0	1,000,725	0	102,506	102,506	47,458	06/15/2017.
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC	..	09/05/2015.	Redemption 100.0000		718,008	718,008	718,008	718,008	0	0	0	0	0	718,008	0	0	0	21,756	03/05/2023.
482439 AA 4	KCT INTERMODAL TRANPORTATION GUAR: BURLI	..	08/01/2015.	Redemption 100.0000		226,600	226,600	226,600	226,600	0	0	0	0	0	226,600	0	0	0	15,599	08/01/2018.
485260 BH 5	KANSAS GAS & ELEC 5.647% 03/29/21	..	03/29/2015.	Redemption 100.0000		140,974	140,974	140,974	140,974	0	0	0	0	0	140,974	0	0	0	3,980	03/29/2021.
49228R AC 7	KERN RIVER FUNDING CORP 144A GUAR KERN R	..	12/10/2015.	Redemption 100.0000		1,637,255	1,637,255	1,617,019	1,633,069	0	2,065	0	2,065	0	1,635,134	0	2,121	2,121	137,401	07/31/2016.
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE	..	12/30/2015.	Redemption 100.0000		1,777,055	1,777,055	1,781,986	1,778,526	0	(189)	0	(189)	0	1,778,337	0	(1,282)	(1,282)	63,719	03/30/2021.
500255 AP 9	KOHLS CORPORATION 6.250% 12/15/17	..	08/17/2015.	Call 111.6324		1,116,324	1,000,000	991,340	996,947	0	601	0	601	0	997,549	0	118,775	118,775	42,014	12/15/2017.
521615 AA 2	LEA POWER PARTNERS LLC 144A	..	12/15/2015.	Redemption 100.0000		30,079	30,079	30,079	30,079	0	0	0	0	0	30,079	0	0	0	1,201	06/15/2033.
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG	..	12/08/2015.	Redemption 100.0000		237,948	237,948	237,948	237,948	0	0	0	0	0	237,948	0	0	0	9,492	06/08/2021.
52518R BE 5	LEHMAN STRUCTURED SECURITIES LSSCO 2001-	..	12/01/2015.	Paydown		11,152	11,152	8,427	8,718	0	2,434	0	2,434	0	11,152	0	0	0	0	08/26/2024.
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2	..	12/01/2015.	Paydown		380,300	393,512	367,507	369,333	0	12,264	1,826	10,438	0	379,771	0	530	530	12,005	11/25/2035.
526057 AS 3	LENNAR CORP 5.600% 05/31/15	..	05/31/2015.	Maturity		6,000,000	6,000,000	5,930,872	5,996,094	0	3,906	0	3,906	0	6,000,000	0	0	0	168,000	05/31/2015.
536885 AA 4	LITIGATION SETTLEMENT MONETIZE FEE TRUST	..	04/25/2015.	Paydown		438,886	438,886	413,947	436,347	0	2,540	0	2,540	0	438,886	0	0	0	10,230	01/26/2032.
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1	..	12/01/2015.	Paydown		178,496	178,496	179,165	178,287	0	30	0	30	0	178,317	0	179	179	4,151	12/25/2018.
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4	..	12/15/2015.	Paydown		971,561	971,561	971,378	971,542	0	19	0	19	0	971,561	0	0	0	18,660	01/15/2030.
553891 AA 0	MVW OWNER TRUST 2014-1 A	..	12/20/2015.	Paydown		679,684	679,684	679,491	679,500	0	184	0	184	0	679,684	0	0	0	7,940	09/20/2031.
57164N AA 9	MARRIOTT VACATION CLUB OWNR TR 2007-2A A	..	02/01/2015.	Paydown		204,370	204,370	211,519	210,213	0	(5,843)	0	(5,843)	0	204,370	0	0	0	1,936	10/20/2029.
57164X AA 7	MARRIOTT VACATION CLUB OWNR TR 2009-2A A	..	04/20/2015.	Paydown		313,547	313,547	313,543	313,546	0	1	0	1	0	313,547	0	0	0	4,522	07/20/2031.
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A	..	12/20/2015.	Paydown		356,954	356,954	356,904	356,926	0	28	0	28	0	356,954	0	0	0	4,516	05/20/2030.
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B	..	12/20/2015.	Paydown		237,969	237,969	237,952	237,960	0	9	0	9	0	237,969	0	0	0	4,198	05/20/2030.
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A	..	12/20/2015.	Paydown		442,999	442,999	442,951	442,974	0	26	0	26	0	442,999	0	0	0	8,192	10/20/2032.
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3	..	12/01/2015.	Paydown		543,036	543,036	439,859	516,097	0	(2,965)	0	(2,965)	0	513,132	0	29,904	29,904	20,463	12/25/2034.
585055 BM 7	MEDTRONIC INC 144A 3.500% 03/15/25	..	09/02/2015.	Tax Free Exchange		990,954	1,000,000	990,420	990,459	0	495	0	495	0	990,954	0	0	0	9,236	03/15/2025.
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1	..	07/01/2015.	Redemption 100.0000		257,467	257,467	257,467	257,467	0	0	0	0	0	257,467	0	0	0	16,143	01/01/2021.
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2	..	07/01/2015.	Redemption 100.0000		225,286	225,286	225,286	225,286	0	0	0	0	0	225,286	0	0	0	14,125	01/01/2021.
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3	..	07/01/2015.	Redemption 100.0000		206,124	206,124	206,124	206,124	0	0	0	0	0	206,124	0	0	0	12,924	01/01/2021.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
589497 AA 4	MEREY SWEENEY LP 144A SENIOR NOTES	..	12/18/2015.	Redemption 100.0000		270,037	270,037	270,037	270,037	0	0	0	0	0	270,037	0	0	0	18,052	12/18/2019.
59549P AA 6	MID-STATE TRUST IV A 8.330% 04/01/30	..	10/01/2015.	Paydown		67,693	67,693	67,683	67,693	0	0	0	0	0	67,693	0	0	0	3,548	04/01/2030.
59549W AA 1	MID STATE TRUST SERIES 11 A1	..	12/15/2015.	Paydown		378,620	378,620	368,675	372,224	0	6,395	0	6,395	0	378,620	0	0	0	10,003	07/15/2038.
59560U AA 9	MID-STATE TRUST 2004-1 A	..	12/01/2015.	Paydown		103,073	103,073	105,472	104,946	0	(1,874)	0	(1,874)	0	103,073	0	0	0	3,420	08/15/2037.
59560W AC 1	MID-STATE TRUST 2010-1 M	..	12/01/2015.	Paydown		310,740	310,740	310,525	310,502	0	238	0	238	0	310,740	0	0	0	8,603	12/15/2045.
59748T AB 5	MIDLAND COGEN VENTURE LP 144A	..	09/15/2015.	Redemption 100.0000		229,857	229,857	229,857	229,857	0	0	0	0	0	229,857	0	0	0	10,099	03/15/2025.
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED N	..	12/30/2015.	Redemption 100.0000		54,406	54,406	54,406	54,406	0	0	0	0	0	54,406	0	0	0	2,175	06/30/2027.
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA	..	11/11/2015.	Redemption 100.0000		238,695	238,695	238,695	238,695	0	0	0	0	0	238,695	0	0	0	8,458	11/11/2023.
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5	..	12/01/2015.	Paydown		170,678	170,678	170,452	170,126	0	553	0	553	0	170,678	0	0	0	5,051	11/25/2033.
626717 AD 4	MURPHY OIL CORP 4.000% 06/01/22	..	04/17/2015.	Morgan Stanley & Co		3,913,080	4,000,000	4,146,760	4,115,093	0	(4,166)	0	(4,166)	0	4,110,927	0	(197,847)	(197,847)	62,667	06/01/2022.
628464 B* 9	MYERS INDUSTRIES INC SERIES B	..	06/19/2015.	Stifel Nicolaus		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	352,188	01/15/2024.
62963# AK 7	NRP (OPERATING) LLC SERIES J (No RJ-9)	..	12/01/2015.	Redemption 100.0000		153,846	153,846	153,846	153,846	0	0	0	0	0	153,846	0	0	0	7,738	12/01/2026.
63857Q AB 0	NATIONS EQUIP FINANCE FUNDING 2014-1A B	..	01/20/2015.	Paydown		152,955	152,955	152,955	152,955	0	0	0	0	0	152,955	0	0	0	418	01/20/2019.
638585 AN 9	BANK OF AMERICA CORP (FORMERLY NATIONSBA	..	08/15/2015.	Maturity		9,925,000	9,925,000	12,251,519	10,084,367	0	(159,367)	0	(159,367)	0	9,925,000	0	0	0	769,188	08/15/2015.
638620 AD 6	NATIONWIDE HEALTH PROPERTIES REITS	..	05/20/2015.	Maturity		8,000,000	8,000,000	8,050,240	8,002,557	0	(2,557)	0	(2,557)	0	8,000,000	0	0	0	240,000	05/20/2015.
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6	..	12/01/2015.	Paydown		1,258,422	1,258,422	1,199,286	1,227,570	0	2,669	0	2,669	0	1,230,240	0	28,183	28,183	35,712	11/25/2033.
64352V GU 9	NEW CENTURY HOME EQUITY LOAN 2004-A AII7	..	12/01/2015.	Paydown		3,818,016	3,818,016	3,724,653	3,779,380	0	16,634	0	16,634	0	3,796,014	0	22,001	22,001	101,835	11/25/2031.
652478 AQ 1	NEWS AMERICA HLDGS 8.250% 08/10/18	..	04/06/2015.	Tax Free Exchange		514,567	510,000	526,391	514,876	0	(309)	0	(309)	0	514,567	0	0	0	21,038	08/10/2018.
652482 CB 4	NEWS AMERICA INC 4.500% 02/15/21	..	04/06/2015.	Tax Free Exchange		4,030,891	4,000,000	4,027,785	4,032,177	0	(1,286)	0	(1,286)	0	4,030,891	0	0	0	90,000	02/15/2021.
652482 CE 8	NEWS AMERICA INC 6.150% 02/15/41	..	04/06/2015.	Tax Free Exchange		3,892,407	3,500,000	3,900,820	3,894,246	0	(1,839)	0	(1,839)	0	3,892,407	0	0	0	107,625	02/15/2041.
65488B AA 7	SOUTHWESTERN ENERGY CO 144A NOARK PIPELI	..	12/01/2015.	Redemption 100.0000		90,000	90,000	89,096	89,671	0	61	0	61	0	89,732	0	268	268	4,826	06/01/2018.
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S	..	10/15/2015.	Redemption 100.0000		104,063	104,063	109,416	107,500	0	(180)	0	(180)	0	107,320	0	(3,258)	(3,258)	6,878	10/15/2026.
67087T AE 1	OAKWOOD MORTGAGE INVESTORS 1999-B M1	..	12/01/2015.	Paydown		22,855	22,855	22,855	22,855	0	0	0	0	0	22,855	0	0	0	0	12/15/2026.
67087T DS 7	OAKWOOD MORTGAGE INVESTORS 2002-B M1 MH	..	12/01/2015.	Paydown		170,444	170,444	170,444	170,444	0	0	0	0	0	0	0	0	0	0	06/15/2032.
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M	..	12/01/2015.	Paydown		430,023	430,023	416,035	430,023	0	0	0	0	0	430,023	0	0	0	16,025	02/15/2028.
675748 CE 5	OCWEN RESIDENTIAL MBS CO. 1999-R2 CLASS	..	03/03/2015.	Brean Capital		636,678	0	0	0	0	0	0	0	0	0	0	636,678	636,678	8,277	06/30/2039.
675748 CF 2	OCWEN RESIDENTIAL MBS CO. 1999-R2 B2	..	03/03/2015.	Brean Capital		118,438	0	0	0	0	0	0	0	0	0	0	118,438	118,438	435	06/25/2039.
67612W AD 0	ODYSSEY RE HOLDINGS P/C / Reinsurance	..	05/01/2015.	Maturity		1,000,000	1,000,000	993,570	999,708	0	292	0	292	0	1,000,000	0	0	0	34,375	05/01/2015.
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE	..	12/01/2015.	Redemption 100.0000		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	2,275	12/01/2028.
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4	..	12/01/2015.	Paydown		469,718	469,718	469,718	469,718	0	0	0	0	0	469,718	0	0	0	14,950	12/15/2031.
684181 AA 8	ORANGE COGEN FUNDING CORP 144A	..	12/15/2015.	Redemption 100.0000		222,600	222,600	222,600	222,600	0	0	0	0	0	222,600	0	0	0	11,760	03/15/2022.
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A	..	12/09/2015.	Paydown		1,512,304	1,512,304	1,512,040	1,512,054	0	14	0	14	0	1,512,068	0	237	237	17,734	07/09/2029.
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B	..	12/09/2015.	Paydown		1,164,225	1,164,225	1,163,968	1,163,980	0	14	0	14	0	1,163,994	0	231	231	18,064	07/09/2029.
68619A AP 2	ORIGIN MANUFACTURED HOUSING 2002-A A4	..	02/01/2015.	Paydown		41,244	41,244	41,119	41,123	0	121	0	121	0	41,244	0	0	0	292	05/15/2032.
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4	..	12/01/2015.	Paydown		301,702	301,702	308,868	306,712	0	(5,010)	0	(5,010)	0	301,702	0	0	0	8,868	06/15/2036.
693659 AC 8	ARIZONA PUBLIC SERVICE	..	12/30/2015.	Redemption 100.0000		589,000	589,000	620,672	591,840	0	(2,728)	0	(2,728)	0	589,112	0	(112)	(112)	24,640	12/30/2015.
72925P AB 1	PLUM CREEK TIMBERLANDS	..	11/15/2015.	Maturity		1,000,000	1,000,000	984,640	998,116	0	1,884	0	1,884	0	1,000,000	0	0	0	58,750	11/15/2015.
73316P CE 8	POPULAR ABS MORTGAGE PASS-THRO 2005-2 AF	..	12/01/2015.	Paydown		381,019	381,019	381,019	381,019	0	0	0	0	0	381,019	0	0	0	16,484	04/25/2035.
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4 AF	..	12/01/2015.	Paydown		768,402	768,402	774,165	768,264	0	(447)	0	(447)	0	767,817	0	585	585	20,232	09/25/2035.
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE	..	12/31/2015.	Redemption 100.0000		417,600	417,600	417,600	417,600	0	0	0	0	0	417,600	0	0	0	15,399	12/31/2018.
74340X AL 5	PROLOGIS TRUST FORMERLY SEC CAP IND	..	12/02/2015.	Call 110.9319		1,774,910	1,600,000	1,571,613	1,586,709	0	4,590	0	4,590	0	1,591,299	0	183,611	183,611	173,172	07/01/2017.
74730* AH 5	QUAD GRAPHICS INC 7.560% 09/01/15	..	09/01/2015.	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	37,800	09/01/2015.
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1	..	12/01/2015.	Paydown		233,889	233,889	225,759	231,451	0	7,603	5,165	2,438	0	233,889	0	0	0	7,428	02/26/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2	..	12/01/2015.	Paydown		144,516	144,516	137,381	141,573	0	2,944	0	2,944	0	144,516	0	0	0	4,118	10/25/2021.
754427 AA 0	RAVENSWOOD UNIT 04 TRST 144A GUARANTOR	..	01/15/2015.	Redemption 100.0000		287,353	287,353	287,353	287,353	0	0	0	0	0	287,353	0	0	0	8,615	01/15/2019.
75952A AF 4	RELIANT ENERGY MID-ATLANTIC PW SERIES B	..	07/02/2015.	Redemption 100.0000		1,060,380	1,060,380	1,109,070	1,070,209	0	(3,186)	0	(3,186)	0	1,067,023	0	(6,643)	(6,643)	97,947	07/02/2017.
760985 5B 3	RESIDENTIAL FDG SEC CORP 2004-RS6 AI5	..	12/01/2015.	Paydown		617,345	617,345	600,677	608,713	0	806	0	806	0	609,519	0	7,826	7,826	19,955	06/25/2034.
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B	..	12/01/2015.	Paydown		397,685	397,685	395,816	395,976	0	6	0	6	0	395,982	0	1,703	1,703	13,054	10/25/2033.
760985 XV 8	RESIDENTIAL FDG SEC CORP 2003-RS7 AI5	..	12/01/2015.	Paydown		1,043,933	1,043,933	1,042,405	1,040,356	0	11	0	11	0	1,040,367	0	3,566	3,566	33,609	08/25/2033.
76110G 2T 7	RESIDENTIAL ACCREDIT LOANS 2002-QS19 A1	..	11/01/2015.	Paydown		8,805,577	8,805,577	8,923,572	8,882,719	0	(77,142)	0	(77,142)	0	8,805,577	0	0	0	453,880	12/25/2032.
76110H CQ 0	RESIDENTIAL ACCREDIT LOANS INC 2003-QS10	..	11/01/2015.	Paydown		10,000,000	10,000,000	9,890,625	9,917,184	0	82,816	0	82,816	0	10,000,000	0	0	0	458,333	05/25/2033.
76110H GU 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS15	..	12/01/2015.	Paydown		3,040,346	3,040,346	2,935,676	3,006,512	0	33,834	0	33,834	0	3,040,346	0	0	0	89,336	08/25/2033.
76110H HZ 5	RESIDENTIAL ACCREDIT LOANS INC 2003-QS17	..	12/01/2015.	Paydown		1,022,159	1,022,159	1,022,159	1,022,159	0	0	0	0	0	1,022,159	0	0	0	30,643	09/25/2033.
76110H MP 1	RESIDENTIAL ACCREDIT LOANS INC 2003-QR24	..	07/01/2015.	Paydown		860,112	860,112	856,931	856,931	0	3,181	0	3,181	0	860,112	0	0	0	10,070	07/25/2033.
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7	..	12/01/2015.	Paydown		1,329,442	1,329,442	1,294,129	1,306,001	0	21,662	0	21,662	0	1,327,663	0	1,779	1,779	44,261	05/01/2034.
76110V BX 5	RESIDENTIAL FDG MTG SEC 1999-HII A5 HE	..	02/01/2015.	Paydown		2,086	2,086	2,085	2,086	0	0	0	0	0	2,086	0	0	0	19	09/25/2029.
76110W XR 2	RESIDENTIAL ASSET SEC CORP 2004-KS4 AI5	..	12/25/2015.	Paydown		11,774	26,165	21,796	21,796	0	0	0	0	0	21,796	0	(10,021)	(10,021)	2,051	05/25/2034.
76111X KA 0	RESIDENTIAL FUNDING MTG SEC I 2004-S5 2A	..	11/01/2015.	Paydown		597,957	597,957	602,944	598,311	0	(354)	0	(354)	0	597,957	0	0	0	21,077	05/25/2019.
76111X QK 2	RESIDENTIAL FUNDING MTG SEC I 2004-S9 1A	..	02/01/2015.	Paydown		175,420	175,420	173,665	174,755	0	665	0	665	0	175,420	0	0	0	889	12/25/2034.
76111X SD 6	RESIDENTIAL FUNDING MTG SEC I 2005-S1 2A	..	12/01/2015.	Paydown		152,747	152,747	155,038	153,244	0	(496)	0	(496)	0	152,747	0	0	0	6,148	02/25/2020.
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8	..	12/01/2015.	Paydown		791,802	791,802	791,725	789,294	0	1,723	0	1,723	0	791,017	0	785	785	24,701	08/25/2034.
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10	..	12/01/2015.	Paydown		645,145	645,145	645,106	643,089	0	2,056	0	2,056	0	645,145	0	0	0	18,577	10/25/2034.
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS	..	07/15/2015.	Redemption 100.0000		294,432	294,432	341,903	312,882	0	(862)	0	(862)	0	312,020	0	(17,588)	(17,588)	14,878	07/15/2021.
783764 AK 9	RYLAND GROUP 5.375% 01/15/15	..	01/15/2015.	Maturity		3,750,000	3,750,000	3,743,348	3,749,969	0	31	0	31	0	3,750,000	0	0	0	100,781	01/15/2015.
78392N AA 9	SNAAC AUTO REC TRUST 2013-1A A	..	05/15/2015.	Paydown		218,661	218,661	218,653	218,660	0	1	0	1	0	218,661	0	0	0	482	07/16/2018.
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2	..	12/25/2015.	Paydown		1,630,582	1,630,582	1,646,251	1,645,156	0	(14,574)	0	(14,574)	0	1,630,582	0	0	0	24,766	10/25/2027.
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A	..	12/01/2015.	Paydown		168,368	168,368	168,367	168,157	0	211	0	211	0	168,368	0	0	0	3,245	07/20/2027.
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A	..	12/01/2015.	Paydown		246,775	246,775	246,746	246,757	0	18	0	18	0	246,775	0	0	0	2,661	09/20/2029.
786514 BS 7	SAFEWAY INC 3.950% 08/15/20	..	02/02/2015.	Redemption 101.0000		666,600	660,000	665,425	663,376	0	(47)	0	(47)	0	663,329	0	3,271	3,271	12,094	08/15/2020.
80282J AE 9	SANTANDER DRIVE AUTO REC TRUST 2011-4 C	..	11/15/2015.	Paydown		2,265,509	2,265,509	2,265,412	2,265,495	0	13	0	13	0	2,265,509	0	0	0	40,397	08/15/2017.
80282P AE 5	SANTANDER DRIVE AUTO REC TRUST 2011-1 C	..	02/15/2015.	Paydown		336,721	336,721	336,685	336,719	0	1	0	1	0	336,721	0	0	0	1,299	05/16/2016.
80282V AE 2	SANTANDER DRIVE AUTO REC TR 2012-2 C	..	12/15/2015.	Paydown		1,300,876	1,300,876	1,300,745	1,300,855	0	21	0	21	0	1,300,876	0	0	0	22,868	02/15/2018.
812404 AX 9	SEARS ROEBUCK ACCEPTANCE	..	09/08/2015.	Morgan Stanley & Co.		3,618,000	5,000,000	2,400,000	2,536,136	0	33,421	0	33,421	0	2,569,557	0	1,048,443	1,048,443	291,750	10/15/2027.
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2	..	12/01/2015.	Paydown		777,947	777,947	791,470	790,864	0	(12,917)	0	(12,917)	0	777,947	0	0	0	10,876	05/25/2043.
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2	..	12/01/2015.	Paydown		231,931	231,931	233,456	233,171	0	(1,239)	0	(1,239)	0	231,931	0	0	0	3,708	06/25/2043.
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A	..	10/25/2015.	Paydown		198,171	198,171	198,171	198,171	0	0	0	0	0	198,171	0	0	0	4,954	01/25/2044.
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1	..	12/01/2015.	Paydown		284,334	284,334	278,104	279,650	0	4,684	0	4,684	0	284,334	0	0	0	5,243	07/25/2043.
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A	..	12/20/2015.	Paydown		289,394	289,394	289,668	289,489	0	(94)	0	(94)	0	289,394	0	0	0	5,206	11/20/2025.
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A	..	12/20/2015.	Paydown		87,135	87,135	87,126	87,132	0	3	0	3	0	87,135	0	0	0	1,478	06/20/2018.
82651U AB 9	SIERRA RECEIVABLES FUNDING CO 2012-2A B	..	12/20/2015.	Paydown		494,237	494,237	494,200	494,216	0	21	0	21	0	494,237	0	0	0	8,648	03/20/2029.
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A	..	12/20/2015.	Paydown		85,801	85,801	85,783	85,792	0	9	0	9	0	85,801	0	0	0	1,247	11/20/2028.
82652E AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B	..	12/22/2015.	Paydown		1,975,634	1,975,634	1,975,593	1,975,598	0	35	0	35	0	1,975,634	0	0	0	27,704	10/20/2031.
826552 AA 9	SIGMA-ALDRICH 3.375% 11/01/20	..	12/18/2015.	Call 107.3130		1,073,130	1,000,000	1,004,170	1,003,702	0	(584)	0	(584)	0	1,003,117	0	70,013	70,013	38,156	11/01/2020.
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A	..	12/15/2015.	Paydown		344,519	344,519	343,582	343,887	0	631	0	631	0	344,519	0	0	0	5,051	03/17/2025.
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B	..	12/15/2015.	Paydown		137,807	137,807	137,778	137,788	0	19	0	19	0	137,807	0	0	0	2,997	03/17/2025.
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A	..	04/01/2015.	Paydown		498,658	498,658	498,378	498,098	0	559	0	559	0	498,658	0	0	0	9,036	05/16/2022.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B	..	04/01/2015.	Paydown		124,664	124,664	124,602	124,498	0	166	0	166	0	124,664	0	0	0	3,191	05/16/2022.
82838Y AA 9	SILVERLEAF FINANCE LLC 2014-A A	..	12/15/2015.	Paydown		2,661,990	2,661,990	2,661,659	2,661,688	0	302	0	302	0	2,661,990	0	0	0	36,918	01/15/2027.
828783 AT 7	SIMON PROPERTY INVESTORS REIT	..	12/21/2015.	Call 114.7851		5,653,166	4,925,000	4,488,990	4,783,505	0	35,774	0	35,774	0	4,819,279	0	833,887	833,887	369,272	06/15/2018.
828807 BZ 9	SIMON PROPERTY GROUP INC	..	12/21/2015.	Call 111.2379		3,337,136	3,000,000	2,974,380	2,989,496	0	2,763	0	2,763	0	2,992,258	0	344,878	344,878	194,469	05/30/2018.
82894* AS 6	J R SIMPLOT COMPANY J R SIMPLOT COMPANY	..	03/01/2015.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	61,400	03/01/2015.
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A	..	01/01/2015.	Redemption 100.0000		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028.
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU	..	12/15/2015.	Redemption 100.0000		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	3,080	06/15/2040.
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU	..	12/15/2015.	Redemption 100.0000		230,769	230,769	230,769	230,769	0	0	0	0	0	230,769	0	0	0	8,654	06/15/2025.
850228 AC 1	SPRINGCASTLE SPV 2014-AA A	..	12/25/2015.	Paydown		2,163,210	2,163,210	2,163,068	2,163,085	0	125	0	125	0	2,163,210	0	0	0	30,724	05/25/2023.
85171W AA 1	SPRINGLEAF MORTGAGE LOAN TRUST 2012-2A A	..	07/01/2015.	Paydown		1,257,735	1,257,735	1,257,592	1,256,428	0	1,307	0	1,307	0	1,257,735	0	0	0	14,303	10/25/2057.
859245 AA 0	STERLING BANK TRUST FSB 2004-1	..	12/26/2015.	Paydown		0	0	104,787	87,851	0	(87,851)	0	(87,851)	0	0	0	0	0	17,850	04/26/2026.
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2	..	11/01/2015.	Paydown		95,562	95,562	72,825	72,825	0	22,737	0	22,737	0	95,562	0	0	0	4,596	03/25/2031.
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1	..	12/01/2015.	Paydown		1,247,465	1,247,465	1,246,880	1,245,929	0	1,536	0	1,536	0	1,247,465	0	0	0	45,493	03/25/2032.
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5	..	12/01/2015.	Paydown		133,502	133,502	90,755	90,755	0	0	0	0	0	90,755	0	42,747	42,747	4,643	08/25/2033.
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8	..	12/01/2015.	Paydown		105,958	105,958	105,494	105,529	0	3	0	3	0	105,531	0	427	427	2,906	01/25/2033.
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1	..	12/01/2015.	Paydown		81,124	81,124	76,865	79,333	0	1,791	0	1,791	0	81,124	0	0	0	2,435	02/25/2020.
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5	..	12/01/2015.	Paydown		213,131	213,131	210,533	211,837	0	75	0	75	0	211,912	0	1,219	1,219	8,073	09/25/2034.
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2	..	12/01/2015.	Paydown		1,558,442	1,558,442	1,513,083	1,542,746	0	15,696	0	15,696	0	1,558,442	0	0	0	44,561	11/25/2034.
86359B RB 9	STRUCTURED ASSET SECURITIES 2004-9XS 1A4	..	12/01/2015.	Paydown		754,274	754,274	658,104	735,155	0	19,119	0	19,119	0	754,274	0	0	0	21,545	05/25/2034.
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9	..	12/01/2015.	Paydown		264,769	264,769	259,134	260,569	0	4,200	0	4,200	0	264,769	0	0	0	9,005	12/25/2034.
871829 AU 1	SYSCO CORPORATION 3.500% 10/02/24	..	07/14/2015.	Call 101.0000		6,060,000	6,000,000	6,013,090	6,012,995	0	(585)	0	(585)	0	6,012,410	0	47,590	47,590	164,500	10/02/2024.
871928 AX 5	CORP BOND BACKED CTF AMERICAN GEN CORP 1	..	09/15/2015.	Redemption 100.0000		409,740	409,740	493,818	427,740	0	(3,936)	0	(3,936)	0	423,805	0	(14,065)	(14,065)	25,134	09/15/2017.
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A	..	12/20/2015.	Paydown		250,000	250,000	249,892	249,897	0	103	0	103	0	250,000	0	0	0	4,807	11/20/2038.
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED	..	08/01/2015.	Redemption 100.0000		150,000	150,000	159,125	155,665	0	(93)	0	(93)	0	155,572	0	(5,572)	(5,572)	10,688	02/01/2030.
88162F B@ 3	TETRA TECHNOLOGIES 6.560% 04/30/15	..	04/30/2015.	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	131,200	04/30/2015.
88641U AE 3	TIDEWATER AUTO RECEIVABLE TRUS 2012-AA C	..	12/15/2015.	Paydown		89,899	89,899	89,878	89,893	0	7	0	7	0	89,899	0	0	0	2,544	10/15/2019.
89566E AA 6	TRISTATE GEN AND TRANS ASSN 144A PASS TH	..	01/31/2015.	Redemption 100.0000		490,300	490,300	490,300	490,300	0	0	0	0	0	490,300	0	0	0	14,807	01/31/2018.
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A	..	12/12/2015.	Redemption 100.0000		462,908	462,908	462,908	462,908	0	0	0	0	0	462,908	0	0	0	14,251	11/12/2026.
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A	..	12/16/2015.	Paydown		165,523	165,523	165,523	165,523	0	0	0	0	0	165,523	0	0	0	4,667	10/16/2040.
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1	..	12/15/2015.	Paydown		174,890	174,890	174,890	174,890	0	0	0	0	0	174,890	0	0	0	2,143	01/15/2043.
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS	..	12/10/2015.	Redemption 100.0000		175,901	175,901	175,901	175,901	0	0	0	0	0	175,901	0	0	0	5,846	05/10/2025.
902635 AA 9	UNITED CAPITAL MARKETS 2003-A	..	12/25/2015.	Paydown		0	0	60,378	58,979	0	(58,979)	0	(58,979)	0	0	0	0	0	42,748	11/08/2027.
90333W AC 2	US BANK NA SUB NOTES 4.800% 04/15/15	..	04/15/2015.	Maturity		125,000	125,000	121,649	124,883	0	117	0	117	0	125,000	0	0	0	3,000	04/15/2015.
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES	..	12/02/2015.	Redemption 100.0000		138,750	138,750	47,869	55,500	0	0	7,631	(7,631)	0	47,869	0	90,881	90,881	21,668	05/31/2020.
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES	..	05/23/2015.	Redemption 100.0000		6,057,011	6,057,011	6,057,011	6,057,011	0	0	0	0	0	6,057,011	0	0	0	1,331,017	09/23/2030.
913017 BH 1	UNITED TECHNOLOGIES CORP	..	05/01/2015.	Maturity		6,000,000	6,000,000	6,278,460	6,017,335	0	(17,335)	0	(17,335)	0	6,000,000	0	0	0	146,250	05/01/2015.
92887C AL 2	VOLVO FINANCIAL EQUIPMENT LLC 2012-1A C	..	08/15/2015.	Paydown		700,000	700,000	708,785	707,331	0	(7,331)	0	(7,331)	0	700,000	0	0	0	11,107	09/16/2019.
928958 AA 5	WATERFORD 3 FDG-ENTERGY	..	01/02/2015.	Redemption 100.0000		205,561	205,561	205,561	205,561	0	0	0	0	0	205,561	0	0	0	8,315	01/02/2017.
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1	..	12/01/2015.	Paydown		206,104	206,104	148,942	162,101	0	433	0	433	0	162,535	0	43,569	43,569	2,803	10/25/2033.
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1	..	12/01/2015.	Paydown		123,219	123,219	124,682	123,286	0	(34)	0	(34)	0	123,252	0	(33)	(33)	3,064	12/25/2018.
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1	..	12/01/2015.	Paydown		98,990	98,990	73,806	75,145	0	1,472	1,655	(183)	0	74,962	0	24,028	24,028	1,290	02/25/2034.
92922F LW 6	WASHINGTON MUTUAL 2004-S1 1A6	..	02/01/2015.	Paydown		145,036	145,036	143,953	145,036	0	0	0	0	0	145,036	0	0	0	1,209	03/25/2034.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
94403* AY 2	WAWA INC SENIOR UNSECURED NOTES	..	05/04/2015.	Redemption 100.0000		880,000	880,000	880,000	880,000	0	0	0	0	0	880,000	0	0	0	25,828	05/04/2016.
949456 AA 5	WELK RESORTS LLC 2013-A A	..	12/15/2015.	Paydown		730,161	730,161	730,062	730,147	0	15	0	15	0	730,161	0	0	0	10,424	03/15/2029.
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT	..	12/10/2015.	Redemption 100.0000		254,462	254,462	254,462	254,461	0	2	0	2	0	254,462	0	0	0	10,498	01/10/2024.
94978# AJ 6	HY-VEE INC CRD TN LEASE	..	12/05/2015.	Redemption 100.0000		463,269	463,269	463,269	463,270	0	0	0	0	0	463,269	0	0	0	109,647	10/05/2021.
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT	..	12/10/2015.	Redemption 100.0000		197,274	197,274	197,274	197,274	0	0	0	0	0	197,274	0	0	0	5,687	05/10/2019.
94978# JE 8	ZC AVIATION 2014 CLASS A-1	..	12/15/2015.	Redemption 100.0000		214,736	214,736	214,736	214,736	0	0	0	0	0	214,736	0	0	0	4,234	09/15/2024.
94978# JG 3	ZC AVIATION 2014 CLASS A-1	..	12/11/2015.	Redemption 100.0000		215,599	215,599	215,599	215,599	0	0	0	0	0	215,599	0	0	0	4,251	10/11/2024.
94980K AG 7	WELLS FARGO MBS 2004-4 A7	..	12/01/2015.	Paydown		453,568	453,568	421,322	450,750	0	812	0	812	0	451,562	0	2,006	2,006	16,378	05/25/2034.
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8	..	12/01/2015.	Paydown		14,519	14,519	13,788	14,342	0	10	0	10	0	14,352	0	166	166	477	10/25/2035.
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15	..	12/01/2015.	Paydown		565,935	596,322	523,273	558,828	0	1,633	0	1,633	0	560,461	0	5,474	5,474	20,208	07/25/2036.
96032T AA 4	WESTGATE RESORTS 2012-2A A	E	11/01/2015.	Paydown		622,326	622,326	622,326	622,326	0	0	0	0	0	622,326	0	0	0	11,794	01/20/2025.
96032X AA 5	WESTGATE RESORTS 2014-1A A	..	12/01/2015.	Paydown		1,214,690	1,214,690	1,210,040	1,210,304	0	4,386	0	4,386	0	1,214,690	0	0	0	13,407	12/20/2026.
96032X AB 3	WESTGATE RESORTS 2014-1A B	..	12/01/2015.	Paydown		485,876	485,876	485,250	485,219	0	657	0	657	0	485,876	0	0	0	8,107	12/20/2026.
961548 AQ 7	WESTVACO CORP DEBENTURES	..	03/15/2015.	Redemption 100.0000		992,000	992,000	1,010,600	1,001,986	0	(130)	0	(130)	0	1,001,856	0	(9,856)	(9,856)	37,944	03/15/2027.
96328U AL 0	WHEELS SPV LLC 2012-1 B	..	07/20/2015.	Paydown		1,500,000	1,500,000	1,499,535	1,499,671	0	329	0	329	0	1,500,000	0	0	0	20,125	03/20/2021.
96328U AM 8	WHEELS SPV LLC 2012-1 C	..	07/20/2015.	Paydown		4,000,000	4,000,000	3,999,948	3,999,960	0	40	0	40	0	4,000,000	0	0	0	65,800	03/20/2021.
970648 AB 7	WILLIS GROUP 5.625% 07/15/15	..	07/15/2015.	Maturity		6,000,000	6,000,000	6,027,623	6,001,912	0	(1,912)	0	(1,912)	0	6,000,000	0	0	0	337,500	07/15/2015.
97180* SR 0	WILMINGTON TRUST CO LESSEE-AI LEASING/NW	..	06/29/2015.	Redemption 100.0000		92,460	92,460	92,460	92,460	0	0	0	0	0	92,460	0	0	0	4,041	06/29/2015.
97180* SS 8	WILMINGTON TRUST CO LESSEE-AI LEASING/NW	..	06/29/2015.	Redemption 100.0000		92,460	92,460	92,466	92,459	0	1	0	1	0	92,460	0	0	0	4,041	06/29/2015.
97180* ST 6	WILMINGTON TRUST CO LESSEE-AI LEASING/NW	..	06/29/2015.	Redemption 100.0000		92,460	92,460	92,460	92,460	0	0	0	0	0	92,460	0	0	0	4,041	06/29/2015.
97180* SU 3	WILMINGTON TRUST CO LESSEE-AI LEASING/NW	..	06/29/2015.	Redemption 100.0000		92,460	92,460	92,464	92,460	0	0	0	0	0	92,460	0	0	0	4,041	06/29/2015.
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1	..	12/01/2015.	Paydown		523,626	523,626	541,299	540,634	0	(12,794)	0	(12,794)	0	527,839	0	(4,213)	(4,213)	8,924	06/27/2044.
30217V AC 1	EXPRESS PIPELINE LP LP 144A	A	12/31/2015.	Redemption 100.0000		1,245,308	1,245,308	1,195,439	1,235,775	0	3,985	0	3,985	0	1,239,760	0	5,547	5,547	69,662	12/31/2017.
65656M AA 9	NORTEL NETWORKS 2001-1 NOTE	A	12/12/2015.	Paydown		117,715	117,715	80,817	100,985	0	16,730	0	16,730	0	117,715	0	0	0	7,546	08/09/2016.
707886 B# 3	PENN WEST PETROLEUM LTD	A	12/12/2015.	Redemption 100.0000		826,968	826,968	826,968	826,968	0	4	0	4	0	826,972	0	(4)	(4)	59,653	05/29/2018.
707886 B@ 5	PENN WEST PETROLEUM LTD	A	12/12/2015.	Redemption 100.0000		525,135	525,135	525,135	525,135	0	0	0	0	0	525,135	0	0	0	36,906	05/29/2016.
87425E AG 8	TALISMAN ENERGY INC 5.125% 05/15/15	A	05/15/2015.	Maturity		1,000,000	1,000,000	1,014,430	1,001,063	0	(1,063)	0	(1,063)	0	1,000,000	0	0	0	25,625	05/15/2015.
89346D AD 9	TRANSALTA CORP 4.750% 01/15/15	A	01/15/2015.	Maturity		650,000	650,000	648,590	649,989	0	11	0	11	0	650,000	0	0	0	15,438	01/15/2015.
895945 B@ 1	TRICAN WELL SERVICE LTD SERIES G	A	10/28/2015.	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	118,000	04/28/2021.
05252A AM 3	AUST & NZ BANKING GROUP 144A	F	01/13/2015.	Maturity		4,000,000	4,000,000	4,176,720	4,001,400	0	(1,400)	0	(1,400)	0	4,000,000	0	0	0	74,000	01/13/2015.
05257H AF 8	JEMENA LTD 144A 5.300% 09/25/15	F	09/25/2015.	Maturity		125,000	125,000	125,123	125,011	0	(11)	0	(11)	0	125,000	0	0	0	6,625	09/25/2015.
12479L AA 8	CAI 2012-1A A 2012-1A A	F	12/25/2015.	Paydown		300,000	300,000	299,935	299,948	0	52	0	52	0	300,000	0	0	0	5,639	10/25/2027.
146230 AD 9	CARTER HOLT HARVEY LTD DEBENTURES	R	04/15/2015.	Maturity		125,000	125,000	148,649	125,856	0	(856)	0	(856)	0	125,000	0	0	0	5,234	04/15/2015.
22303Q AN 0	COVIDIEN INTERNATIONAL FINANCE	F	07/08/2015.	Goldman Sachs & Co		3,051,540	3,000,000	2,990,760	2,992,891	0	451	0	451	0	2,993,343	0	58,197	58,197	55,467	06/15/2022.
26971H AA 0	EAGLE LTD 2014-1A A1 2.570% 12/15/39	F	12/15/2015.	Paydown		1,250,000	1,250,000	1,249,802	1,249,804	0	42	0	42	0	1,249,846	0	154	154	17,044	12/15/2039.
37952U AD 5	SEACO CONTAINER 2014-1A A1	F	12/17/2015.	Paydown		250,000	250,000	249,948	249,950	0	2	0	2	0	249,952	0	48	48	4,320	07/17/2029.
48268E AB 1	KT CORP 144A 4.875% 07/15/15	R	07/15/2015.	Maturity		500,000	500,000	490,430	499,353	0	647	0	647	0	500,000	0	0	0	24,375	07/15/2015.
52605# AB 2	LEND LEASE CAPITAL INC SERIES B	F	10/12/2015.	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	227,200	10/12/2015.
59146Q A# 0	METCASH TRADING LIMITED SERIES C	F	07/09/2015.	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	281,132	09/11/2023.
59146Q A* 4	METCASH TRADING LIMITED SERIES A	F	07/09/2015.	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	106,586	09/10/2018.
59934# AA 1	MILESTONE AVIATION HOLDCO NO 8 SERIES A-	F	02/17/2015.	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	326,901	12/19/2020.
59934# AD 5	MILESTONE AVIATION HOLDCO NO 8 SERIES A-	F	02/17/2015.	Redemption 100.0000		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	2,128,611	12/19/2023.
65535H AA 7	NOMURA HOLDINGS INC 5.000% 03/04/15	F	03/04/2015.	Maturity		2,000,000	2,000,000	2,016,260	2,000,618	0	(618)	0	(618)	0	2,000,000	0	0	0	50,000	03/04/2015.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE	R	10/12/2015.	Redemption 100.0000		63,812	63,812	63,812	63,812	0	0	0	0	0	63,812	0	0	0	2,385	07/12/2016.
73931@ AB 5	POWERCOR AUSTRALIA LLC SERIES B	F	05/12/2015.	Tax Free Exchange		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	85,750	11/12/2016.
73931@ AE 9	POWERCOR AUSTRALIA LLC SERIES C	F	06/03/2015.	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	67,050	06/03/2020.
789547 AD 8	WESTPAC BANKING CORP 144A	R	10/01/2015.	Maturity		5,000,000	5,000,000	5,127,350	5,011,050	0	(10,546)	0	(10,546)	0	5,000,504	0	(504)	(504)	265,000	10/15/2015.
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI	R	12/15/2015.	Redemption 100.0000		2,500	2,500	2,571	2,539	0	(3)	0	(3)	0	2,536	0	(36)	(36)	117	12/15/2026.
879403 AS 2	TELEFONOS DE MEXICO SA	F	01/27/2015.	Maturity		9,750,000	9,750,000	9,682,968	9,749,369	0	631	0	631	0	9,750,000	0	0	0	268,125	01/27/2015.
88165F AG 7	TEVA PHARMACEUTICALS 2.950% 12/18/22	F	05/06/2015.	Credit Suisse		773,645	787,000	785,442	785,723	0	51	0	51	0	785,774	0	(12,130)	(12,130)	9,222	12/18/2022.
88165F AG 7	TEVA PHARMACEUTICALS 2.950% 12/18/22	F	02/27/2015.	Redemption 101.3240		1,229,060	1,213,000	1,210,598	1,211,032	0	35	0	35	0	1,211,067	0	17,993	17,993	6,859	12/18/2022.
88166J AA 1	TEVA PHARMACEUTICAL INDUSTRIES	F	02/27/2015.	Redemption 106.2850		1,752,640	1,649,000	1,665,490	1,661,369	0	(252)	0	(252)	0	1,661,117	0	91,523	91,523	17,889	11/10/2021.
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A	R	12/20/2015.	Paydown		200,000	200,000	198,975	199,105	0	895	0	895	0	200,000	0	0	0	4,225	09/20/2038.
88314R AC 0	TEXTAINER MARINE CONTAINERS 2014-1A A	F	12/20/2015.	Paydown		250,000	250,000	249,915	249,916	0	84	0	84	0	250,000	0	0	0	4,428	10/20/2039.
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1	F	04/30/2015.	Redemption 100.0000		285,714	285,714	285,714	285,714	0	0	0	0	0	285,714	0	0	0	8,671	04/30/2020.
980888 AC 5	WOOLWORTHS LIMITED 144A	F	09/22/2015.	Maturity		259,000	259,000	258,697	258,954	0	46	0	46	0	259,000	0	0	0	6,605	09/22/2015.
G3157# AB 0	EUROPEAN METAL RECYCLING LMTD	F	12/17/2015.	Redemption 100.0000		272,727	272,727	272,727	272,727	0	0	0	0	0	272,727	0	0	0	12,545	12/17/2022.
G4939@ AA 7	IRISH FOOD PROCESSORS SENIOR GUARANTEED	F	12/22/2015.	Redemption 100.0000		142,857	142,857	142,857	142,857	0	0	0	0	0	142,857	0	0	0	8,557	12/22/2015.
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM	F	12/15/2015.	Redemption 100.0000		442,105	442,105	451,500	450,707	0	(626)	0	(626)	0	450,081	0	(7,976)	(7,976)	11,539	02/15/2021.
G7866# AB 3	SAGE GROUP PLC SR NOTE	F	03/11/2015.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	43,900	03/11/2015.
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES	F	12/15/2015.	Redemption 100.0000		760,000	760,000	760,000	760,000	0	0	0	0	0	760,000	0	0	0	20,067	12/15/2021.
N3386# AF 6	FUGRO N.V. SERIES B 4.780% 08/17/21	F	08/17/2015.	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	95,600	08/17/2021.
N3386# AG 4	FUGRO N.V. SERIES C 4.880% 08/17/23	F	08/17/2015.	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	48,800	08/17/2023.
N8783# AD 9	TRAFIGURA BEHEER BV SERIES A	F	09/29/2015.	Tax Free Exchange		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	116,000	04/07/2016.
N8783# AE 7	TRAFIGURA BEHEER BV SERIES B	F	09/29/2015.	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	97,500	04/07/2018.
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO	F	12/31/2015.	Redemption 100.0000		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	6,125	11/30/2033.
Q7397# AD 6	PRATT FINANCE PTY LTD GUAR	R	05/23/2015.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	123,220	05/23/2015.
3899999. Total - Bonds - Industrial and Miscellaneous						404,216,831	402,885,182	399,640,888	398,619,050	2,643	84,507	489,784	(402,634)	0	398,046,519	0	6,000,414	6,000,414	18,740,069	XXX
Bonds - Hybrid Securities																				
05565A AA 1	BNP PARIBAS 144A 1.964% 06/29/15	F	06/29/2015.	Call 100.0000		100,000	100,000	94,981	99,662	0	338	0	338	0	100,000	0	0	0	2,593	06/29/2015.
456837 AC 7	ING GROEP NV FLOATING PERPETUAL DEBT	F	12/08/2015.	Call 100.0000		1,000,000	1,000,000	1,009,650	1,001,165	0	(1,165)	0	(1,165)	0	1,000,000	0	0	0	57,750	12/08/2049.
65557A AB 3	NORDEA BANK AB 144A 1.866% 04/20/15	F	04/20/2015.	Maturity		100,000	100,000	96,192	99,840	0	160	0	160	0	100,000	0	0	0	2,712	04/20/2015.
4899999. Total - Bonds - Hybrid Securities						1,200,000	1,200,000	1,200,823	1,200,667	0	(667)	0	(667)	0	1,200,000	0	0	0	63,055	XXX
8399997. Total - Bonds - Part 4						462,781,420	461,389,971	458,626,915	457,590,028	2,643	(331,291)	489,784	(818,432)	0	456,601,703	0	6,009,820	6,009,820	20,887,606	XXX
8399998. Total - Bonds - Summary Item from Part 5						38,269,079	38,310,163	38,213,851	0	0	(86,496)	0	(86,496)	0	38,127,355	0	141,723	141,723	305,058	XXX
8399999. Total - Bonds						501,050,499	499,700,134	496,840,766	457,590,028	2,643	(417,787)	489,784	(904,928)	0	494,729,058	0	6,151,543	6,151,543	21,192,664	XXX
Preferred Stocks - Industrial and Miscellaneous																				
02005N 60 5	ALLY FINANCIAL INC 144A	..	12/14/2015.	Redemption 1000.0000	187.000	187,000	0.00	187,000	186,924	76	0	0	76	0	187,000	0	0	0	9,696	XXX
064058 20 9	BANK OF NEW YORK MELLON PFD 5.20%	..	10/06/2015.	Various	90,000.000	2,259,920	0.00	2,252,200	2,252,200	0	0	0	0	0	2,252,200	0	7,720	7,720	55,250	XXX
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						2,446,920	XXX	2,439,200	2,439,124	76	0	0	76	0	2,439,200	0	7,720	7,720	64,946	XXX
8999997. Total - Preferred Stocks - Part 4						2,446,920	XXX	2,439,200	2,439,124	76	0	0	76	0	2,439,200	0	7,720	7,720	64,946	XXX
8999999. Total - Preferred Stocks						2,446,920	XXX	2,439,200	2,439,124	76	0	0	76	0	2,439,200	0	7,720	7,720	64,946	XXX
Common Stocks - Industrial and Miscellaneous																				
484836 10 1	KANSAS CITY LIFE INS CO	..	12/17/2015.	Direct	100.000	5,250	XXX	3,500	4,803	(1,303)	0	0	(1,303)	0	3,500	0	1,750	1,750	108	XXX
743674 10 3	PROTECTIVE LIFE CORP	..	02/02/2015.	Direct	100.000	7,000	XXX	2,204	6,965	(4,761)	0	0	(4,761)	0	2,204	0	4,796	4,796	0	XXX

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
9099999.	Total - Common Stocks - Industrial and Miscellaneous					12,250	XXX	5,704	11,768	(6,064)	0	0	(6,064)	0	5,704	0	6,546	6,546	108	XXX
9799997.	Total - Common Stocks - Part 4					12,250	XXX	5,704	11,768	(6,064)	0	0	(6,064)	0	5,704	0	6,546	6,546	108	XXX
9799999.	Total - Common Stocks					12,250	XXX	5,704	11,768	(6,064)	0	0	(6,064)	0	5,704	0	6,546	6,546	108	XXX
9899999.	Total - Preferred and Common Stocks					2,459,170	XXX	2,444,904	2,450,892	(5,988)	0	0	(5,988)	0	2,444,904	0	14,266	14,266	65,054	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					503,509,669	XXX	499,285,670	460,040,920	(3,345)	(417,787)	489,784	(910,916)	0	497,173,962	0	6,165,809	6,165,809	21,257,718	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10	..	10/26/2015	Wells Fargo Securities	12/25/2015	Paydown	1,872	1,872	1,872	1,872	0	0	0	0	0	0	0	0	8	5
0599999.	Total - Bonds - U.S. Government						1,872	1,872	1,872	1,872	0	0	0	0	0	0	0	0	8	5
Bonds - U.S. States, Territories and Possessions																				
196479 XM 6	COLORADO HSG & FIN AUTH	..	01/16/2015	J P Morgan & Co	11/01/2015	Redemption 100.0000	410,000	410,000	410,000	410,000	0	0	0	0	0	0	0	0	8,236	0
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A	..	10/29/2015	Wells Fargo Securities	12/25/2015	Redemption 100.0000	42,295	42,295	42,295	42,295	0	0	0	0	0	0	0	0	13,542	34
1799999.	Total - Bonds - U.S. States, Territories & Possessions						452,295	452,295	452,295	452,295	0	0	0	0	0	0	0	0	21,778	34
Bonds - U.S. Special Revenue and Special Assessment																				
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28	..	02/03/2015	Robert Baird	12/01/2015	Paydown	176,893	190,215	176,893	176,893	0	(13,322)	0	(13,322)	0	0	0	0	2,850	86
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1	..	07/23/2015	Credit Suisse First Boston	12/01/2015	Paydown	452,785	460,284	452,785	452,785	0	(7,499)	0	(7,499)	0	0	0	0	4,786	1,277
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/38	..	07/09/2015	KGS - Alpha Capital	12/01/2015	Paydown	70,830	71,361	70,830	70,830	0	(531)	0	(531)	0	0	0	0	577	83
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						700,507	721,860	700,508	700,508	0	(21,352)	0	(21,352)	0	0	0	0	8,213	1,446
Bonds - Industrial and Miscellaneous																				
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4	..	03/13/2015	J P Morgan & Co	12/01/2015	Paydown	655,659	665,391	655,659	655,659	0	(9,732)	0	(9,732)	0	0	0	0	9,735	1,530
023770 AA 8	AMERICAN AIRLINE 15-1 B PTT 2015-1 A	..	03/02/2015	Credit Suisse	11/01/2015	Redemption 100.0000	80,876	80,876	80,876	80,876	0	0	0	0	0	0	0	0	1,706	0
023770 AB 6	AMERICAN AIRLINE 15-1 B PTT 2015-1 B	..	03/02/2015	Credit Suisse	11/01/2015	Redemption 100.0000	40,923	40,923	40,923	40,923	0	0	0	0	0	0	0	0	946	0
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A	..	02/26/2015	Goldman Sachs & Co	12/01/2015	Paydown	35,898	35,897	35,898	35,898	0	1	0	1	0	0	0	0	553	0
05464P AB 8	AXIS EQUIPMENT FINANCE REC LLC 2015-1 B	..	04/16/2015	Wells Fargo Securities	12/20/2015	Paydown	27	27	27	27	0	0	0	0	0	0	0	0	0	0
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A	..	01/22/2015	BB&T Capital Markets	12/02/2015	Paydown	926,385	926,311	926,385	926,338	0	27	0	27	0	0	46	46	12,285	0
14040H BH 7	CAPITAL ONE FINANCIAL CORP	..	05/11/2015	J P Morgan & Co	07/22/2015	Wells Fargo Securities	1,000,000	1,000,000	1,002,500	1,000,000	0	0	0	0	0	0	2,500	2,500	11,254	0
15089Q AD 6	CELANESE US HOLDINGS LLC	..	09/24/2015	Bank of America	10/30/2015	Bank of America	1,000,000	952,500	1,002,500	953,045	0	545	0	545	0	0	49,455	49,455	6,231	1,799
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1	..	03/31/2015	Citi	12/28/2015	Paydown	690,551	699,842	690,551	690,551	0	(9,291)	0	(9,291)	0	0	0	0	10,237	2,417
22970* AA 8	BGS BNSF Series 2015-1 CTL PT	..	03/12/2015	Bostonia Global Securities	12/15/2015	Redemption 100.0000	25,590	25,590	25,590	25,590	0	0	0	0	0	0	0	0	451	0
233046 AC 5	DB MASTER FINANCE LLC 2015-1A A2I	..	01/22/2015	Guggenheim Capital	11/20/2015	Paydown	37,500	37,500	37,500	37,500	0	0	0	0	0	0	0	0	693	0
235851 AQ 5	DANAHER CORP 3.350% 09/15/25	..	09/10/2015	Citi	09/14/2015	Various	2,000,000	1,997,140	2,004,970	1,997,141	0	1	0	1	0	0	7,829	7,829	279	0
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A	..	07/23/2015	Credit Suisse First Boston	12/20/2015	Paydown	762,776	762,699	762,776	762,776	0	78	0	78	0	0	0	0	4,097	0
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27	..	01/30/2015	Raymond James & Associates	12/01/2015	Paydown	32,057	33,699	32,057	32,057	0	(1,643)	0	(1,643)	0	0	0	0	452	8
31428X BC 9	FEDEX CORP 3.200% 02/01/25	..	01/06/2015	Bank of America	01/07/2015	Jeffries & Co	2,000,000	1,996,900	2,003,720	1,996,900	0	0	0	0	0	0	6,820	6,820	533	0
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3	..	03/02/2015	Barclays Capital Inc	12/01/2015	Paydown	453,774	462,566	453,774	457,582	0	(4,984)	0	(4,984)	0	0	(3,808)	(3,808)	7,037	176
36164N FG 5	GE CAPITAL INTL FUNDING	..	10/26/2015	Taxable Exchange	10/26/2015	Direct	759	759	759	759	0	0	0	0	0	0	0	0	0	0
37045X AW 6	GENERAL MOTORS FINL CO	..	04/07/2015	Deutsche Bank Securities	04/08/2015	Citi	2,000,000	1,996,060	2,005,300	1,996,064	0	4	0	4	0	0	9,236	9,236	575	0
42770L AA 1	HERO FUNDING TRUST 2015-1A A	..	04/22/2015	Deutsche Bank Securities	12/20/2015	Paydown	305,949	305,811	305,949	305,800	0	(11)	0	(11)	0	0	149	149	3,439	0
42824C AP 4	HEWLETT-PACKARD ENTERPRISE CO 144A	..	09/30/2015	Goldman Sachs & Co	10/01/2015	Citi	1,000,000	997,250	996,940	997,250	0	0	0	0	0	0	(310)	(310)	0	0
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2	..	10/15/2015	Barclays	12/31/2015	Redemption 100.0000	99,761	99,761	99,761	99,761	0	0	0	0	0	0	0	0	697	0
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A	..	03/25/2015	Credit Suisse First Boston	12/15/2015	Paydown	78,179	78,129	78,179	78,179	0	49	0	49	0	0	0	0	1,084	0
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A	..	04/24/2015	Deutsche Bank Securities	10/29/2015	Redemption 100.0000	96,191	96,191	96,191	96,191	0	0	0	0	0	0	0	0	16,900	0
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1	..	01/23/2015	Credit Suisse	12/15/2015	Paydown	284,289	284,272	284,289	284,289	0	18	0	18	0	0	0	0	3,911	0
580645 AG 4	MCGRAW HILL COS INC 144A	..	05/20/2015	J P Morgan & Co	12/14/2015	Tax Free Exchange	3,000,000	2,977,620	2,978,689	2,978,689	0	1,069	0	1,069	0	0	0	0	66,333	0
65251J AA 5	NEWSTAR COMMERCIAL LEASING FDG 2015-1A A	..	08/21/2015	Wells Fargo Securities	12/15/2015	Paydown	1,623,764	1,619,665	1,623,764	1,623,138	0	3,473	0	3,473	0	0	626	626	7,008	0
68389X BC 8	ORACLE CORP 2.950% 05/15/25	..	04/28/2015	J P Morgan & Co	07/07/2015	Wells Fargo Securities	3,000,000	2,986,290	2,961,200	2,986,359	0	69	0	69	0	0	(25,159)	(25,159)	5,326	0
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A	..	10/21/2015	Bank of America	12/08/2015	Paydown	176,819	176,791	176,819	176,819	0	29	0	29	0	0	0	0	372	0
81618T AC 4	SELECT INCOME REIT 4.500% 02/01/25	..	01/29/2015	U B S	02/27/2015	U B S	3,500,000	3,429,650	3,499,170	3,429,850	0	200	0	200	0	0	69,320	69,320	6,063	0

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
81618T AD 2	SELECT INCOME REIT 4.150% 02/01/22	..	01/29/2015	U B S	01/30/2015	Bank of America	2,000,000	1,974,920	2,009,880	1,974,929	0	9	0	9	0	0	34,951	34,951	231	0
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1	..	07/06/2015	Wells Fargo Securities	12/01/2015	Paydown	213,322	212,922	213,322	212,911	0	(11)	0	(11)	0	0	411	411	1,545	165
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A	..	05/08/2015	U B S	11/01/2015	Paydown	160,688	160,688	160,688	160,688	0	0	0	0	0	0	0	0	1,745	0
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A	..	07/21/2015	Bank of America	12/20/2015	Paydown	238,333	238,333	238,333	238,333	0	0	0	0	0	0	0	0	1,948	87
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1	..	01/14/2015	Bank of America	12/25/2015	Paydown	844,338	868,119	844,338	857,520	0	(10,599)	0	(10,599)	0	0	(13,182)	(13,182)	14,666	3,354
907818 ED 6	UNION PACIFIC CORP 3.250% 08/15/25	..	06/16/2015	Bank of America	06/18/2015	Morgan Stanley & Co	1,500,000	1,490,670	1,490,295	1,490,675	0	5	0	5	0	0	(380)	(380)	542	0
949458 AA 1	WELK RESORTS LLC 2015-AA A	..	06/02/2015	Bank of America	12/15/2015	Paydown	385,335	385,304	385,335	385,335	0	32	0	32	0	0	0	0	3,426	0
95058X AA 6	WENDYS FUNDING LLC 2015-1A A2I	..	05/19/2015	Guggenheim Capital	12/15/2015	Paydown	20,000	20,000	20,000	20,000	0	0	0	0	0	0	0	0	363	0
96033B AA 2	WESTGATE RESORTS 2015-1A A	..	02/20/2015	Amherst Securities	12/01/2015	Paydown	742,319	742,066	742,319	742,319	0	252	0	252	0	0	0	0	7,438	0
96033B AC 8	WESTGATE RESORTS 2015-1A B	..	02/20/2015	Amherst Securities	12/01/2015	Paydown	371,159	370,632	371,159	371,159	0	527	0	527	0	0	0	0	4,734	0
96033L AA 0	WESTGATE RESORTS 2015-2A A	..	11/18/2015	Amherst Securities	12/01/2015	Paydown	86,859	86,743	86,859	86,859	0	115	0	115	0	0	0	0	85	0
96033L AB 8	WESTGATE RESORTS 2015-2A B	..	11/18/2015	Amherst Securities	12/01/2015	Paydown	86,859	86,723	86,859	86,859	0	136	0	136	0	0	0	0	106	0
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4	..	02/05/2015	J P Morgan & Co	12/01/2015	Paydown	1,582,815	1,617,686	1,582,815	1,582,815	0	(34,871)	0	(34,871)	0	0	0	0	21,224	2,770
983130 AV 7	WYNN LAS VEGAS LLC/CORP 144A	..	02/11/2015	Deutsche Bank Securities	04/29/2015	Deutsche Bank Securities	2,000,000	2,000,000	2,003,750	2,000,000	0	0	0	0	0	0	3,750	3,750	11,764	0
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39	..	02/15/2015	Goldman Sachs & Co	12/15/2015	Redemption 100.0000	364,700	364,700	364,700	364,700	0	0	0	0	0	0	0	0	8,150	148
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G	A	10/28/2015	Tax Free Exchange	11/19/2015	Redemption 100.0000	513,564	513,564	513,564	513,628	0	64	0	64	0	0	(64)	(64)	2,067	0
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	F	01/05/2015	Bank of America	12/15/2015	Paydown	187,500	188,672	187,500	187,500	0	(1,172)	0	(1,172)	0	0	0	0	5,262	523
N3386# AN 9	FUGRO N.V. SERIES B 5.780% 08/17/21	F	08/17/2015	Tax Free Exchange	12/17/2015	Redemption 100.0000	633,314	633,314	633,314	633,622	0	307	0	307	0	0	(307)	(307)	7,663	0
N3386# AP 4	FUGRO N.V. SERIES C 5.880% 08/17/23	F	08/17/2015	Tax Free Exchange	12/17/2015	Redemption 100.0000	316,658	316,658	316,658	316,817	0	160	0	160	0	0	(160)	(160)	3,903	0
3899999.	Total - Bonds - Industrial and Miscellaneous						37,155,489	37,037,824	37,114,404	36,972,680	0	(65,144)	0	(65,144)	0	0	141,723	141,723	275,059	12,977
8399998.	Total - Bonds						38,310,163	38,213,851	38,269,079	38,127,355	0	(86,496)	0	(86,496)	0	0	141,723	141,723	305,058	14,462
9999999.	Total - Bonds, Preferred and Common Stocks							38,213,851	38,269,079	38,127,355	0	(86,496)	0	(86,496)	0	0	141,723	141,723	305,058	14,462

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
				Naic Valuation				9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	Method (See *Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer									
67740* 10 4	Ohio National Life Assurance Corporation		89206	2ciB1	NO	0	281,507,615	3,200.000	100.0
63763# 10 1	National Security Life and Annuity Co		85472	2ciB1	NO	0	32,180,041	10,000.000	100.0
000000 00 0	Montgomery Re		13575	2ciB1	NO	0	0	250,000.000	100.0
000000 00 0	Kenwood Re		15363	2ciB1	NO	0	0	250,000.000	100.0
000000 00 0	Camargo Re Captive		15855	2ciB1	NO	0	20,250,000	250,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer						0	333,937,656	XXX	XXX
Common Stocks - Other Affiliates									
67741# 10 9	Ohio National Equities, Inc.		0	2ciB2		0	9,717,529	3,330.000	100.0
68215@ 10 6	The O. N. Equity Sales Co		0	2ciB2		0	5,144,754	3,360.000	100.0
67741@ 10 1	Ohio National Investment, Inc.		0	2ciB2		0	0	10.000	100.0
1799999. Total - Common Stocks - Other Affiliates						0	14,862,283	XXX	XXX
1899999. Total - Common Stocks						0	348,799,939	XXX	XXX
1999999. Total - Preferred and Common Stock						0	348,799,939	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....994,211,180.

2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
Preferred Stocks					
68214@ 10 7	O. N. Investment Management Company	O. N. Equity Sales Company	0	362,500.000	100.0
0199999. Total Preferred Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Government Bonds - Issuer Obligations																				
	US TREASURY NOTE	RR	..	12/31/2015.	US BANCORP	01/04/2016.	157,000,000	0	0	0	0	157,000,000	157,000,000	0	0	0.100	0.000	MAT	25,425	436
0199999. U.S. Government Bonds - Issuer Obligations							157,000,000	0	0	0	0	157,000,000	157,000,000	0	0	XXX	XXX	XXX	25,425	436
0599999. Total - U.S. Government Bonds							157,000,000	0	0	0	0	157,000,000	157,000,000	0	0	XXX	XXX	XXX	25,425	436
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	FIRST AMERICAN TREASURY		..	12/31/2015.	DIRECT	01/04/2016.	19,403,488	0	0	0	0	19,403,488	19,403,488	0	0	0.000	0.000	MAT	3,109	0
	US BANCORP		..	12/31/2015.	US BANCORP	01/04/2016.	19,999,583	0	0	0	0	20,000,000	19,999,444	0	0	0.250	0.000	MAT	26,439	0
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							39,403,071	0	0	0	0	39,403,488	39,402,933	0	0	XXX	XXX	XXX	29,548	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)							39,403,071	0	0	0	0	39,403,488	39,402,933	0	0	XXX	XXX	XXX	29,548	0
Total Bonds																				
7799999. Subtotals - Issuer Obligations							196,403,071	0	0	0	0	196,403,488	196,402,933	0	0	XXX	XXX	XXX	54,973	436
8399999. Subtotals - Bonds							196,403,071	0	0	0	0	196,403,488	196,402,933	0	0	XXX	XXX	XXX	54,973	436
9199999. Total - Short-Term Investments							196,403,071	0	0	0	0	XXX	196,402,933	0	0	XXX	XXX	XXX	54,973	436

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Put Options																						
EURO STOXX 50 11/30/2016 Strike @ 3490 78463$013 SX5E	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319....	.12/02/2015	.11/30/2016	1,816	6,337,840	3,490.0000	0	642,128	0	878,439		878,439	198,623	37,688	0	0	N/A		N/A
FTSE 100 11/04/2016 Strike @ 6400 50424$013 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas... KVQR4N79VEW8JPSK1K14..	.11/05/2015	.11/04/2016	656	4,198,400	6,400.0000	0	530,463	0	526,393		526,393	10,708	(14,778)	0	0	N/A		N/A
NASDAQ 100 PUTS 11/04/2016 Strike @ 4700 73935$065	Variable Annuities	Exhibit 5	Product equity risk	Morgan Stanley... 4PQUHN3JPFGFNF3BB653..	.11/04/2015	.11/04/2016	1,999	9,395,300	4,700.0000	0	722,599	0	791,465		791,465	68,866	0	0	0	N/A		N/A
NASDAQ 100 PUTS 12/22/2016 Strike @ 4575 73935$066	Variable Annuities	Exhibit 5	Product equity risk	Goldman Sachs... W22LROWP2IHZNBB6K528..	.12/22/2015	.12/22/2016	1,568	7,173,600	4,575.0000	0	608,592	0	573,783		573,783	(34,809)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 07/15/2016 Strike @ 1273.33 46428$065	Variable Annuities	Exhibit 5	Product equity risk	Goldman Sachs... W22LROWP2IHZNBB6K528..	.07/15/2015	.07/15/2016	21,464	27,323,672	1,273.0000	0	2,261,855	0	3,378,878		3,378,878	1,117,023	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 12/22/2016 Strike @ 1127 46428$066	Variable Annuities	Exhibit 5	Product equity risk	Goldman Sachs... W22LROWP2IHZNBB6K528..	.12/22/2015	.12/22/2016	10,789	12,159,203	1,127.0000	0	1,090,530	0	1,035,981		1,035,981	(54,549)	0	0	0	N/A		N/A
S&P 500 PUTS 01/03/2017 Strike @ 1438.24 78462F$25	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41....	.12/31/2008	.01/03/2017	370	532,060	1,438.0000	216,283	0	0	9,678		9,678	(11,421)	0	0	0	N/A		N/A
S&P 500 PUTS 01/29/2021 Strike @ 1286.12 78462F$68	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse... ANGGYXNX0JLX3X63JN86...	.05/18/2011	.01/29/2021	75	96,450	1,286.0000	21,324	0	0	9,115		9,115	(1,055)	0	0	0	N/A		N/A
S&P 500 PUTS 01/31/2017 Strike @ 1380.71 78462F$26	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41....	.12/31/2008	.01/31/2017	375	517,875	1,381.0000	205,656	0	0	8,949		8,949	(10,310)	0	0	0	N/A		N/A
S&P 500 PUTS 01/31/2018 Strike @ 1723.00 78462F$39	Variable Annuities	Exhibit 5	Product equity risk	JPMorgan... 8I5DZWZKVSZI1NUHU748....	.12/31/2008	.01/31/2018	275	473,825	1,723.0000	208,728	0	0	32,526		32,526	(11,647)	0	0	0	N/A		N/A
S&P 500 PUTS 01/31/2020 Strike @ 1380.00 78462F$56	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319....	.03/23/2010	.01/31/2020	115	158,700	1,380.0000	37,835	0	0	12,992		12,992	(2,763)	0	0	0	N/A		N/A
S&P 500 PUTS 02/26/2021 Strike @ 1327.22 78462F$69	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse... ANGGYXNX0JLX3X63JN86...	.05/18/2011	.02/26/2021	95	126,065	1,327.0000	28,446	0	0	12,680		12,680	(1,303)	0	0	0	N/A		N/A
S&P 500 PUTS 02/28/2017 Strike @ 1439.00 78462F$27	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41....	.12/31/2008	.02/28/2017	780	1,122,420	1,439.0000	455,992	0	0	24,806		24,806	(23,796)	0	0	0	N/A		N/A
S&P 500 PUTS 02/28/2018 Strike @ 1653.00 78462F$40	Variable Annuities	Exhibit 5	Product equity risk	JPMorgan... 8I5DZWZKVSZI1NUHU748....	.12/31/2008	.02/28/2018	450	743,850	1,653.0000	320,843	0	0	47,296		47,296	(17,686)	0	0	0	N/A		N/A
S&P 500 PUTS 02/28/2020 Strike @ 1380.00 78462F$57	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319....	.03/23/2010	.01/28/2020	65	89,700	1,380.0000	21,385	0	0	7,494		7,494	(1,553)	0	0	0	N/A		N/A

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 Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of 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 (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 PUTS 02/29/2016 Strike @ 1383.00 78462F$16	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	02/29/2016	1,115	1,542,045	1,383.0000	614,204	0	0	609		609	(26,798)	0	0	0	N/A		N/A
S&P 500 PUTS 03/29/2018 Strike @ 1653.00 78462F$41	Variable Annuities	Exhibit 5	Product equity risk	JPMorgan 8I5DZWZKVSZI1NUHU748	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403	0	0	21,713		21,713	(7,769)	0	0	0	N/A		N/A
S&P 500 PUTS 03/29/2019 Strike @ 850.00 78462F$49	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	16,625		16,625	(7,829)	0	0	0	N/A		N/A
S&P 500 PUTS 03/31/2017 Strike @ 1423.00 78462F$28	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	03/31/2017	90	128,070	1,423.0000	51,711	0	0	3,016		3,016	(2,656)	0	0	0	N/A		N/A
S&P 500 PUTS 03/31/2021 Strike @ 1325.83 78462F$70	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	03/31/2021	155	205,530	1,326.0000	46,387	0	0	21,043		21,043	(2,027)	0	0	0	N/A		N/A
S&P 500 PUTS 04/28/2017 Strike @ 1469.00 78462F$29	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657	0	0	10,915		10,915	(8,371)	0	0	0	N/A		N/A
S&P 500 PUTS 04/29/2016 Strike @ 1435.00 78462F$17 2796	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	04/29/2016	385	552,475	1,435.0000	225,567	0	0	1,625		1,625	(11,664)	0	0	0	N/A		N/A
S&P 500 PUTS 04/30/2018 Strike @ 1129.00 78462F$42	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063	0	0	5,449		5,449	(3,051)	0	0	0	N/A		N/A
S&P 500 PUTS 04/30/2019 Strike @ 1149.00 78462F$50	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323	0	0	15,615		15,615	(5,559)	0	0	0	N/A		N/A
S&P 500 PUTS 04/30/2021 Strike @ 1363.61 78462F$71	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	04/30/2021	120	163,680	1,364.0000	37,620	0	0	17,738		17,738	(1,494)	0	0	0	N/A		N/A
S&P 500 PUTS 05/28/2021 Strike @ 1257.60 78462F$72	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	05/28/2021	393	494,394	1,258.0000	145,214	0	0	46,429		46,429	(5,650)	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2016 Strike @ 1499.00 78462F$18 2796	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	05/31/2016	810	1,214,190	1,499.0000	509,129	0	0	6,938		6,938	(29,705)	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2017 Strike @ 1500.00 78462F$30	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	05/31/2017	415	622,500	1,500.0000	257,995	0	0	20,219		20,219	(13,556)	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2017 Strike @ 1562.43 78462F$31	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	05/31/2017	545	851,290	1,562.0000	362,705	0	0	30,503		30,503	(21,292)	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2019 Strike @ 1149.00 78462F$51	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	05/31/2019	385	442,365	1,149.0000	117,336	0	0	21,133		21,133	(7,201)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 PUTS 06/30/2016 Strike @ 1356.00 78462F$19	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	06/30/2016	255	345,780	1,356.0000	136,150	0	0	1,706		1,706	(6,403)	0	0	0	N/A		N/A
S&P 500 PUTS 06/30/2017 Strike @ 1547.69 78462F$32	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	12/31/2008	06/30/2017	300	464,400	1,548.0000	196,568	0	0	17,180		17,180	(11,302)	0	0	0	N/A		N/A
S&P 500 PUTS 06/30/2021 Strike @ 1257.60 78462F$73	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	01/25/2012	06/30/2021	621	781,218	1,258.0000	230,056	0	0	74,274		74,274	(9,127)	0	0	0	N/A		N/A
S&P 500 PUTS 07/15/2016 Strike @ 2108.95 78462$065	Variable Annuities	Exhibit 5	Product equity risk	Goldman Sachs	W22LROWP2IHZNBB6K528	07/15/2015	07/15/2016	7,253	15,296,577	2,109.0000	0	1,020,243	0	1,000,989		1,000,989	(19,254)	0	0	0	N/A		N/A
S&P 500 PUTS 07/29/2016 Strike @ 1356.00 78462F$20	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	07/29/2016	545	739,020	1,356.0000	290,971	0	0	4,628		4,628	(13,922)	0	0	0	N/A		N/A
S&P 500 PUTS 07/30/2021 Strike @ 1257.60 78462F$74	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	01/25/2012	07/30/2021	203	255,374	1,258.0000	75,313	0	0	24,662		24,662	(2,905)	0	0	0	N/A		N/A
S&P 500 PUTS 07/31/2017 Strike @ 1562.43 78462F$33	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	12/31/2008	07/31/2017	400	624,800	1,562.0000	265,607	0	0	25,146		25,146	(15,315)	0	0	0	N/A		N/A
S&P 500 PUTS 07/31/2018 Strike @ 1129.00 78462F$45	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962	0	0	15,874		15,874	(7,893)	0	0	0	N/A		N/A
S&P 500 PUTS 08/04/2016 Strike @ 2100.00 78462$070	Variable Annuities	Exhibit 5	Product equity risk	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/04/2015	08/04/2016	12,747	26,768,700	2,100.0000	0	1,623,713	0	1,795,145		1,795,145	171,432	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2016 Strike @ 1421.00 78462F$21	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	08/31/2016	505	717,605	1,421.0000	290,159	0	0	7,084		7,084	(15,044)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2017 Strike @ 1547.69 78462F$34	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	12/31/2008	08/31/2017	550	851,400	1,548.0000	359,756	0	0	35,210		35,210	(20,424)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2018 Strike @ 1129.00 78462F$46	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984	0	0	8,208		8,208	(3,920)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2021 Strike @ 1257.60 78462F$75	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	01/25/2012	08/31/2021	223	280,534	1,258.0000	83,041	0	0	27,608		27,608	(3,119)	0	0	0	N/A		N/A
S&P 500 PUTS 09/02/2016 Strike @ 2100.00 78462$069	Variable Annuities	Exhibit 5	Product equity risk	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/04/2015	09/02/2016	13,629	28,620,900	2,100.0000	0	1,857,360	0	2,045,961		2,045,961	188,601	0	0	0	N/A		N/A
S&P 500 PUTS 09/29/2017 Strike @ 1674.00 78462F$35	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906	0	0	33,461		33,461	(14,227)	0	0	0	N/A		N/A

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 Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of 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 (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 PUTS 09/30/2016 Strike @ 1374.00 78462F$22	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	.12/31/2008	.09/30/2016	605	831,270	1,374.0000	329,719	0	0	8,452		8,452	(16,292)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2019 Strike @ 1370.00 78462F$52	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	.01/05/2010	.09/30/2019	240	328,800	1,370.0000	81,238	0	0	24,448		24,448	(5,078)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2020 Strike @ 1141.20 78462F$64	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	.05/18/2011	.09/30/2020	20	22,820	1,141.0000	4,658	0	0	1,666		1,666	(288)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2021 Strike @ 1257.60 78462F$76	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	.01/25/2012	.09/30/2021	114	143,412	1,258.0000	42,517	0	0	14,329		14,329	(1,554)	0	0	0	N/A		N/A
S&P 500 PUTS 10/03/2016 Strike @ 1904.00 78462$066	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	.10/01/2015	.10/03/2016	6,155	11,719,120	1,904.0000	0	1,024,253	0	523,070		523,070	(501,183)	0	0	0	N/A		N/A
S&P 500 PUTS 10/04/2016 Strike @ 2100.00 78462$068	Variable Annuities	Exhibit 5	Product equity risk	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.11/04/2015	.10/04/2016	14,472	30,391,200	2,100.0000	0	2,085,126	0	2,288,933		2,288,933	203,807	0	0	0	N/A		N/A
S&P 500 PUTS 10/29/2021 Strike @ 1257.60 78462F$77	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	.01/25/2012	.10/29/2021	211	265,438	1,258.0000	78,819	0	0	26,912		26,912	(2,786)	0	0	0	N/A		N/A
S&P 500 PUTS 10/30/2020 Strike @ 1183.26 78462F$65	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	.05/18/2011	.10/30/2020	25	29,575	1,183.0000	6,185	0	0	2,333		2,333	(360)	0	0	0	N/A		N/A
S&P 500 PUTS 10/31/2016 Strike @ 1388.00 78462F$23	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	.12/31/2008	.10/31/2016	625	867,500	1,388.0000	345,759	0	0	10,584		10,584	(17,372)	0	0	0	N/A		N/A
S&P 500 PUTS 10/31/2017 Strike @ 1629.00 78462F$36	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	.12/31/2008	.10/31/2017	700	1,140,300	1,629.0000	490,100	0	0	61,044		61,044	(25,773)	0	0	0	N/A		N/A
S&P 500 PUTS 10/31/2019 Strike @ 1370.00 78462F$53	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	.01/05/2010	.10/31/2019	305	417,850	1,370.0000	103,102	0	0	31,788		31,788	(6,350)	0	0	0	N/A		N/A
S&P 500 PUTS 11/04/2016 Strike @ 2100.00 78462$067	Variable Annuities	Exhibit 5	Product equity risk	Morgan Stanley 4PQUHN3JPFGFNF3BB653	.11/04/2015	.11/04/2016	15,292	32,113,200	2,100.0000	0	2,325,607	0	2,544,014		2,544,014	218,407	0	0	0	N/A		N/A
S&P 500 PUTS 11/29/2019 Strike @ 1370.00 78462F$54	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	.01/05/2010	.11/29/2019	150	205,500	1,370.0000	50,664	0	0	16,024		16,024	(3,058)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2016 Strike @ 1402.00 78462F$24	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	.12/31/2008	.11/30/2016	290	406,580	1,402.0000	163,035	0	0	5,938		5,938	(8,307)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2016 Strike @ 2100.00 78462$071	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	.12/02/2015	.11/30/2016	15,141	31,796,100	2,100.0000	0	2,333,228	0	2,595,649		2,595,649	262,421	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 PUTS 11/30/2017 Strike @ 1644.00 78462F$37	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale.	O2RNE8IBXP4R0TD8PU41	.12/31/2008	.11/30/2017	195	320,580	1,644.0000	138,306	0	0	18,380		18,380	(7,178)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2020 Strike @ 1180.55 78462F$66	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	.05/18/2011	.11/30/2020	45	53,145	1,181.0000	11,122	0	0	4,259		4,259	(639)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2021 Strike @ 1257.60 78462F$78	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	.01/25/2012	.11/30/2021	235	295,630	1,258.0000	88,085	0	0	30,479		30,479	(3,038)	0	0	0	N/A		N/A
S&P 500 PUTS 12/22/2016 Strike @ 2030.00 78462$072	Variable Annuities	Exhibit 5	Product equity risk	Goldman Sachs	W22LROWP2IHZNBB6K528	.12/22/2015	.12/22/2016	5,861	11,897,830	2,030.0000	0	937,887	0	857,563		857,563	(80,324)	0	0	0	N/A		N/A
S&P 500 PUTS 12/29/2017 Strike @ 1723.00 78462F$38	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	.12/31/2008	.12/29/2017	215	370,445	1,723.0000	163,433	0	0	24,622		24,622	(9,206)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2018 Strike @ 850.00 78462F$48	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	.04/21/2009	.12/31/2018	1,600	1,360,000	850.0000	409,728	0	0	29,075		29,075	(14,577)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2019 Strike @ 1380.00 78462F$55	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	.03/23/2010	.12/31/2019	190	262,200	1,380.0000	62,700	0	0	21,025		21,025	(4,601)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2020 Strike @ 1257.64 78462F$67	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	.05/18/2011	.12/31/2020	65	81,770	1,258.0000	17,796	0	0	7,345		7,345	(928)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2021 Strike @ 1257.60 78462F$79	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan	8I5DZWZKVSZI1NUHU748	.01/25/2012	.12/31/2021	517	650,386	1,258.0000	194,165	0	0	68,136		68,136	(6,457)	0	0	0	N/A		N/A
S&P 500 PUTS 3/31/2020 Strike @ 1089.41 78462F$58	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	.06/17/2010	.03/31/2020	315	343,035	1,089.0000	93,410	0	0	19,864		19,864	(5,513)	0	0	0	N/A		N/A
S&P 500 PUTS 4/30/2020 Strike @ 1089.41 78462F$59	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	.06/17/2010	.04/30/2020	250	272,250	1,089.0000	74,010	0	0	16,106		16,106	(4,357)	0	0	0	N/A		N/A
S&P 500 PUTS 5/29/2020 Strike @ 1049.00 78462F$60	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	.10/05/2010	.05/29/2020	135	141,615	1,049.0000	41,303	0	0	8,060		8,060	(2,222)	0	0	0	N/A		N/A
S&P 500 PUTS 5/31/2018 Strike @ 1129.00 78462F$43	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	.01/28/2009	.05/31/2018	1,530	1,727,370	1,129.0000	612,719	0	0	51,524		51,524	(27,676)	0	0	0	N/A		N/A
S&P 500 PUTS 6/29/2018 Strike @ 1129.00 78462F$44	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	.01/28/2009	.06/29/2018	640	722,560	1,129.0000	256,288	0	0	22,481		22,481	(11,510)	0	0	0	N/A		N/A
S&P 500 PUTS 6/30/2020 Strike @ 1049.00 78462F$61	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	.10/05/2010	.06/30/2020	120	125,880	1,049.0000	35,208	0	0	7,325		7,325	(1,949)	0	0	0	N/A		N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 PUTS 7/31/2020 Strike @ 1049.33 78462F$62	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	.10/05/2010	.07/31/2020	105	110,145	1,049.0000	30,864	0	0	6,552		6,552	(1,698)	0	0	0	N/A		N/A
S&P 500 PUTS 8/31/2020 Strike @ 1049.33 78462F$63	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	.10/05/2010	.08/31/2020	120	125,880	1,049.0000	35,348	0	0	7,670		7,670	(1,937)	0	0	0	N/A		N/A
S&P 500 PUTS 9/28/2018 Strike @ 1129.00 78462F$47	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	.02/05/2009	.06/28/2018	655	739,495	1,129.0000	252,601	0	0	25,829		25,829	(12,016)	0	0	0	N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options										11,204,161	19,063,584	0	22,088,660	XXX	22,088,660	1,187,292	22,910	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										11,204,161	19,063,584	0	22,088,660	XXX	22,088,660	1,187,292	22,910	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										11,204,161	19,063,584	0	22,088,660	XXX	22,088,660	1,187,292	22,910	0	0	0	XXX	XXX
0429999. Total-Purchased Options										11,204,161	19,063,584	0	22,088,660	XXX	22,088,660	1,187,292	22,910	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Cross Currency Swap	Euro bond hedge	Sch D	Currency	Credit Suisse ANGGYXNX0JLX3X63JN86	.09/18/2014	.11/12/2024	0	9,038,400	0	0	0	0	0		0	0	0	0	0	0		100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Swaps - Hedging Other - Total Return																						
Total Equity Return Swap	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	.12/04/2015	.03/09/2016	256	1,000,000	3,905.3140	0	0	0	22,375		22,375	22,375	0	0	0	0		N/A
0949999. Total-Swaps-Hedging Other-Total Return										0	0	0	22,375	XXX	22,375	22,375	0	0	0	0	XXX	XXX
0969999. Total-Swaps-Hedging Other										0	0	0	22,375	XXX	22,375	22,375	0	0	0	0	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total-Swaps-Total Return										0	0	0	22,375	XXX	22,375	22,375	0	0	0	0	XXX	XXX
1209999. Total-Swaps										0	0	0	22,375	XXX	22,375	22,375	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										11,204,161	19,063,584	0	22,111,035	XXX	22,111,035	1,209,667	22,910	0	0	0	XXX	XXX
1449999. TOTAL										11,204,161	19,063,584	0	22,111,035	XXX	22,111,035	1,209,667	22,910	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Put Options																									
EURO STOXX 50 PUTS 01/26/2015 Strike @ 3097 78463$002 SX5E	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	01/26/2015.	01/26/2015.	Expiration.	901	0	3,097.0000	125,953	0	0	0	0		65,639	3,406	0	(125,953)	0	0	N/A
EURO STOXX 50 PUTS 02/26/2015 Strike @ 3097 78463$003 SX5E	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	02/26/2015.	02/26/2015.	Expiration.	901	0	3,097.0000	150,242	0	0	0	0		44,714	3,985	0	(150,242)	0	0	N/A
EURO STOXX 50 PUTS 03/26/2015 Strike @ 3097 78463$004 SX5E	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	03/26/2015.	03/26/2015.	Expiration.	901	0	3,097.0000	167,938	0	0	0	0		36,478	4,534	0	(167,937)	0	0	N/A
EURO STOXX 50 PUTS 04/27/2015 Strike @ 3097 78463$005 SX5E	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	04/27/2015.	04/27/2015.	Expiration.	901	0	3,097.0000	188,756	0	0	0	0		32,343	5,099	0	(188,756)	0	0	N/A
EURO STOXX 50 PUTS 05/26/2015 Strike @ 3097 78463$006 SX5E	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	05/26/2015.	05/26/2015.	Expiration.	901	0	3,097.0000	225,883	0	0	0	0		32,685	6,100	0	(225,883)	0	0	N/A
EURO STOXX 50 PUTS 06/26/2015 Strike @ 3097 78463$007 SX5E	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	06/26/2015.	06/26/2015.	Expiration.	901	0	3,097.0000	247,049	0	0	0	0		30,997	6,674	0	(247,049)	0	0	N/A
EURO STOXX 50 PUTS 07/27/2015 Strike @ 3097 78463$008 SX5E	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	07/27/2015.	07/27/2015.	Expiration.	901	0	3,097.0000	261,969	0	0	0	0		28,009	7,085	0	(261,969)	0	0	N/A
EURO STOXX 50 PUTS 08/26/2015 Strike @ 3097 78463$009 SX5E	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	08/26/2015.	08/26/2015.	Expiration.	901	0	3,097.0000	273,766	0	0	0	0		24,918	7,403	0	(273,766)	0	0	N/A
EURO STOXX 50 PUTS 09/28/2015 Strike @ 3097 78463$010 SX5E	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	09/28/2015.	09/28/2015.	Exercise...	901	0	3,097.0000	288,339	0	58,089	0	0		22,848	7,795	0	(230,250)	0	0	N/A
EURO STOXX 50 PUTS 10/26/2015 Strike @ 3097 78463$011 SX5E	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	10/26/2015.	10/26/2015.	Expiration.	901	0	3,097.0000	301,177	0	0	0	0		21,851	8,140	0	(301,177)	0	0	N/A
EURO STOXX 50 PUTS 11/25/2015 Strike @ 3227.75 78463$012 SX5E	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/26/2014.	11/25/2015.	11/25/2015.	Expiration.	864	0	3,228.0000	306,551	0	0	0	0		(49,814)	10,476	0	(306,551)	0	0	N/A
FTSE 100 PUTS 01/26/2015 Strike @ 6549.9 50424$002 UKX	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	01/26/2015.	01/26/2015.	Expiration.	583	0	6,550.0000	148,832	0	0	0	0		58,964	2,905	0	(148,832)	0	0	N/A
FTSE 100 PUTS 02/26/2015 Strike @ 6549.9 50424$003 UKX	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	02/26/2015.	02/26/2015.	Expiration.	583	0	6,550.0000	191,355	0	0	0	0		43,179	3,734	0	(191,355)	0	0	N/A
FTSE 100 PUTS 03/26/2015 Strike @ 6549.9 50424$004 UKX	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	03/26/2015.	03/26/2015.	Expiration.	583	0	6,550.0000	227,803	0	0	0	0		31,798	4,444	0	(227,804)	0	0	N/A
FTSE 100 PUTS 04/27/2015 Strike @ 6549.9 50424$005 UKX	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	04/27/2015.	04/27/2015.	Expiration.	583	0	6,550.0000	256,355	0	0	0	0		23,613	4,996	0	(256,355)	0	0	N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
FTSE 100 PUTS 05/26/2015 Strike @ 6549.9 50424$006 UKX	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	05/26/2015.	05/26/2015.	Expiration.	583	0	6,550.0000	289,158	0	0	0	0		16,585	5,635	0	(289,158)	0	0	N/A
FTSE 100 PUTS 06/26/2015 Strike @ 6549.9 50424$007 UKX	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	06/26/2015.	06/26/2015.	Expiration.	583	0	6,550.0000	317,102	0	0	0	0		9,374	6,189	0	(317,102)	0	0	N/A
FTSE 100 PUTS 07/27/2015 Strike @ 6549.9 50424$008 UKX	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	07/27/2015.	07/27/2015.	Exercise	583	0	6,550.0000	335,934	0	40,663	0	0		5,171	6,551	0	(295,271)	0	0	N/A
FTSE 100 PUTS 08/26/2015 Strike @ 6549.9 50424$009 UKX	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	08/26/2015.	08/26/2015.	Exercise	583	0	6,550.0000	373,597	0	514,501	0	0		3,602	7,285	0	140,904	0	0	N/A
FTSE 100 PUTS 09/28/2015 Strike @ 6549.9 50424$010 UKX	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	09/28/2015.	09/28/2015.	Exercise	583	0	6,550.0000	393,644	0	522,908	0	0		1,366	7,680	0	129,264	0	0	N/A
FTSE 100 PUTS 10/26/2015 Strike @ 6549.9 50424$011 UKX	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/06/2014.	10/26/2015.	10/26/2015.	Exercise	583	0	6,550.0000	411,868	0	118,935	0	0		(532)	8,035	0	(292,934)	0	0	N/A
FTSE 100 PUTS 11/25/2015 Strike @ 6735.771 50424$012 UKX	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/26/2014.	11/25/2015.	11/25/2015.	Exercise	567	0	6,736.0000	428,351	0	341,555	0	0		(82,239)	5,452	0	(86,796)	0	0	N/A
NASDAQ 100 PUTS 1/12/2015 Strike @ 3905.80 73935$050	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	01/12/2015.	01/12/2015.	Expiration.	179	0	3,906.0000	26,740	0	0	0	0		25,789	0	0	(26,740)	0	0	N/A
NASDAQ 100 PUTS 1/12/2015 Strike @ 4039.65 73935$038	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	01/12/2015.	01/12/2015.	Expiration.	173	0	4,040.0000	24,150	0	0	0	0		22,087	0	0	(24,150)	0	0	N/A
NASDAQ 100 PUTS 1/26/2015 Strike @ 4042.39 73935$027	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	01/26/2015.	01/26/2015.	Expiration.	173	0	4,042.0000	26,530	0	0	0	0		22,443	0	0	(26,530)	0	0	N/A
NASDAQ 100 PUTS 1/26/2015 Strike @ 4047.05 73935$003	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	01/26/2015.	01/26/2015.	Expiration.	173	0	4,047.0000	26,881	0	0	0	0		22,053	0	0	(26,881)	0	0	N/A
NASDAQ 100 PUTS 1/26/2015 Strike @ 4053.58 73935$015	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	01/26/2015.	01/26/2015.	Expiration.	173	0	4,054.0000	26,601	0	0	0	0		21,624	0	0	(26,601)	0	0	N/A
NASDAQ 100 PUTS 10/13/2015 Strike @ 3905.80 73935$059	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	10/13/2015.	10/13/2015.	Expiration.	179	0	3,906.0000	55,090	0	0	0	0		24,350	0	0	(55,090)	0	0	N/A
NASDAQ 100 PUTS 10/13/2015 Strike @ 4039.65 73935$047	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	10/13/2015.	10/13/2015.	Expiration.	173	0	4,040.0000	52,429	0	0	0	0		15,345	0	0	(52,429)	0	0	N/A
NASDAQ 100 PUTS 10/26/2015 Strike @ 4153.73 73935$060	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/05/2014.	10/26/2015.	10/26/2015.	Expiration.	169	0	4,154.0000	52,710	0	0	0	0		8,300	0	0	(52,710)	0	0	N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100 PUTS 10/26/2015 Strike @ 4163.74 73935$061	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/05/2014.	10/26/2015.	10/26/2015.	Expiration.	336	0	4,164.0000	105,421	0	0	0	0		15,431	0	0	(105,421)	0	0	N/A
NASDAQ 100 PUTS 11/12/2015 Strike @ 4192.50 73935$062	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/12/2014.	11/12/2015.	11/12/2015.	Expiration.	334	0	4,193.0000	104,300	0	0	0	0		8,138	0	0	(104,300)	0	0	N/A
NASDAQ 100 PUTS 11/25/2015 Strike @ 4300.58 73935$063	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	12/01/2014.	11/25/2015.	11/25/2015.	Expiration.	488	0	4,301.0000	155,190	0	0	0	0		(9,762)	0	0	(155,190)	0	0	N/A
NASDAQ 100 PUTS 12/10/2015 Strike @ 4288.38 73935$064	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	12/11/2014.	12/10/2015.	12/10/2015.	Expiration.	326	0	4,288.0000	107,240	0	0	0	0		(3,349)	0	0	(107,240)	0	0	N/A
NASDAQ 100 PUTS 2/11/2015 Strike @ 3905.80 73935$051	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	02/11/2015.	02/11/2015.	Expiration.	179	0	3,906.0000	30,659	0	0	0	0		26,154	0	0	(30,659)	0	0	N/A
NASDAQ 100 PUTS 2/11/2015 Strike @ 4039.65 73935$039	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	02/11/2015.	02/11/2015.	Expiration.	173	0	4,040.0000	28,070	0	0	0	0		20,745	0	0	(28,070)	0	0	N/A
NASDAQ 100 PUTS 2/26/2015 Strike @ 4042.39 73935$028	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	02/26/2015.	02/26/2015.	Expiration.	173	0	4,042.0000	30,800	0	0	0	0		20,796	0	0	(30,800)	0	0	N/A
NASDAQ 100 PUTS 2/26/2015 Strike @ 4047.05 73935$004	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	02/26/2015.	02/26/2015.	Expiration.	173	0	4,047.0000	30,311	0	0	0	0		20,259	0	0	(30,311)	0	0	N/A
NASDAQ 100 PUTS 2/26/2015 Strike @ 4053.58 73935$016	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	02/26/2015.	02/26/2015.	Expiration.	173	0	4,054.0000	30,031	0	0	0	0		19,763	0	0	(30,031)	0	0	N/A
NASDAQ 100 PUTS 3/11/2015 Strike @ 3905.80 73935$052	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	03/11/2015.	03/11/2015.	Expiration.	179	0	3,906.0000	33,950	0	0	0	0		25,771	0	0	(33,950)	0	0	N/A
NASDAQ 100 PUTS 3/11/2015 Strike @ 4039.65 73935$040	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	03/11/2015.	03/11/2015.	Expiration.	173	0	4,040.0000	31,360	0	0	0	0		19,391	0	0	(31,360)	0	0	N/A
NASDAQ 100 PUTS 3/26/2015 Strike @ 4042.39 73935$029	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	03/26/2015.	03/26/2015.	Expiration.	173	0	4,042.0000	33,810	0	0	0	0		19,934	0	0	(33,810)	0	0	N/A
NASDAQ 100 PUTS 3/26/2015 Strike @ 4047.05 73935$005	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	03/26/2015.	03/26/2015.	Expiration.	173	0	4,047.0000	33,390	0	0	0	0		18,815	0	0	(33,390)	0	0	N/A
NASDAQ 100 PUTS 3/26/2015 Strike @ 4053.58 73935$017	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	03/26/2015.	03/26/2015.	Expiration.	173	0	4,054.0000	33,110	0	0	0	0		18,283	0	0	(33,110)	0	0	N/A
NASDAQ 100 PUTS 4/13/2015 Strike @ 3905.80 73935$053	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	04/13/2015.	04/13/2015.	Expiration.	179	0	3,906.0000	37,590	0	0	0	0		25,318	0	0	(37,590)	0	0	N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100 PUTS 4/13/2015 Strike @ 4039.65 73935$041	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	04/13/2015.	04/13/2015.	Expiration.	173	0	4,040.0000	35,070	0	0	0	0		18,219	0	0	(35,070)	0	0	N/A
NASDAQ 100 PUTS 4/27/2015 Strike @ 4042.39 73935$030	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	04/27/2015.	04/27/2015.	Expiration.	173	0	4,042.0000	36,959	0	0	0	0		18,862	0	0	(36,959)	0	0	N/A
NASDAQ 100 PUTS 4/27/2015 Strike @ 4047.05 73935$006	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	04/27/2015.	04/27/2015.	Expiration.	173	0	4,047.0000	36,891	0	0	0	0		17,821	0	0	(36,891)	0	0	N/A
NASDAQ 100 PUTS 4/27/2015 Strike @ 4053.58 73935$018	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	04/27/2015.	04/27/2015.	Expiration.	173	0	4,054.0000	36,470	0	0	0	0		17,120	0	0	(36,470)	0	0	N/A
NASDAQ 100 PUTS 5/11/2015 Strike @ 3905.80 73935$054	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	05/11/2015.	05/11/2015.	Expiration.	179	0	3,906.0000	40,601	0	0	0	0		25,070	0	0	(40,601)	0	0	N/A
NASDAQ 100 PUTS 5/11/2015 Strike @ 4039.65 73935$042	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	05/11/2015.	05/11/2015.	Expiration.	173	0	4,040.0000	38,009	0	0	0	0		17,414	0	0	(38,009)	0	0	N/A
NASDAQ 100 PUTS 5/26/2015 Strike @ 4042.39 73935$031	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	05/26/2015.	05/26/2015.	Expiration.	173	0	4,042.0000	40,249	0	0	0	0		18,390	0	0	(40,249)	0	0	N/A
NASDAQ 100 PUTS 5/26/2015 Strike @ 4047.05 73935$007	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	05/26/2015.	05/26/2015.	Expiration.	173	0	4,047.0000	39,972	0	0	0	0		17,138	0	0	(39,972)	0	0	N/A
NASDAQ 100 PUTS 5/26/2015 Strike @ 4053.58 73935$019	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	05/26/2015.	05/26/2015.	Expiration.	173	0	4,054.0000	39,411	0	0	0	0		16,278	0	0	(39,411)	0	0	N/A
NASDAQ 100 PUTS 6/11/2015 Strike @ 3905.80 73935$055	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	06/11/2015.	06/11/2015.	Expiration.	179	0	3,906.0000	43,680	0	0	0	0		24,673	0	0	(43,680)	0	0	N/A
NASDAQ 100 PUTS 6/11/2015 Strike @ 4039.65 73935$043	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	06/11/2015.	06/11/2015.	Expiration.	173	0	4,040.0000	41,159	0	0	0	0		16,674	0	0	(41,159)	0	0	N/A
NASDAQ 100 PUTS 6/26/2015 Strike @ 4042.39 73935$032	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	06/26/2015.	06/26/2015.	Expiration.	173	0	4,042.0000	43,259	0	0	0	0		17,828	0	0	(43,259)	0	0	N/A
NASDAQ 100 PUTS 6/26/2015 Strike @ 4047.05 73935$008	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	06/26/2015.	06/26/2015.	Expiration.	173	0	4,047.0000	43,121	0	0	0	0		16,549	0	0	(43,121)	0	0	N/A
NASDAQ 100 PUTS 6/26/2015 Strike @ 4053.58 73935$020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	06/26/2015.	06/26/2015.	Expiration.	173	0	4,054.0000	42,421	0	0	0	0		15,536	0	0	(42,421)	0	0	N/A
NASDAQ 100 PUTS 7/13/2015 Strike @ 3905.80 73935$056	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	07/13/2015.	07/13/2015.	Expiration.	179	0	3,906.0000	46,760	0	0	0	0		24,442	0	0	(46,760)	0	0	N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100 PUTS 7/13/2015 Strike @ 4039.65 73935$044	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	07/13/2015.	07/13/2015.	Expiration.	173	0	4,040.0000	44,169	0	0	0	0		16,058	0	0	(44,169)	0	0	N/A
NASDAQ 100 PUTS 7/27/2015 Strike @ 4042.39 73935$033	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	07/27/2015.	07/27/2015.	Expiration.	173	0	4,042.0000	45,709	0	0	0	0		17,235	0	0	(45,709)	0	0	N/A
NASDAQ 100 PUTS 7/27/2015 Strike @ 4047.05 73935$009	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	07/27/2015.	07/27/2015.	Expiration.	173	0	4,047.0000	45,991	0	0	0	0		15,995	0	0	(45,991)	0	0	N/A
NASDAQ 100 PUTS 7/27/2015 Strike @ 4053.58 73935$021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	07/27/2015.	07/27/2015.	Expiration.	173	0	4,054.0000	45,291	0	0	0	0		14,972	0	0	(45,291)	0	0	N/A
NASDAQ 100 PUTS 8/11/2015 Strike @ 3905.80 73935$057	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	08/11/2015.	08/11/2015.	Expiration.	179	0	3,906.0000	49,490	0	0	0	0		24,303	0	0	(49,490)	0	0	N/A
NASDAQ 100 PUTS 8/11/2015 Strike @ 4039.65 73935$045	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	08/11/2015.	08/11/2015.	Expiration.	173	0	4,040.0000	46,900	0	0	0	0		15,690	0	0	(46,900)	0	0	N/A
NASDAQ 100 PUTS 8/26/2015 Strike @ 4042.39 73935$034	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	08/26/2015.	08/26/2015.	Expiration.	173	0	4,042.0000	48,719	0	0	0	0		16,892	0	0	(48,719)	0	0	N/A
NASDAQ 100 PUTS 8/26/2015 Strike @ 4047.05 73935$010	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	08/26/2015.	08/26/2015.	Expiration.	173	0	4,047.0000	48,651	0	0	0	0		15,553	0	0	(48,651)	0	0	N/A
NASDAQ 100 PUTS 8/26/2015 Strike @ 4053.58 73935$022	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	08/26/2015.	08/26/2015.	Expiration.	173	0	4,054.0000	47,951	0	0	0	0		14,522	0	0	(47,951)	0	0	N/A
NASDAQ 100 PUTS 9/11/2015 Strike @ 3905.80 73935$058	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	09/11/2015.	09/11/2015.	Expiration.	179	0	3,906.0000	52,289	0	0	0	0		24,245	0	0	(52,289)	0	0	N/A
NASDAQ 100 PUTS 9/11/2015 Strike @ 4039.65 73935$046	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	09/11/2015.	09/11/2015.	Expiration.	173	0	4,040.0000	49,629	0	0	0	0		15,368	0	0	(49,629)	0	0	N/A
NASDAQ 100 PUTS 9/28/2015 Strike @ 4042.39 73935$035	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	09/28/2015.	09/28/2015.	Expiration.	173	0	4,042.0000	51,029	0	0	0	0		16,370	0	0	(51,029)	0	0	N/A
NASDAQ 100 PUTS 9/28/2015 Strike @ 4047.05 73935$011	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	09/28/2015.	09/28/2015.	Expiration.	173	0	4,047.0000	51,381	0	0	0	0		15,194	0	0	(51,381)	0	0	N/A
NASDAQ 100 PUTS 9/28/2015 Strike @ 4053.58 73935$023	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	09/28/2015.	09/28/2015.	Expiration.	173	0	4,054.0000	50,749	0	0	0	0		14,225	0	0	(50,749)	0	0	N/A
NIKKEI 225 PUTS 01/26/2015 Strike @ 16881.82 74016$002 NKY	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/06/2014.	01/26/2015.	01/26/2015.	Expiration.	11,851	0	16,882.0000	80,982	0	0	0	0		53,797	3,387	0	(80,982)	0	0	N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
NIKKEI 225 PUTS 02/26/2015 Strike @ 16881.82 74016$003 NKY	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/06/2014.	02/26/2015.	02/26/2015.	Expiration.	11,851	0	16,882.0000	94,915	0	0	0	0		47,964	3,970	0	(94,915)	0	0	N/A
NIKKEI 225 PUTS 03/26/2015 Strike @ 16881.82 74016$004 NKY	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/06/2014.	03/26/2015.	03/26/2015.	Expiration.	11,851	0	16,882.0000	105,539	0	0	0	0		45,580	4,415	0	(105,539)	0	0	N/A
NIKKEI 225 PUTS 04/27/2015 Strike @ 16881.82 74016$005 NKY	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/06/2014.	04/27/2015.	04/27/2015.	Expiration.	11,851	0	16,882.0000	121,039	0	0	0	0		45,670	5,063	0	(121,039)	0	0	N/A
NIKKEI 225 PUTS 05/26/2015 Strike @ 16881.82 74016$006 NKY	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/06/2014.	05/26/2015.	05/26/2015.	Expiration.	11,851	0	16,882.0000	129,746	0	0	0	0		45,016	5,427	0	(129,746)	0	0	N/A
NIKKEI 225 PUTS 06/26/2015 Strike @ 16881.82 74016$007 NKY	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/06/2014.	06/26/2015.	06/26/2015.	Expiration.	11,851	0	16,882.0000	139,498	0	0	0	0		44,849	5,835	0	(139,498)	0	0	N/A
NIKKEI 225 PUTS 07/27/2015 Strike @ 16881.82 74016$008 NKY	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/06/2014.	07/27/2015.	07/27/2015.	Expiration.	11,851	0	16,882.0000	148,206	0	0	0	0		45,235	6,199	0	(148,206)	0	0	N/A
NIKKEI 225 PUTS 08/26/2015 Strike @ 16881.82 74016$009 NKY	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/06/2014.	08/26/2015.	08/26/2015.	Expiration.	11,851	0	16,882.0000	155,869	0	0	0	0		45,579	6,520	0	(155,869)	0	0	N/A
NIKKEI 225 PUTS 09/28/2015 Strike @ 16881.82 74016$010 NKY	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/06/2014.	09/28/2015.	09/28/2015.	Expiration.	11,851	0	16,882.0000	168,583	0	0	0	0		46,829	7,052	0	(168,582)	0	0	N/A
NIKKEI 225 PUTS 10/26/2015 Strike @ 16881.82 74016$011 NKY	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/06/2014.	10/26/2015.	10/26/2015.	Expiration.	11,851	0	16,882.0000	174,155	0	0	0	0		47,005	7,285	0	(174,156)	0	0	N/A
NIKKEI 225 PUTS 11/25/2015 Strike @ 17313.4 74016$012 NKY	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	11/26/2014.	11/25/2015.	11/25/2015.	Expiration.	11,552	0	17,313.0000	159,918	0	0	0	0		26,090	3,122	0	(159,918)	0	0	N/A
RUSSELL 2000 PUTS 01/26/2015 Strike @ 1107.33 46428$027	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	01/26/2015.	01/26/2015.	Expiration.	2,167	0	1,107.0000	117,602	0	0	0	0		107,284	0	0	(117,602)	0	0	N/A
RUSSELL 2000 PUTS 01/26/2015 Strike @ 1116.14 46428$003	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	01/26/2015.	01/26/2015.	Expiration.	2,150	0	1,116.0000	117,125	0	0	0	0		104,120	0	0	(117,125)	0	0	N/A
RUSSELL 2000 PUTS 01/26/2015 Strike @ 1116.75 46428$015	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	01/26/2015.	01/26/2015.	Expiration.	2,149	0	1,117.0000	116,889	0	0	0	0		103,765	0	0	(116,889)	0	0	N/A
RUSSELL 2000 PUTS 02/26/2015 Strike @ 1107.33 46428$028	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	02/26/2015.	02/26/2015.	Expiration.	2,167	0	1,107.0000	135,114	0	0	0	0		107,151	0	0	(135,114)	0	0	N/A
RUSSELL 2000 PUTS 02/26/2015 Strike @ 1116.14 46428$004	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	02/26/2015.	02/26/2015.	Expiration.	2,150	0	1,116.0000	133,446	0	0	0	0		101,852	0	0	(133,446)	0	0	N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 PUTS 02/26/2015 Strike @ 1116.75 46428$016	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	02/26/2015.	02/26/2015.	Expiration.	2,149	0	1,117.0000	133,437	0	0	0	0		101,659	0	0	(133,437)	0	0	N/A
RUSSELL 2000 PUTS 03/26/2015 Strike @ 1107.33 46428$029	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	03/26/2015.	03/26/2015.	Expiration.	2,167	0	1,107.0000	150,243	0	0	0	0		105,905	0	0	(150,243)	0	0	N/A
RUSSELL 2000 PUTS 03/26/2015 Strike @ 1116.14 46428$005	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	03/26/2015.	03/26/2015.	Expiration.	2,150	0	1,116.0000	147,121	0	0	0	0		99,567	0	0	(147,121)	0	0	N/A
RUSSELL 2000 PUTS 03/26/2015 Strike @ 1116.75 46428$017	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	03/26/2015.	03/26/2015.	Expiration.	2,149	0	1,117.0000	147,363	0	0	0	0		99,585	0	0	(147,363)	0	0	N/A
RUSSELL 2000 PUTS 04/27/2015 Strike @ 1107.33 46428$030	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	04/27/2015.	04/27/2015.	Expiration.	2,167	0	1,107.0000	164,873	0	0	0	0		105,011	0	0	(164,873)	0	0	N/A
RUSSELL 2000 PUTS 04/27/2015 Strike @ 1116.14 46428$006	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	04/27/2015.	04/27/2015.	Expiration.	2,150	0	1,116.0000	161,270	0	0	0	0		97,085	0	0	(161,270)	0	0	N/A
RUSSELL 2000 PUTS 04/27/2015 Strike @ 1116.75 46428$018	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	04/27/2015.	04/27/2015.	Expiration.	2,149	0	1,117.0000	161,762	0	0	0	0		97,320	0	0	(161,762)	0	0	N/A
RUSSELL 2000 PUTS 05/26/2015 Strike @ 1107.33 46428$031	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	05/26/2015.	05/26/2015.	Expiration.	2,167	0	1,107.0000	177,595	0	0	0	0		103,962	0	0	(177,595)	0	0	N/A
RUSSELL 2000 PUTS 05/26/2015 Strike @ 1116.14 46428$007	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	05/26/2015.	05/26/2015.	Expiration.	2,150	0	1,116.0000	173,527	0	0	0	0		95,060	0	0	(173,527)	0	0	N/A
RUSSELL 2000 PUTS 05/26/2015 Strike @ 1116.75 46428$019	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	05/26/2015.	05/26/2015.	Expiration.	2,149	0	1,117.0000	173,990	0	0	0	0		95,242	0	0	(173,990)	0	0	N/A
RUSSELL 2000 PUTS 06/26/2015 Strike @ 1107.33 46428$032	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	06/26/2015.	06/26/2015.	Expiration.	2,167	0	1,107.0000	192,008	0	0	0	0		103,146	0	0	(192,008)	0	0	N/A
RUSSELL 2000 PUTS 06/26/2015 Strike @ 1116.14 46428$008	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	06/26/2015.	06/26/2015.	Expiration.	2,150	0	1,116.0000	185,998	0	0	0	0		92,715	0	0	(185,998)	0	0	N/A
RUSSELL 2000 PUTS 06/26/2015 Strike @ 1116.75 46428$020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	06/26/2015.	06/26/2015.	Expiration.	2,149	0	1,117.0000	186,477	0	0	0	0		92,893	0	0	(186,477)	0	0	N/A
RUSSELL 2000 PUTS 07/27/2015 Strike @ 1107.33 46428$033	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	07/27/2015.	07/27/2015.	Expiration.	2,167	0	1,107.0000	202,325	0	0	0	0		101,868	0	0	(202,325)	0	0	N/A
RUSSELL 2000 PUTS 07/27/2015 Strike @ 1116.14 46428$009	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	07/27/2015.	07/27/2015.	Expiration.	2,150	0	1,116.0000	197,524	0	0	0	0		90,393	0	0	(197,524)	0	0	N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 PUTS 07/27/2015 Strike @ 1116.75 46428$021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014.	07/27/2015.	07/27/2015.	Expiration.	2,149	0	1,117.0000	197,996	0	0	0	0		90,551	0	0	(197,996)	0	0	N/A
RUSSELL 2000 PUTS 08/26/2015 Strike @ 1107.33 46428$034	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014.	08/26/2015.	08/26/2015.	Expiration.	2,167	0	1,107.0000	213,595	0	0	0	0		101,391	0	0	(213,595)	0	0	N/A
RUSSELL 2000 PUTS 08/26/2015 Strike @ 1116.14 46428$010	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014.	08/26/2015.	08/26/2015.	Expiration.	2,150	0	1,116.0000	208,082	0	0	0	0		88,209	0	0	(208,082)	0	0	N/A
RUSSELL 2000 PUTS 08/26/2015 Strike @ 1116.75 46428$022	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014.	08/26/2015.	08/26/2015.	Expiration.	2,149	0	1,117.0000	208,569	0	0	0	0		88,372	0	0	(208,569)	0	0	N/A
RUSSELL 2000 PUTS 09/28/2015 Strike @ 1107.33 46428$035	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014.	09/28/2015.	09/28/2015.	Exercise	2,167	0	1,107.0000	225,364	0	36,325	0	0		101,795	0	0	(189,039)	0	0	N/A
RUSSELL 2000 PUTS 09/28/2015 Strike @ 1116.14 46428$011	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014.	09/28/2015.	09/28/2015.	Exercise	2,150	0	1,116.0000	219,113	0	55,782	0	0		86,479	0	0	(163,331)	0	0	N/A
RUSSELL 2000 PUTS 09/28/2015 Strike @ 1116.75 46428$023	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014.	09/28/2015.	09/28/2015.	Exercise	2,149	0	1,117.0000	219,594	0	55,464	0	0		86,626	0	0	(164,130)	0	0	N/A
RUSSELL 2000 PUTS 1/12/2015 Strike @ 1061.81 46428$050	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014.	01/12/2015.	01/12/2015.	Expiration.	2,260	0	1,062.0000	112,811	0	0	0	0		112,006	0	0	(112,811)	0	0	N/A
RUSSELL 2000 PUTS 1/12/2015 Strike @ 1094.51 46428$038	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014.	01/12/2015.	01/12/2015.	Expiration.	2,193	0	1,095.0000	103,674	0	0	0	0		101,605	0	0	(103,674)	0	0	N/A
RUSSELL 2000 PUTS 10/13/2015 Strike @ 1061.81 46428$059	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014.	10/13/2015.	10/13/2015.	Expiration.	2,260	0	1,062.0000	237,127	0	0	0	0		126,369	0	0	(237,127)	0	0	N/A
RUSSELL 2000 PUTS 10/13/2015 Strike @ 1094.51 46428$047	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014.	10/13/2015.	10/13/2015.	Expiration.	2,193	0	1,095.0000	225,832	0	0	0	0		99,302	0	0	(225,832)	0	0	N/A
RUSSELL 2000 PUTS 10/26/2015 Strike @ 1169.39 46428$060	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/05/2014.	10/26/2015.	10/26/2015.	Exercise	2,052	0	1,169.0000	215,045	0	20,295	0	0		39,908	0	0	(194,750)	0	0	N/A
RUSSELL 2000 PUTS 10/26/2015 Strike @ 1171.77 46428$061	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/05/2014.	10/26/2015.	10/26/2015.	Exercise	4,096	0	1,172.0000	430,078	0	50,259	0	0		76,612	0	0	(379,819)	0	0	N/A
RUSSELL 2000 PUTS 11/12/2015 Strike @ 1185.13 46428$062	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/12/2014.	11/12/2015.	11/12/2015.	Exercise	4,050	0	1,185.0000	427,700	0	122,806	0	0		43,878	0	0	(304,894)	0	0	N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 PUTS 11/25/2015 Strike @ 1158.65 46428$063	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	12/01/2014.	11/25/2015.	11/25/2015.	Expiration.	6,214	0	1,159.0000	652,320	0	0	0	0		133,421	0	0	(652,320)	0	0	N/A
RUSSELL 2000 PUTS 12/10/2015 Strike @ 1175.63 46428$064	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	12/11/2014.	12/10/2015.	12/10/2015.	Exercise...	4,083	0	1,176.0000	435,360	0	108,633	0	0		58,020	0	0	(326,727)	0	0	N/A
RUSSELL 2000 PUTS 2/11/2015 Strike @ 1061.81 46428$051	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	02/11/2015.	02/11/2015.	Expiration.	2,260	0	1,062.0000	130,554	0	0	0	0		118,452	0	0	(130,554)	0	0	N/A
RUSSELL 2000 PUTS 2/11/2015 Strike @ 1094.51 46428$039	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	02/11/2015.	02/11/2015.	Expiration.	2,193	0	1,095.0000	121,917	0	0	0	0		104,195	0	0	(121,917)	0	0	N/A
RUSSELL 2000 PUTS 3/11/2015 Strike @ 1061.81 46428$052	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	03/11/2015.	03/11/2015.	Expiration.	2,260	0	1,062.0000	145,450	0	0	0	0		120,835	0	0	(145,450)	0	0	N/A
RUSSELL 2000 PUTS 3/11/2015 Strike @ 1094.51 46428$040	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	03/11/2015.	03/11/2015.	Expiration.	2,193	0	1,095.0000	137,530	0	0	0	0		104,925	0	0	(137,530)	0	0	N/A
RUSSELL 2000 PUTS 4/13/2015 Strike @ 1061.81 46428$053	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	04/13/2015.	04/13/2015.	Expiration.	2,260	0	1,062.0000	161,520	0	0	0	0		122,583	0	0	(161,520)	0	0	N/A
RUSSELL 2000 PUTS 4/13/2015 Strike @ 1094.51 46428$041	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	04/13/2015.	04/13/2015.	Expiration.	2,193	0	1,095.0000	154,326	0	0	0	0		105,310	0	0	(154,326)	0	0	N/A
RUSSELL 2000 PUTS 5/11/2015 Strike @ 1061.81 46428$054	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	05/11/2015.	05/11/2015.	Expiration.	2,260	0	1,062.0000	174,721	0	0	0	0		123,977	0	0	(174,721)	0	0	N/A
RUSSELL 2000 PUTS 5/11/2015 Strike @ 1094.51 46428$042	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	05/11/2015.	05/11/2015.	Expiration.	2,193	0	1,095.0000	167,768	0	0	0	0		105,543	0	0	(167,768)	0	0	N/A
RUSSELL 2000 PUTS 6/11/2015 Strike @ 1061.81 46428$055	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	06/11/2015.	06/11/2015.	Expiration.	2,260	0	1,062.0000	188,395	0	0	0	0		124,722	0	0	(188,395)	0	0	N/A
RUSSELL 2000 PUTS 6/11/2015 Strike @ 1094.51 46428$043	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	06/11/2015.	06/11/2015.	Expiration.	2,193	0	1,095.0000	181,210	0	0	0	0		104,769	0	0	(181,210)	0	0	N/A
RUSSELL 2000 PUTS 7/13/2015 Strike @ 1061.81 46428$056	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	07/13/2015.	07/13/2015.	Expiration.	2,260	0	1,062.0000	201,595	0	0	0	0		124,852	0	0	(201,595)	0	0	N/A
RUSSELL 2000 PUTS 7/13/2015 Strike @ 1094.51 46428$044	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	07/13/2015.	07/13/2015.	Expiration.	2,193	0	1,095.0000	193,686	0	0	0	0		103,139	0	0	(193,686)	0	0	N/A
RUSSELL 2000 PUTS 8/11/2015 Strike @ 1061.81 46428$057	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	08/11/2015.	08/11/2015.	Expiration.	2,260	0	1,062.0000	213,349	0	0	0	0		125,120	0	0	(213,349)	0	0	N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 PUTS 8/11/2015 Strike @ 1094.51 46428$045	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014.	08/11/2015.	08/11/2015.	Expiration.	2,193	0	1,095.0000	204,475	0	0	0	0		101,689	0	0	(204,475)	0	0	N/A
RUSSELL 2000 PUTS 9/11/2015 Strike @ 1061.81 46428$058	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014.	09/11/2015.	09/11/2015.	Expiration.	2,260	0	1,062.0000	225,351	0	0	0	0		125,511	0	0	(225,351)	0	0	N/A
RUSSELL 2000 PUTS 9/11/2015 Strike @ 1094.51 46428$046	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014.	09/11/2015.	09/11/2015.	Expiration.	2,193	0	1,095.0000	215,044	0	0	0	0		99,991	0	0	(215,044)	0	0	N/A
S&P 500 PUTS 01/26/2015 Strike @ 1979.49 78462$015	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014.	01/26/2015.	01/26/2015.	Expiration.	1,162	0	1,979.0000	78,197	0	0	0	0		61,907	0	0	(78,197)	0	0	N/A
S&P 500 PUTS 01/26/2015 Strike @ 1982.47 78462$003	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014.	01/26/2015.	01/26/2015.	Expiration.	1,160	0	1,982.0000	78,195	0	0	0	0		61,463	0	0	(78,195)	0	0	N/A
S&P 500 PUTS 02/26/2015 Strike @ 1979.49 78462$016	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014.	02/26/2015.	02/26/2015.	Expiration.	1,162	0	1,979.0000	91,768	0	0	0	0		59,011	0	0	(91,768)	0	0	N/A
S&P 500 PUTS 02/26/2015 Strike @ 1982.47 78462$004	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014.	02/26/2015.	02/26/2015.	Expiration.	1,160	0	1,982.0000	91,305	0	0	0	0		57,921	0	0	(91,305)	0	0	N/A
S&P 500 PUTS 03/26/2015 Strike @ 1979.49 78462$017	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014.	03/26/2015.	03/26/2015.	Expiration.	1,162	0	1,979.0000	102,354	0	0	0	0		55,182	0	0	(102,354)	0	0	N/A
S&P 500 PUTS 03/26/2015 Strike @ 1982.47 78462$005	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014.	03/26/2015.	03/26/2015.	Expiration.	1,160	0	1,982.0000	101,666	0	0	0	0		53,776	0	0	(101,666)	0	0	N/A
S&P 500 PUTS 03/31/2015 Strike @ 1268.80 78462F$08 2054	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	12/31/2008.	03/31/2015.	03/31/2015.	Expiration.	1,985	0	1,269.0000	948,161	0	0	0	0		945,850	0	0	(948,161)	0	0	N/A
S&P 500 PUTS 04/27/2015 Strike @ 1979.49 78462$018	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014.	04/27/2015.	04/27/2015.	Expiration.	1,162	0	1,979.0000	113,392	0	0	0	0		53,011	0	0	(113,392)	0	0	N/A
S&P 500 PUTS 04/27/2015 Strike @ 1982.47 78462$006	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014.	04/27/2015.	04/27/2015.	Expiration.	1,160	0	1,982.0000	112,699	0	0	0	0		51,539	0	0	(112,699)	0	0	N/A
S&P 500 PUTS 05/26/2015 Strike @ 1979.49 78462$019	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014.	05/26/2015.	05/26/2015.	Expiration.	1,162	0	1,979.0000	123,965	0	0	0	0		51,459	0	0	(123,965)	0	0	N/A
S&P 500 PUTS 05/26/2015 Strike @ 1982.47 78462$007	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014.	05/26/2015.	05/26/2015.	Expiration.	1,160	0	1,982.0000	123,280	0	0	0	0		49,946	0	0	(123,280)	0	0	N/A
S&P 500 PUTS 06/26/2015 Strike @ 1979.49 78462$020	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014.	06/26/2015.	06/26/2015.	Expiration.	1,162	0	1,979.0000	134,550	0	0	0	0		50,084	0	0	(134,550)	0	0	N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 PUTS 06/26/2015 Strike @ 1982.47 78462$008	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	06/26/2015.	06/26/2015.	Expiration.	1,160	0	1,982.0000	133,628	0	0	0	0		48,296	0	0	(133,628)	0	0	N/A
S&P 500 PUTS 06/30/2015 Strike @ 1366.40 78462F$09 2054	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	12/31/2008.	06/30/2015.	06/30/2015.	Expiration.	1,870	0	1,366.0000	1,012,094	0	0	0	0		999,453	0	0	(1,012,094)	0	0	N/A
S&P 500 PUTS 07/27/2015 Strike @ 1979.49 78462$021	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	07/27/2015.	07/27/2015.	Expiration.	1,162	0	1,979.0000	143,985	0	0	0	0		48,916	0	0	(143,985)	0	0	N/A
S&P 500 PUTS 07/27/2015 Strike @ 1982.47 78462$009	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	07/27/2015.	07/27/2015.	Expiration.	1,160	0	1,982.0000	143,293	0	0	0	0		47,331	0	0	(143,293)	0	0	N/A
S&P 500 PUTS 07/31/2015 Strike @ 1244.40 78462F$10 2054	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	12/31/2008.	07/31/2015.	07/31/2015.	Expiration.	655	0	1,244.0000	303,606	0	0	0	0		300,297	0	0	(303,606)	0	0	N/A
S&P 500 PUTS 08/26/2015 Strike @ 1979.49 78462$022	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	08/26/2015.	08/26/2015.	Exercise	1,162	0	1,979.0000	153,873	0	45,291	0	0		48,480	0	0	(108,582)	0	0	N/A
S&P 500 PUTS 08/26/2015 Strike @ 1982.47 78462$010	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	08/26/2015.	08/26/2015.	Exercise	1,160	0	1,982.0000	152,945	0	48,680	0	0		46,631	0	0	(104,265)	0	0	N/A
S&P 500 PUTS 09/28/2015 Strike @ 1979.49 78462$023	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/29/2014.	09/28/2015.	09/28/2015.	Exercise	1,162	0	1,979.0000	163,296	0	113,543	0	0		47,581	0	0	(49,753)	0	0	N/A
S&P 500 PUTS 09/28/2015 Strike @ 1982.47 78462$011	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/26/2014.	09/28/2015.	09/28/2015.	Exercise	1,160	0	1,982.0000	162,377	0	116,829	0	0		45,718	0	0	(45,548)	0	0	N/A
S&P 500 PUTS 09/30/2015 Strike @ 1258.00 78462F$11 5031	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	12/31/2008.	09/30/2015.	09/30/2015.	Expiration.	980	0	1,258.0000	448,262	0	0	0	0		439,900	0	0	(448,262)	0	0	N/A
S&P 500 PUTS 09/30/2015 Strike @ 1272.00 78462F$12 8431	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	7LTWFZYICNSX8D621K86	12/31/2008.	09/30/2015.	09/30/2015.	Expiration.	480	0	1,272.0000	231,924	0	0	0	0		227,826	0	0	(231,924)	0	0	N/A
S&P 500 PUTS 1/12/2015 Strike @ 1920.39 78462$050	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	01/12/2015.	01/12/2015.	Expiration.	1,198	0	1,920.0000	79,118	0	0	0	0		75,179	0	0	(79,118)	0	0	N/A
S&P 500 PUTS 1/12/2015 Strike @ 1965.61 78462$038	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	01/12/2015.	01/12/2015.	Expiration.	1,170	0	1,966.0000	70,839	0	0	0	0		64,136	0	0	(70,839)	0	0	N/A
S&P 500 PUTS 1/26/2015 Strike @ 1971.42 78462$027	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	01/26/2015.	01/26/2015.	Expiration.	1,167	0	1,971.0000	80,045	0	0	0	0		67,451	0	0	(80,045)	0	0	N/A
S&P 500 PUTS 10/13/2015 Strike @ 1920.39 78462$059	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	10/13/2015.	10/13/2015.	Expiration.	1,198	0	1,920.0000	178,249	0	0	0	0		75,508	0	0	(178,249)	0	0	N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 PUTS 10/13/2015 Strike @ 1965.61 78462$047	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	10/13/2015.	10/13/2015.	Expiration.	1,170	0	1,966.0000	168,135	0	0	0	0		52,343	0	0	(168,135)	0	0	N/A
S&P 500 PUTS 10/26/2015 Strike @ 2016.94 78462$060	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/05/2014.	10/26/2015.	10/26/2015.	Expiration.	1,140	0	2,017.0000	163,764	0	0	0	0		27,581	0	0	(163,764)	0	0	N/A
S&P 500 PUTS 10/26/2015 Strike @ 2020.44 78462$061	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/05/2014.	10/26/2015.	10/26/2015.	Expiration.	2,277	0	2,020.0000	327,986	0	0	0	0		53,134	0	0	(327,986)	0	0	N/A
S&P 500 PUTS 10/30/2015 Strike @ 1052.00 78462F$13 8431	Variable Annuities	Exhibit 5.	Product equity risk	Deutsche Bank	7LTWFZYICNSX8D621K86	12/31/2008.	10/30/2015.	10/30/2015.	Expiration.	305	0	1,052.0000	108,202	0	0	0	0		107,078	0	0	(108,202)	0	0	N/A
S&P 500 PUTS 11/12/2015 Strike @ 2038.04 78462$062	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	11/12/2014.	11/12/2015.	11/12/2015.	Expiration.	2,257	0	2,038.0000	320,165	0	0	0	0		22,029	0	0	(320,165)	0	0	N/A
S&P 500 PUTS 11/25/2015 Strike @ 2057.13 78462$063	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	12/01/2014.	11/25/2015.	11/25/2015.	Expiration.	3,354	0	2,057.0000	481,620	0	0	0	0		579	0	0	(481,620)	0	0	N/A
S&P 500 PUTS 11/30/2015 Strike @ 1369.00 78462F$14 6815	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	12/31/2008.	11/30/2015.	11/30/2015.	Expiration.	680	0	1,369.0000	357,972	0	0	0	0		346,437	0	0	(357,972)	0	0	N/A
S&P 500 PUTS 12/10/2015 Strike @ 2050.94 78462$064	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	12/11/2014.	12/10/2015.	12/10/2015.	Expiration.	2,243	0	2,051.0000	339,940	0	0	0	0		16,100	0	0	(339,940)	0	0	N/A
S&P 500 PUTS 12/31/2015 Strike @ 1361.00 78462F$15 2438	Variable Annuities	Exhibit 5.	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	12/31/2008.	12/31/2015.	12/31/2015.	Expiration.	630	0	1,361.0000	339,097	0	0	0	0		327,562	0	0	(339,097)	0	0	N/A
S&P 500 PUTS 2/11/2015 Strike @ 1920.39 78462$051	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	02/11/2015.	02/11/2015.	Expiration.	1,198	0	1,920.0000	92,460	0	0	0	0		76,235	0	0	(92,460)	0	0	N/A
S&P 500 PUTS 2/11/2015 Strike @ 1965.61 78462$039	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	02/11/2015.	02/11/2015.	Expiration.	1,170	0	1,966.0000	83,944	0	0	0	0		61,681	0	0	(83,944)	0	0	N/A
S&P 500 PUTS 2/26/2015 Strike @ 1971.42 78462$028	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	02/26/2015.	02/26/2015.	Expiration.	1,167	0	1,971.0000	94,302	0	0	0	0		64,336	0	0	(94,302)	0	0	N/A
S&P 500 PUTS 3/11/2015 Strike @ 1920.39 78462$052	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	03/11/2015.	03/11/2015.	Expiration.	1,198	0	1,920.0000	105,108	0	0	0	0		76,110	0	0	(105,108)	0	0	N/A
S&P 500 PUTS 3/11/2015 Strike @ 1965.61 78462$040	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	03/11/2015.	03/11/2015.	Expiration.	1,170	0	1,966.0000	96,137	0	0	0	0		59,109	0	0	(96,137)	0	0	N/A
S&P 500 PUTS 3/26/2015 Strike @ 1971.42 78462$029	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	03/26/2015.	03/26/2015.	Expiration.	1,167	0	1,971.0000	105,339	0	0	0	0		61,467	0	0	(105,339)	0	0	N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 PUTS 4/13/2015 Strike @ 1920.39 78462$053	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	04/13/2015.	04/13/2015.	Expiration.	1,198	0	1,920.0000	117,527	0	0	0	0		75,490	0	0	(117,527)	0	0	N/A
S&P 500 PUTS 4/13/2015 Strike @ 1965.61 78462$041	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	04/13/2015.	04/13/2015.	Expiration.	1,170	0	1,966.0000	108,330	0	0	0	0		56,888	0	0	(108,330)	0	0	N/A
S&P 500 PUTS 4/27/2015 Strike @ 1971.42 78462$030	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	04/27/2015.	04/27/2015.	Expiration.	1,167	0	1,971.0000	116,375	0	0	0	0		59,537	0	0	(116,375)	0	0	N/A
S&P 500 PUTS 5/11/2015 Strike @ 1920.39 78462$054	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	05/11/2015.	05/11/2015.	Expiration.	1,198	0	1,920.0000	127,648	0	0	0	0		75,132	0	0	(127,648)	0	0	N/A
S&P 500 PUTS 5/11/2015 Strike @ 1965.61 78462$042	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	05/11/2015.	05/11/2015.	Expiration.	1,170	0	1,966.0000	118,451	0	0	0	0		55,685	0	0	(118,451)	0	0	N/A
S&P 500 PUTS 5/26/2015 Strike @ 1971.42 78462$031	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	05/26/2015.	05/26/2015.	Expiration.	1,167	0	1,971.0000	126,957	0	0	0	0		58,088	0	0	(126,957)	0	0	N/A
S&P 500 PUTS 6/11/2015 Strike @ 1920.39 78462$055	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	06/11/2015.	06/11/2015.	Expiration.	1,198	0	1,920.0000	139,145	0	0	0	0		75,007	0	0	(139,145)	0	0	N/A
S&P 500 PUTS 6/11/2015 Strike @ 1965.61 78462$043	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	06/11/2015.	06/11/2015.	Expiration.	1,170	0	1,966.0000	129,720	0	0	0	0		54,519	0	0	(129,720)	0	0	N/A
S&P 500 PUTS 6/26/2015 Strike @ 1971.42 78462$032	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	06/26/2015.	06/26/2015.	Expiration.	1,167	0	1,971.0000	137,772	0	0	0	0		56,822	0	0	(137,772)	0	0	N/A
S&P 500 PUTS 7/13/2015 Strike @ 1920.39 78462$056	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	07/13/2015.	07/13/2015.	Expiration.	1,198	0	1,920.0000	149,505	0	0	0	0		74,698	0	0	(149,505)	0	0	N/A
S&P 500 PUTS 7/13/2015 Strike @ 1965.61 78462$044	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	07/13/2015.	07/13/2015.	Expiration.	1,170	0	1,966.0000	140,075	0	0	0	0		53,578	0	0	(140,075)	0	0	N/A
S&P 500 PUTS 7/27/2015 Strike @ 1971.42 78462$033	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	07/27/2015.	07/27/2015.	Expiration.	1,167	0	1,971.0000	146,744	0	0	0	0		55,962	0	0	(146,744)	0	0	N/A
S&P 500 PUTS 8/11/2015 Strike @ 1920.39 78462$057	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014.	08/11/2015.	08/11/2015.	Expiration.	1,198	0	1,920.0000	158,703	0	0	0	0		74,675	0	0	(158,703)	0	0	N/A
S&P 500 PUTS 8/11/2015 Strike @ 1965.61 78462$045	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014.	08/11/2015.	08/11/2015.	Expiration.	1,170	0	1,966.0000	149,038	0	0	0	0		52,824	0	0	(149,038)	0	0	N/A
S&P 500 PUTS 8/26/2015 Strike @ 1971.42 78462$034	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014.	08/26/2015.	08/26/2015.	Exercise...	1,167	0	1,971.0000	156,859	0	36,063	0	0		55,517	0	0	(120,796)	0	0	N/A

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 PUTS 9/11/2015 Strike @ 1920.39 78462$058	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014.	09/11/2015.	09/11/2015.	Expiration.	1,198	0	1,920.0000	169,051	0	0	0	0		75,286	0	0	(169,051)	0	0	N/A
S&P 500 PUTS 9/11/2015 Strike @ 1965.61 78462$046	Variable Annuities	Exhibit 5.	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014.	09/11/2015.	09/11/2015.	Exercise...	1,170	0	1,966.0000	159,160	0	5,335	0	0		52,703	0	0	(153,825)	0	0	N/A
S&P 500 PUTS 9/28/2015 Strike @ 1971.42 78462$035	Variable Annuities	Exhibit 5.	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014.	09/28/2015.	09/28/2015.	Exercise...	1,167	0	1,971.0000	166,285	0	104,616	0	0		55,044	0	0	(61,681)	0	0	N/A
0099999. Total-Purchased Options-Hedging Other-Put Options												31,371,837	0	2,516,572	0	0	XXX	13,680,305	191,878	0	(28,855,278)	0	0	XXX
0149999. Total-Purchased Options-Hedging Other												31,371,837	0	2,516,572	0	0	XXX	13,680,305	191,878	0	(28,855,278)	0	0	XXX
0379999. Total-Purchased Options-Put Options												31,371,837	0	2,516,572	0	0	XXX	13,680,305	191,878	0	(28,855,278)	0	0	XXX
0429999. Total-Purchased Options												31,371,837	0	2,516,572	0	0	XXX	13,680,305	191,878	0	(28,855,278)	0	0	XXX
1409999. Total-Hedging Other												31,371,837	0	2,516,572	0	0	XXX	13,680,305	191,878	0	(28,855,278)	0	0	XXX
1449999. TOTAL												31,371,837	0	2,516,572	0	0	XXX	13,680,305	191,878	0	(28,855,278)	0	0	XXX

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 Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
BPH6	(1,844)	(1,152,500)	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	.03/16/2016	CME SNZ2OJLFK8MNNCLQOF39	.12/09/2015	144.7568	147.3400	2,977,106	2,977,106	0	0	0	2,977,106	2,977,106	(3,411,400)	n/a	625
VGH6	(3,969)	(43,207)	DJ EURO STOXX 50	Variable Annuities	Exhibit 5.	Product equity risk	.03/18/2016	EUX	.12/14/2015	3,330.7501	3,282.0000	(2,106,321)	(2,106,321)	0	0	0	(2,106,321)	(2,106,321)	(9,812,204)	n/a	11
ECH6	(1,075)	#########	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	.03/16/2016	CME SNZ2OJLFK8MNNCLQOF39	.12/09/2015	1.0857	1.0886	395,950	395,950	0	0	0	395,950	395,950	(3,816,250)	n/a	125,000
ZH6	(1,826)	(27,072)	FTSE 100	Variable Annuities	Exhibit 5.	Product equity risk	.03/21/2016	ICE	.12/14/2015	6,433.3182	6,198.0000	(6,370,599)	(6,370,599)	0	0	0	(6,370,599)	(6,370,599)	(8,617,105)	n/a	15
JYH6	(569)	(711,250)	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5.	Product equity risk	.03/16/2016	CME SNZ2OJLFK8MNNCLQOF39	.12/09/2015	85.1266	83.3250	(1,281,369)	(1,281,369)	0	0	0	(1,281,369)	(1,281,369)	(1,479,400)	n/a	1,250
NQH6	(1,248)	(24,960)	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5.	Product equity risk	.03/18/2016	CME SNZ2OJLFK8MNNCLQOF39	.12/11/2015	4,544.9330	4,587.7500	1,068,713	1,068,713	0	0	0	1,068,713	1,068,713	(5,491,200)	n/a	20
NKH6	(377)	(3,132)	NIKKEI 225	Variable Annuities	Exhibit 5.	Product equity risk	.03/11/2016	OSE	.12/09/2015	18,789.8117	19,030.0000	752,334	752,334	0	0	0	752,334	752,334	(1,973,328)	n/a	8
TAH6	(2,163)	(216,300)	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	.03/18/2016	NYF	.12/11/2015	1,122.5239	1,131.5000	1,941,530	1,941,530	0	0	0	1,941,530	1,941,530	(11,680,200)	n/a	100
ESH6	(6,774)	(338,700)	S&P500 EMINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	.03/18/2016	CME SNZ2OJLFK8MNNCLQOF39	.12/11/2015	2,031.0496	2,035.4000	1,473,480	1,473,480	0	0	0	1,473,480	1,473,480	(31,160,400)	n/a	50
13429999. Total-Short Futures-Hedging Other												(1,149,176)	(1,149,176)	0	0	0	(1,149,176)	(1,149,176)	(77,441,487)	XXX	XXX
1389999. Total-Short Futures												(1,149,176)	(1,149,176)	0	0	0	(1,149,176)	(1,149,176)	(77,441,487)	XXX	XXX
1409999. Total-Hedging Other												(1,149,176)	(1,149,176)	0	0	0	(1,149,176)	(1,149,176)	(77,441,487)	XXX	XXX
1449999. TOTAL												(1,149,176)	(1,149,176)	0	0	0	(1,149,176)	(1,149,176)	(77,441,487)	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	(19,472,502)	18,323,326	(1,149,176)
Total Net Cash Deposits	(19,472,502)	18,323,326	(1,149,176)

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/11/2015.	1,260.0000	06/12/2015.	1,262.6000	Closing Sale	260	260	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/11/2015.	1,259.8000	06/12/2015.	1,262.6000	Closing Sale	280	280	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/11/2015.	1,260.2000	06/12/2015.	1,262.6000	Closing Sale	720	720	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/11/2015.	1,260.3000	06/12/2015.	1,262.6000	Closing Sale	920	920	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/11/2015.	1,260.4000	06/12/2015.	1,262.6000	Closing Sale	440	440	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/11/2015.	1,260.5000	06/12/2015.	1,262.6000	Closing Sale	420	420	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/11/2015.	1,260.7000	06/12/2015.	1,262.6000	Closing Sale	380	380	0	0	0/0	100
ESU5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/11/2015.	2,101.2500	06/12/2015.	2,101.1000	Closing Sale	(23)	(23)	0	0	0/0	50
ESU5	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/11/2015.	2,101.5000	06/12/2015.	2,101.1000	Closing Sale	(140)	(140)	0	0	0/0	50
1289999. Total-Long Futures-Hedging Other														3,257	3,257	0	0	XXX	XXX
1329999. Total-Long Futures														3,257	3,257	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
BPH5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	01/09/2015.	151.5000	Closing Purchase	9,413	9,413	0	0	0/0	625
BPH5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	01/09/2015.	151.4300	Closing Purchase	63,625	63,625	0	0	0/0	625
BPH5	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	01/09/2015.	151.4100	Closing Purchase	28,744	28,744	0	0	0/0	625
BPH5	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	01/20/2015.	151.8600	Closing Purchase	17,475	17,475	0	0	0/0	625
BPH5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/15/2014.	156.1700	01/20/2015.	151.8000	Closing Purchase	2,731	2,731	0	0	0/0	625
BPH5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	01/22/2015.	150.4800	Closing Purchase	18,875	18,875	0	0	0/0	625
BPH5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	01/23/2015.	150.1100	Closing Purchase	8,013	8,013	0	0	0/0	625
BPH5	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	01/23/2015.	150.1900	Closing Purchase	35,606	35,606	0	0	0/0	625
BPH5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	01/23/2015.	150.0700	Closing Purchase	8,063	8,063	0	0	0/0	625
BPH5	38	23,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	01/23/2015.	150.2200	Closing Purchase	149,625	149,625	0	0	0/0	625
BPH5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	01/23/2015.	150.2400	Closing Purchase	11,775	11,775	0	0	0/0	625
BPH5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.9400	01/23/2015.	150.2400	Closing Purchase	20,938	20,938	0	0	0/0	625
BPH5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	01/27/2015.	151.9600	Closing Purchase	11,400	11,400	0	0	0/0	625
BPH5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	01/27/2015.	151.9900	Closing Purchase	56,625	56,625	0	0	0/0	625
BPH5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/04/2015.	152.0600	Closing Purchase	8,363	8,363	0	0	0/0	625
BPH5	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/04/2015.	152.1500	Closing Purchase	40,969	40,969	0	0	0/0	625
BPH5	40	25,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/04/2015.	152.1000	Closing Purchase	110,500	110,500	0	0	0/0	625
BPH5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.9400	02/04/2015.	152.1600	Closing Purchase	2,988	2,988	0	0	0/0	625
BPH5	16	10,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/11/2014.	157.0900	02/04/2015.	152.1600	Closing Purchase	49,300	49,300	0	0	0/0	625
BPH5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/12/2014.	157.0200	02/04/2015.	152.1600	Closing Purchase	15,188	15,188	0	0	0/0	625
BPH5	13	8,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/15/2014.	156.0600	02/04/2015.	152.1600	Closing Purchase	31,688	31,688	0	0	0/0	625
BPH5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/16/2014.	157.1800	02/04/2015.	152.1000	Closing Purchase	3,175	3,175	0	0	0/0	625
BPH5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/15/2014.	156.0600	02/05/2015.	152.8800	Closing Purchase	7,950	7,950	0	0	0/0	625
BPH5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/16/2014.	157.2100	02/05/2015.	152.8800	Closing Purchase	2,706	2,706	0	0	0/0	625
BPH5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/06/2015.	152.5800	Closing Purchase	7,388	7,388	0	0	0/0	625
BPH5	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/06/2015.	152.4600	Closing Purchase	38,063	38,063	0	0	0/0	625
BPH5	50	31,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/06/2015.	152.6200	Closing Purchase	121,875	121,875	0	0	0/0	625
BPH5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/16/2014.	157.2100	02/06/2015.	152.4900	Closing Purchase	8,850	8,850	0	0	0/0	625
BPH5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/16/2014.	157.1900	02/06/2015.	152.4900	Closing Purchase	2,937	2,937	0	0	0/0	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPH5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/16/2014.	157.1700	02/06/2015.	152.4900	Closing Purchase.	20,475	20,475	0	0	0/0	625
BPH5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/17/2014.	156.4000	02/06/2015.	152.4900	Closing Purchase.	9,775	9,775	0	0	0/0	625
BPH5	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/09/2015.	152.3300	Closing Purchase.	39,281	39,281	0	0	0/0	625
BPH5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/09/2015.	152.3000	Closing Purchase.	52,750	52,750	0	0	0/0	625
BPH5	14	8,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/17/2014.	156.4000	02/09/2015.	152.2600	Closing Purchase.	36,225	36,225	0	0	0/0	625
BPH5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/31/2014.	155.7900	02/09/2015.	152.2600	Closing Purchase.	2,206	2,206	0	0	0/0	625
BPH5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	151.6200	02/09/2015.	152.2700	Closing Purchase.	(406)	(406)	0	0	0/0	625
BPH5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/11/2015.	152.5400	Closing Purchase.	24,875	24,875	0	0	0/0	625
BPH5	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/31/2014.	155.7900	02/11/2015.	152.5400	Closing Purchase.	12,188	12,188	0	0	0/0	625
BPH5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/02/2015.	153.6500	02/12/2015.	153.6800	Closing Purchase.	(75)	(75)	0	0	0/0	625
BPH5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/13/2015.	154.0500	Closing Purchase.	4,631	4,631	0	0	0/0	625
BPH5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/13/2015.	153.9400	Closing Purchase.	16,125	16,125	0	0	0/0	625
BPH5	55	34,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/13/2015.	153.9900	Closing Purchase.	86,969	86,969	0	0	0/0	625
BPH5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/02/2015.	153.6500	02/13/2015.	153.9900	Closing Purchase.	(1,063)	(1,063)	0	0	0/0	625
BPH5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/16/2015.	153.6800	Closing Purchase.	3,550	3,550	0	0	0/0	625
BPH5	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/16/2015.	153.7500	Closing Purchase.	25,969	25,969	0	0	0/0	625
BPH5	40	25,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/16/2015.	153.7400	Closing Purchase.	69,500	69,500	0	0	0/0	625
BPH5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/05/2015.	152.3100	02/16/2015.	153.7300	Closing Purchase.	(8,875)	(8,875)	0	0	0/0	625
BPH5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/07/2015.	150.5900	02/16/2015.	153.7300	Closing Purchase.	(1,962)	(1,962)	0	0	0/0	625
BPH5	12	7,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/18/2015.	154.4500	Closing Purchase.	15,525	15,525	0	0	0/0	625
BPH5	25	15,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/18/2015.	154.4100	Closing Purchase.	32,969	32,969	0	0	0/0	625
BPH5	12	7,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	151.6300	02/18/2015.	154.3600	Closing Purchase.	(20,475)	(20,475)	0	0	0/0	625
BPH5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/20/2015.	153.8000	Closing Purchase.	5,100	5,100	0	0	0/0	625
BPH5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/20/2015.	153.6500	Closing Purchase.	17,938	17,938	0	0	0/0	625
BPH5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/20/2015.	153.7700	Closing Purchase.	34,375	34,375	0	0	0/0	625
BPH5	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	151.6300	02/20/2015.	153.6000	Closing Purchase.	(7,388)	(7,388)	0	0	0/0	625
BPH5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/23/2015.	154.5400	Closing Purchase.	12,375	12,375	0	0	0/0	625
BPH5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/24/2015.	154.4300	Closing Purchase.	2,613	2,613	0	0	0/0	625
BPH5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/26/2015.	154.0500	Closing Purchase.	4,631	4,631	0	0	0/0	625
BPH5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	02/27/2015.	154.5400	Closing Purchase.	12,375	12,375	0	0	0/0	625
BPH5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	151.6300	03/03/2015.	153.7200	Closing Purchase.	(5,225)	(5,225)	0	0	0/0	625
BPH5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	151.6300	03/04/2015.	152.7400	Closing Purchase.	(2,081)	(2,081)	0	0	0/0	625
BPH5	56	35,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	03/10/2015.	151.3000	Closing Purchase.	182,700	182,700	0	0	0/0	625
BPH5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/11/2014.	156.9100	03/10/2015.	151.3000	Closing Purchase.	3,506	3,506	0	0	0/0	625
BPH5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/11/2014.	156.9200	03/10/2015.	151.3000	Closing Purchase.	10,538	10,538	0	0	0/0	625
BPH5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/15/2014.	156.0100	03/10/2015.	151.3000	Closing Purchase.	14,719	14,719	0	0	0/0	625
BPH5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/16/2014.	157.2100	03/10/2015.	151.3000	Closing Purchase.	25,856	25,856	0	0	0/0	625
BPH5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/17/2014.	156.5600	03/10/2015.	151.3000	Closing Purchase.	9,862	9,862	0	0	0/0	625
BPH5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/05/2015.	152.2600	03/10/2015.	151.3000	Closing Purchase.	1,800	1,800	0	0	0/0	625
BPH5	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	151.6600	03/10/2015.	151.3000	Closing Purchase.	1,800	1,800	0	0	0/0	625
BPH5	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/07/2015.	150.6300	03/10/2015.	151.3000	Closing Purchase.	(2,513)	(2,513)	0	0	0/0	625
BPH5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/16/2015.	150.9200	03/10/2015.	151.3000	Closing Purchase.	(950)	(950)	0	0	0/0	625
BPH5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	02/02/2015.	150.5700	03/10/2015.	151.3000	Closing Purchase.	(1,369)	(1,369)	0	0	0/0	625
BPH5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	03/09/2015.	151.0800	03/10/2015.	151.3000	Closing Purchase.	(687)	(687)	0	0	0/0	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPH5	93	58,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	03/10/2015.	151.3000	Closing Purchase.	303,413	303,413	0	0	0/0	625
BPH5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.8500	03/10/2015.	151.3000	Closing Purchase.	24,281	24,281	0	0	0/0	625
BPH5	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/11/2014.	157.0400	03/10/2015.	151.3000	Closing Purchase.	53,812	53,812	0	0	0/0	625
BPH5	25	15,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/15/2014.	156.0300	03/10/2015.	151.3000	Closing Purchase.	73,906	73,906	0	0	0/0	625
BPH5	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/16/2014.	157.2100	03/10/2015.	151.3000	Closing Purchase.	55,406	55,406	0	0	0/0	625
BPH5	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/17/2014.	156.3200	03/10/2015.	151.3000	Closing Purchase.	47,062	47,062	0	0	0/0	625
BPH5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/02/2015.	153.6600	03/10/2015.	151.3000	Closing Purchase.	14,750	14,750	0	0	0/0	625
BPH5	13	8,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/05/2015.	152.3000	03/10/2015.	151.3000	Closing Purchase.	8,125	8,125	0	0	0/0	625
BPH5	40	25,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	151.6200	03/10/2015.	151.3000	Closing Purchase.	8,000	8,000	0	0	0/0	625
BPH5	33	20,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/07/2015.	150.5100	03/10/2015.	151.3000	Closing Purchase.	(16,294)	(16,294)	0	0	0/0	625
BPH5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/15/2015.	151.5000	03/10/2015.	151.3000	Closing Purchase.	625	625	0	0	0/0	625
BPH5	30	18,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/16/2015.	151.0700	03/10/2015.	151.3000	Closing Purchase.	(4,313)	(4,313)	0	0	0/0	625
BPH5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/29/2015.	150.7000	03/10/2015.	151.3000	Closing Purchase.	(1,875)	(1,875)	0	0	0/0	625
BPH5	18	11,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	02/02/2015.	150.1700	03/10/2015.	151.3000	Closing Purchase.	(12,713)	(12,713)	0	0	0/0	625
BPH5	324	202,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	156.5200	03/10/2015.	151.3000	Closing Purchase.	1,057,050	1,057,050	0	0	0/0	625
BPH5	55	34,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/11/2014.	157.0100	03/10/2015.	151.3000	Closing Purchase.	196,281	196,281	0	0	0/0	625
BPH5	60	37,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/15/2014.	155.9500	03/10/2015.	151.3000	Closing Purchase.	174,375	174,375	0	0	0/0	625
BPH5	60	37,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/16/2014.	157.1800	03/10/2015.	151.3000	Closing Purchase.	220,500	220,500	0	0	0/0	625
BPH5	40	25,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/17/2014.	156.4100	03/10/2015.	151.3000	Closing Purchase.	127,750	127,750	0	0	0/0	625
BPH5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/02/2015.	153.7900	03/10/2015.	151.3000	Closing Purchase.	31,125	31,125	0	0	0/0	625
BPH5	35	21,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/05/2015.	152.3000	03/10/2015.	151.3000	Closing Purchase.	21,875	21,875	0	0	0/0	625
BPH5	100	62,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	151.6200	03/10/2015.	151.3000	Closing Purchase.	20,000	20,000	0	0	0/0	625
BPH5	80	50,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/07/2015.	150.5200	03/10/2015.	151.3000	Closing Purchase.	(39,000)	(39,000)	0	0	0/0	625
BPH5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/15/2015.	151.6600	03/10/2015.	151.3000	Closing Purchase.	2,250	2,250	0	0	0/0	625
BPH5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/16/2015.	151.1800	03/10/2015.	151.3000	Closing Purchase.	(1,500)	(1,500)	0	0	0/0	625
BPH5	19	11,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/16/2015.	151.1600	03/10/2015.	151.3000	Closing Purchase.	(1,663)	(1,663)	0	0	0/0	625
BPH5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/16/2015.	151.1500	03/10/2015.	151.3000	Closing Purchase.	(1,875)	(1,875)	0	0	0/0	625
BPH5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/29/2015.	150.7500	03/10/2015.	151.3000	Closing Purchase.	(6,875)	(6,875)	0	0	0/0	625
BPH5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/16/2015.	151.1900	03/10/2015.	151.3000	Closing Purchase.	(138)	(138)	0	0	0/0	625
BPH5	19	11,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/16/2015.	151.1700	03/10/2015.	151.3000	Closing Purchase.	(1,544)	(1,544)	0	0	0/0	625
BPH5	50	31,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	02/02/2015.	150.3600	03/10/2015.	151.3000	Closing Purchase.	(29,375)	(29,375)	0	0	0/0	625
BPH5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	151.6300	03/10/2015.	151.3000	Closing Purchase.	619	619	0	0	0/0	625
BPH5	32	20,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/07/2015.	150.6700	03/10/2015.	151.3000	Closing Purchase.	(12,600)	(12,600)	0	0	0/0	625
BPH5	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/15/2015.	151.6500	03/10/2015.	151.3000	Closing Purchase.	2,406	2,406	0	0	0/0	625
BPH5	25	15,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/16/2015.	151.0500	03/10/2015.	151.3000	Closing Purchase.	(3,906)	(3,906)	0	0	0/0	625
BPH5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/29/2015.	150.5700	03/10/2015.	151.3000	Closing Purchase.	(9,125)	(9,125)	0	0	0/0	625
BPH5	22	13,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	02/02/2015.	150.0700	03/10/2015.	151.3000	Closing Purchase.	(16,913)	(16,913)	0	0	0/0	625
BPH5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	02/25/2015.	154.9200	03/10/2015.	151.3000	Closing Purchase.	4,525	4,525	0	0	0/0	625
BPH5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	02/26/2015.	154.2200	03/10/2015.	151.3000	Closing Purchase.	5,475	5,475	0	0	0/0	625
BPH5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	03/02/2015.	153.5400	03/10/2015.	151.3000	Closing Purchase.	5,600	5,600	0	0	0/0	625
BPH5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/15/2015.	151.5800	03/10/2015.	151.3000	Closing Purchase.	175	175	0	0	0/0	625
BPH5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/16/2015.	151.0400	03/10/2015.	151.3000	Closing Purchase.	(163)	(163)	0	0	0/0	625
BPH5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	02/02/2015.	150.1300	03/10/2015.	151.3000	Closing Purchase.	(731)	(731)	0	0	0/0	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPM5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	03/19/2015.	147.5300	Closing Purchase.	6,881	6,881	0	0	0/0	625
BPM5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	03/23/2015.	149.0100	Closing Purchase.	5,475	5,475	0	0	0/0	625
BPM5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	04/16/2015.	148.8300	Closing Purchase.	5,925	5,925	0	0	0/0	625
BPM5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	150.7600	04/16/2015.	148.9400	Closing Purchase.	11,375	11,375	0	0	0/0	625
BPM5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	04/16/2015.	148.9400	Closing Purchase.	28,250	28,250	0	0	0/0	625
BPM5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	04/23/2015.	150.3600	Closing Purchase.	525	525	0	0	0/0	625
BPM5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	04/23/2015.	150.3700	Closing Purchase.	1,556	1,556	0	0	0/0	625
BPM5	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	04/23/2015.	150.3900	Closing Purchase.	3,038	3,038	0	0	0/0	625
BPM5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	04/23/2015.	150.4600	Closing Purchase.	9,250	9,250	0	0	0/0	625
BPM5	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	04/23/2015.	150.3200	Closing Purchase.	3,300	3,300	0	0	0/0	625
BPM5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	04/24/2015.	151.5800	Closing Purchase.	(475)	(475)	0	0	0/0	625
BPM5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	04/27/2015.	152.1400	Closing Purchase.	(1,175)	(1,175)	0	0	0/0	625
BPM5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	04/27/2015.	152.3000	Closing Purchase.	(13,750)	(13,750)	0	0	0/0	625
BPM5	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	04/29/2015.	154.4100	Closing Purchase.	(16,050)	(16,050)	0	0	0/0	625
BPM5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	04/29/2015.	154.4000	Closing Purchase.	(8,000)	(8,000)	0	0	0/0	625
BPM5	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	05/12/2015.	156.6200	Closing Purchase.	(50,813)	(50,813)	0	0	0/0	625
BPM5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	05/15/2015.	157.8300	Closing Purchase.	(29,006)	(29,006)	0	0	0/0	625
BPM5	30	18,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	05/15/2015.	157.8600	Closing Purchase.	(124,875)	(124,875)	0	0	0/0	625
BPM5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	05/15/2015.	157.7700	Closing Purchase.	(20,531)	(20,531)	0	0	0/0	625
BPM5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	05/20/2015.	155.5200	Closing Purchase.	(8,100)	(8,100)	0	0	0/0	625
BPM5	89	55,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	06/10/2015.	153.7300	Closing Purchase.	(140,731)	(140,731)	0	0	0/0	625
BPM5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/11/2015.	149.2700	06/10/2015.	153.7300	Closing Purchase.	(19,512)	(19,512)	0	0	0/0	625
BPM5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/26/2015.	148.1700	06/10/2015.	153.7300	Closing Purchase.	(6,950)	(6,950)	0	0	0/0	625
BPM5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/27/2015.	149.0300	06/10/2015.	153.7300	Closing Purchase.	(5,875)	(5,875)	0	0	0/0	625
BPM5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/01/2015.	151.7200	06/10/2015.	153.7300	Closing Purchase.	(6,281)	(6,281)	0	0	0/0	625
BPM5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/06/2015.	152.4200	06/10/2015.	153.7300	Closing Purchase.	(2,456)	(2,456)	0	0	0/0	625
BPM5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/27/2015.	153.2600	06/10/2015.	153.7300	Closing Purchase.	(1,175)	(1,175)	0	0	0/0	625
BPM5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	06/05/2015.	152.5000	06/10/2015.	153.7300	Closing Purchase.	(1,537)	(1,537)	0	0	0/0	625
BPM5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	06/05/2015.	152.4900	06/10/2015.	153.7300	Closing Purchase.	(775)	(775)	0	0	0/0	625
BPM5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	06/09/2015.	153.2100	06/10/2015.	153.7300	Closing Purchase.	(1,625)	(1,625)	0	0	0/0	625
BPM5	284	177,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	06/10/2015.	153.7300	Closing Purchase.	(449,075)	(449,075)	0	0	0/0	625
BPM5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/11/2015.	149.6900	06/10/2015.	153.7300	Closing Purchase.	(25,250)	(25,250)	0	0	0/0	625
BPM5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/12/2015.	149.3200	06/10/2015.	153.7300	Closing Purchase.	(27,563)	(27,563)	0	0	0/0	625
BPM5	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/18/2015.	146.5500	06/10/2015.	153.7300	Closing Purchase.	(35,900)	(35,900)	0	0	0/0	625
BPM5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/20/2015.	148.6000	06/10/2015.	153.7300	Closing Purchase.	(32,063)	(32,063)	0	0	0/0	625
BPM5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/26/2015.	148.2800	06/10/2015.	153.7300	Closing Purchase.	(17,031)	(17,031)	0	0	0/0	625
BPM5	844	527,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	06/10/2015.	153.7300	Closing Purchase.	(1,334,575)	(1,334,575)	0	0	0/0	625
BPM5	80	50,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/11/2015.	149.4000	06/10/2015.	153.7300	Closing Purchase.	(216,500)	(216,500)	0	0	0/0	625
BPM5	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/12/2015.	149.2700	06/10/2015.	153.7300	Closing Purchase.	(16,725)	(16,725)	0	0	0/0	625
BPM5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/12/2015.	149.2600	06/10/2015.	153.7300	Closing Purchase.	(11,175)	(11,175)	0	0	0/0	625
BPM5	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/26/2015.	148.2500	06/10/2015.	153.7300	Closing Purchase.	(51,375)	(51,375)	0	0	0/0	625
BPM5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/01/2015.	151.6100	06/10/2015.	153.7300	Closing Purchase.	(26,500)	(26,500)	0	0	0/0	625
BPM5	30	18,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/27/2015.	153.3100	06/10/2015.	153.7300	Closing Purchase.	(7,875)	(7,875)	0	0	0/0	625
BPM5	104	65,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	06/10/2015.	153.7300	Closing Purchase.	(164,450)	(164,450)	0	0	0/0	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPM5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/11/2015.	149.6400	06/10/2015.	153.7300	Closing Purchase.	(51,125)	(51,125)	0	0	0/0	625
BPM5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/12/2015.	149.3000	06/10/2015.	153.7300	Closing Purchase.	(19,381)	(19,381)	0	0	0/0	625
BPM5	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/18/2015.	146.5000	06/10/2015.	153.7300	Closing Purchase.	(27,113)	(27,113)	0	0	0/0	625
BPM5	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/19/2015.	147.5200	06/10/2015.	153.7300	Closing Purchase.	(23,287)	(23,287)	0	0	0/0	625
BPM5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/20/2015.	148.6800	06/10/2015.	153.7300	Closing Purchase.	(15,781)	(15,781)	0	0	0/0	625
BPM5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/26/2015.	148.4100	06/10/2015.	153.7300	Closing Purchase.	(33,250)	(33,250)	0	0	0/0	625
BPM5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/27/2015.	153.1100	06/10/2015.	153.7300	Closing Purchase.	(1,937)	(1,937)	0	0	0/0	625
BPM5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	06/09/2015.	153.5500	06/10/2015.	153.7300	Closing Purchase.	(562)	(562)	0	0	0/0	625
BPM5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	151.2000	06/10/2015.	153.7300	Closing Purchase.	(4,744)	(4,744)	0	0	0/0	625
BPM5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/19/2015.	147.5700	06/10/2015.	153.7300	Closing Purchase.	(3,850)	(3,850)	0	0	0/0	625
BPM5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	06/09/2015.	153.6400	06/10/2015.	153.7300	Closing Purchase.	(56)	(56)	0	0	0/0	625
BPU5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	06/19/2015.	158.7800	Closing Purchase.	(9,675)	(9,675)	0	0	0/0	625
BPU5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	06/23/2015.	157.1900	Closing Purchase.	(2,231)	(2,231)	0	0	0/0	625
BPU5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	06/23/2015.	157.1800	Closing Purchase.	(8,900)	(8,900)	0	0	0/0	625
BPU5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	06/23/2015.	157.1700	Closing Purchase.	(11,094)	(11,094)	0	0	0/0	625
BPU5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	06/23/2015.	157.1600	Closing Purchase.	(11,063)	(11,063)	0	0	0/0	625
BPU5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	07/14/2015.	155.6300	Closing Purchase.	(6,281)	(6,281)	0	0	0/0	625
BPU5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	07/15/2015.	156.1500	Closing Purchase.	(3,163)	(3,163)	0	0	0/0	625
BPU5	13	8,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	07/15/2015.	156.1300	Closing Purchase.	(20,394)	(20,394)	0	0	0/0	625
BPU5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	07/15/2015.	156.1400	Closing Purchase.	(11,025)	(11,025)	0	0	0/0	625
BPU5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	07/17/2015.	156.3400	Closing Purchase.	(6,800)	(6,800)	0	0	0/0	625
BPU5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	08/25/2015.	156.9700	Closing Purchase.	(8,375)	(8,375)	0	0	0/0	625
BPU5	12	7,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	08/27/2015.	153.9800	Closing Purchase.	(2,700)	(2,700)	0	0	0/0	625
BPU5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	08/28/2015.	153.3600	Closing Purchase.	812	812	0	0	0/0	625
BPU5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	08/28/2015.	153.5400	Closing Purchase.	500	500	0	0	0/0	625
BPU5	26	16,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	08/28/2015.	153.5400	Closing Purchase.	1,300	1,300	0	0	0/0	625
BPU5	14	8,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	08/28/2015.	153.5500	Closing Purchase.	612	612	0	0	0/0	625
BPU5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	08/28/2015.	153.6500	Closing Purchase.	(94)	(94)	0	0	0/0	625
BPU5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	09/01/2015.	153.1100	Closing Purchase.	2,231	2,231	0	0	0/0	625
BPU5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	09/01/2015.	153.1200	Closing Purchase.	938	938	0	0	0/0	625
BPU5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	09/08/2015.	153.6000	Closing Purchase.	88	88	0	0	0/0	625
BPU5	106	66,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	09/09/2015.	153.9400	Closing Purchase.	(21,200)	(21,200)	0	0	0/0	625
BPU5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	157.0700	09/09/2015.	153.9400	Closing Purchase.	5,869	5,869	0	0	0/0	625
BPU5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	157.0800	09/09/2015.	153.9400	Closing Purchase.	3,925	3,925	0	0	0/0	625
BPU5	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	157.0900	09/09/2015.	153.9400	Closing Purchase.	11,813	11,813	0	0	0/0	625
BPU5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/09/2015.	153.8000	09/09/2015.	153.9400	Closing Purchase.	(87)	(87)	0	0	0/0	625
BPU5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/09/2015.	153.7900	09/09/2015.	153.9400	Closing Purchase.	(469)	(469)	0	0	0/0	625
BPU5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/27/2015.	155.7000	09/09/2015.	153.9400	Closing Purchase.	4,400	4,400	0	0	0/0	625
BPU5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/28/2015.	155.8600	09/09/2015.	153.9400	Closing Purchase.	1,200	1,200	0	0	0/0	625
BPU5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/28/2015.	155.8500	09/09/2015.	153.9400	Closing Purchase.	4,775	4,775	0	0	0/0	625
BPU5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/21/2015.	156.9000	09/09/2015.	153.9400	Closing Purchase.	18,500	18,500	0	0	0/0	625
BPU5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	157.5600	09/09/2015.	153.9400	Closing Purchase.	22,625	22,625	0	0	0/0	625
BPU5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	157.5800	09/09/2015.	153.9400	Closing Purchase.	9,100	9,100	0	0	0/0	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPU5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	157.5900	09/09/2015.	153.9400	Closing Purchase.	6,844	6,844	0	0	0/0	625
BPU5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/25/2015.	156.9200	09/09/2015.	153.9400	Closing Purchase.	13,038	13,038	0	0	0/0	625
BPU5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/26/2015.	155.5000	09/09/2015.	153.9400	Closing Purchase.	1,950	1,950	0	0	0/0	625
BPU5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/26/2015.	155.5100	09/09/2015.	153.9400	Closing Purchase.	4,906	4,906	0	0	0/0	625
BPU5	307	191,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	09/09/2015.	153.9400	Closing Purchase.	(61,400)	(61,400)	0	0	0/0	625
BPU5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	157.0600	09/09/2015.	153.9400	Closing Purchase.	1,950	1,950	0	0	0/0	625
BPU5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	157.0500	09/09/2015.	153.9400	Closing Purchase.	3,888	3,888	0	0	0/0	625
BPU5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	157.0400	09/09/2015.	153.9400	Closing Purchase.	9,687	9,687	0	0	0/0	625
BPU5	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/09/2015.	153.7700	09/09/2015.	153.9400	Closing Purchase.	(1,594)	(1,594)	0	0	0/0	625
BPU5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/28/2015.	155.8800	09/09/2015.	153.9400	Closing Purchase.	12,125	12,125	0	0	0/0	625
BPU5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/10/2015.	155.4000	09/09/2015.	153.9400	Closing Purchase.	4,563	4,563	0	0	0/0	625
BPU5	16	10,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/21/2015.	156.6700	09/09/2015.	153.9400	Closing Purchase.	27,300	27,300	0	0	0/0	625
BPU5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/21/2015.	156.6800	09/09/2015.	153.9400	Closing Purchase.	6,850	6,850	0	0	0/0	625
BPU5	25	15,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	157.4500	09/09/2015.	153.9400	Closing Purchase.	54,844	54,844	0	0	0/0	625
BPU5	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	157.4600	09/09/2015.	153.9400	Closing Purchase.	13,200	13,200	0	0	0/0	625
BPU5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/25/2015.	156.9200	09/09/2015.	153.9400	Closing Purchase.	5,587	5,587	0	0	0/0	625
BPU5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/25/2015.	156.9100	09/09/2015.	153.9400	Closing Purchase.	3,713	3,713	0	0	0/0	625
BPU5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/26/2015.	155.2700	09/09/2015.	153.9400	Closing Purchase.	8,313	8,313	0	0	0/0	625
BPU5	939	586,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	09/09/2015.	153.9400	Closing Purchase.	(187,800)	(187,800)	0	0	0/0	625
BPU5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	157.0700	09/09/2015.	153.9400	Closing Purchase.	13,694	13,694	0	0	0/0	625
BPU5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	157.0800	09/09/2015.	153.9400	Closing Purchase.	7,850	7,850	0	0	0/0	625
BPU5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	157.0900	09/09/2015.	153.9400	Closing Purchase.	9,844	9,844	0	0	0/0	625
BPU5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	157.1000	09/09/2015.	153.9400	Closing Purchase.	19,750	19,750	0	0	0/0	625
BPU5	14	8,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	157.1100	09/09/2015.	153.9400	Closing Purchase.	27,738	27,738	0	0	0/0	625
BPU5	22	13,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/09/2015.	153.7900	09/09/2015.	153.9400	Closing Purchase.	(2,063)	(2,063)	0	0	0/0	625
BPU5	21	13,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/09/2015.	153.8000	09/09/2015.	153.9400	Closing Purchase.	(1,837)	(1,837)	0	0	0/0	625
BPU5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/09/2015.	153.8100	09/09/2015.	153.9400	Closing Purchase.	(569)	(569)	0	0	0/0	625
BPU5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/28/2015.	155.8300	09/09/2015.	153.9400	Closing Purchase.	2,363	2,363	0	0	0/0	625
BPU5	21	13,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/28/2015.	155.8400	09/09/2015.	153.9400	Closing Purchase.	24,938	24,938	0	0	0/0	625
BPU5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/28/2015.	155.8500	09/09/2015.	153.9400	Closing Purchase.	23,875	23,875	0	0	0/0	625
BPU5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/28/2015.	155.8600	09/09/2015.	153.9400	Closing Purchase.	2,400	2,400	0	0	0/0	625
BPU5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/28/2015.	155.8700	09/09/2015.	153.9400	Closing Purchase.	6,031	6,031	0	0	0/0	625
BPU5	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/10/2015.	155.4200	09/09/2015.	153.9400	Closing Purchase.	13,875	13,875	0	0	0/0	625
BPU5	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/20/2015.	156.6600	09/09/2015.	153.9400	Closing Purchase.	25,500	25,500	0	0	0/0	625
BPU5	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/21/2015.	156.6900	09/09/2015.	153.9400	Closing Purchase.	13,750	13,750	0	0	0/0	625
BPU5	22	13,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/21/2015.	156.7000	09/09/2015.	153.9400	Closing Purchase.	37,950	37,950	0	0	0/0	625
BPU5	31	19,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/21/2015.	156.7100	09/09/2015.	153.9400	Closing Purchase.	53,669	53,669	0	0	0/0	625
BPU5	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/21/2015.	156.7200	09/09/2015.	153.9400	Closing Purchase.	15,638	15,638	0	0	0/0	625
BPU5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	157.4800	09/09/2015.	153.9400	Closing Purchase.	6,637	6,637	0	0	0/0	625
BPU5	77	48,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	157.4900	09/09/2015.	153.9400	Closing Purchase.	170,844	170,844	0	0	0/0	625
BPU5	34	21,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	157.5000	09/09/2015.	153.9400	Closing Purchase.	75,650	75,650	0	0	0/0	625
BPU5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/25/2015.	156.8200	09/09/2015.	153.9400	Closing Purchase.	7,200	7,200	0	0	0/0	625
BPU5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/25/2015.	156.8300	09/09/2015.	153.9400	Closing Purchase.	18,063	18,063	0	0	0/0	625
BPU5	16	10,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/25/2015.	156.8400	09/09/2015.	153.9400	Closing Purchase.	29,000	29,000	0	0	0/0	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPU5	14	8,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/26/2015.	155.3000	09/09/2015.	153.9400	Closing Purchase.	11,900	11,900	0	0	0/0	625
BPU5	22	13,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/26/2015.	155.3100	09/09/2015.	153.9400	Closing Purchase.	18,838	18,838	0	0	0/0	625
BPU5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/26/2015.	155.3200	09/09/2015.	153.9400	Closing Purchase.	1,725	1,725	0	0	0/0	625
BPU5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/26/2015.	155.3300	09/09/2015.	153.9400	Closing Purchase.	1,738	1,738	0	0	0/0	625
BPU5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	09/09/2015.	153.7000	Closing Purchase.	(500)	(500)	0	0	0/0	625
BPU5	110	68,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	09/09/2015.	153.9400	Closing Purchase.	(22,000)	(22,000)	0	0	0/0	625
BPU5	9	5,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	157.1600	09/09/2015.	153.9400	Closing Purchase.	18,113	18,113	0	0	0/0	625
BPU5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/24/2015.	155.1200	09/09/2015.	153.9400	Closing Purchase.	3,688	3,688	0	0	0/0	625
BPU5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/27/2015.	155.6000	09/09/2015.	153.9400	Closing Purchase.	5,187	5,187	0	0	0/0	625
BPU5	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/28/2015.	155.7700	09/09/2015.	153.9400	Closing Purchase.	6,863	6,863	0	0	0/0	625
BPU5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/10/2015.	155.3300	09/09/2015.	153.9400	Closing Purchase.	3,475	3,475	0	0	0/0	625
BPU5	18	11,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	157.4100	09/09/2015.	153.9400	Closing Purchase.	39,038	39,038	0	0	0/0	625
BPU5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	09/09/2015.	153.6700	Closing Purchase.	(31)	(31)	0	0	0/0	625
BPU5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	153.6200	09/09/2015.	153.9400	Closing Purchase.	(800)	(800)	0	0	0/0	625
BPU5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/21/2015.	156.6800	09/09/2015.	153.9400	Closing Purchase.	1,713	1,713	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	09/17/2015.	155.2300	Closing Purchase.	(3,425)	(3,425)	0	0	0/0	625
BPZ5	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	09/17/2015.	155.1500	Closing Purchase.	(8,869)	(8,869)	0	0	0/0	625
BPZ5	19	11,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	09/17/2015.	155.1600	Closing Purchase.	(15,437)	(15,437)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	10/06/2015.	152.0000	Closing Purchase.	3,488	3,488	0	0	0/0	625
BPZ5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	10/06/2015.	152.1300	Closing Purchase.	7,569	7,569	0	0	0/0	625
BPZ5	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	10/06/2015.	152.1400	Closing Purchase.	6,450	6,450	0	0	0/0	625
BPZ5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	10/06/2015.	152.1500	Closing Purchase.	7,481	7,481	0	0	0/0	625
BPZ5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	10/08/2015.	152.9100	Closing Purchase.	2,969	2,969	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	10/08/2015.	152.9300	Closing Purchase.	2,325	2,325	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	10/09/2015.	153.0800	Closing Purchase.	975	975	0	0	0/0	625
BPZ5	28	17,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	10/09/2015.	153.0900	Closing Purchase.	13,475	13,475	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	10/12/2015.	153.3900	Closing Purchase.	881	881	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	10/13/2015.	152.2600	Closing Purchase.	4,000	4,000	0	0	0/0	625
BPZ5	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	10/13/2015.	152.2400	Closing Purchase.	6,075	6,075	0	0	0/0	625
BPZ5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	10/13/2015.	152.2500	Closing Purchase.	20,125	20,125	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	10/13/2015.	152.2600	Closing Purchase.	4,000	4,000	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	10/13/2015.	152.4500	Closing Purchase.	881	881	0	0	0/0	625
BPZ5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	10/26/2015.	153.6000	Closing Purchase.	1,138	1,138	0	0	0/0	625
BPZ5	15	9,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	10/26/2015.	153.6400	Closing Purchase.	2,063	2,063	0	0	0/0	625
BPZ5	25	15,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	10/26/2015.	153.6500	Closing Purchase.	3,281	3,281	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(137)	(137)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(69)	(69)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(137)	(137)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(137)	(137)	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(275)	(275)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(69)	(69)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(137)	(137)	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(275)	(275)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(206)	(206)	0	0	0/0	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(137)	(137)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(137)	(137)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(206)	(206)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(137)	(137)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(69)	(69)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(137)	(137)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(206)	(206)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(137)	(137)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9800	Closing Purchase.	(150)	(150)	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(200)	(200)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9300	Closing Purchase.	(131)	(131)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9200	Closing Purchase.	(75)	(75)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9500	Closing Purchase.	(112)	(112)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9500	Closing Purchase.	(169)	(169)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9500	Closing Purchase.	(169)	(169)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9500	Closing Purchase.	(112)	(112)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9500	Closing Purchase.	(169)	(169)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(50)	(50)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(150)	(150)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(200)	(200)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(50)	(50)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(50)	(50)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(150)	(150)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(150)	(150)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(50)	(50)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(50)	(50)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(50)	(50)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(50)	(50)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(200)	(200)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(150)	(150)	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(200)	(200)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(50)	(50)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(50)	(50)	0	0	0/0	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(150)	(150)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(50)	(50)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(50)	(50)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(50)	(50)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(150)	(150)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(150)	(150)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(150)	(150)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(150)	(150)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(150)	(150)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(50)	(50)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(50)	(50)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(50)	(50)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(50)	(50)	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(200)	(200)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9400	Closing Purchase.	(100)	(100)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9500	Closing Purchase.	(112)	(112)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9600	Closing Purchase.	(125)	(125)	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9600	Closing Purchase.	(250)	(250)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9600	Closing Purchase.	(125)	(125)	0	0	0/0	625
BPZ5	19	11,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9600	Closing Purchase.	(1,187)	(1,187)	0	0	0/0	625
BPZ5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(687)	(687)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(137)	(137)	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(206)	(206)	0	0	0/0	625
BPZ5	27	16,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(1,856)	(1,856)	0	0	0/0	625
BPZ5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(1,375)	(1,375)	0	0	0/0	625
BPZ5	16	10,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(1,100)	(1,100)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(69)	(69)	0	0	0/0	625
BPZ5	16	10,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(1,100)	(1,100)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(69)	(69)	0	0	0/0	625
BPZ5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(344)	(344)	0	0	0/0	625
BPZ5	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(756)	(756)	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(275)	(275)	0	0	0/0	625
BPZ5	13	8,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(894)	(894)	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9800	Closing Purchase.	(300)	(300)	0	0	0/0	625
BPZ5	13	8,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9800	Closing Purchase.	(975)	(975)	0	0	0/0	625
BPZ5	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9800	Closing Purchase.	(600)	(600)	0	0	0/0	625
BPZ5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9800	Closing Purchase.	(375)	(375)	0	0	0/0	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9800	Closing Purchase.	(300)	(300)	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9800	Closing Purchase.	(300)	(300)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9800	Closing Purchase.	(150)	(150)	0	0	0/0	625
BPZ5	38	23,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9800	Closing Purchase.	(2,850)	(2,850)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9800	Closing Purchase.	(150)	(150)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9800	Closing Purchase.	(150)	(150)	0	0	0/0	625
BPZ5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9800	Closing Purchase.	(375)	(375)	0	0	0/0	625
BPZ5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9800	Closing Purchase.	(375)	(375)	0	0	0/0	625
BPZ5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9800	Closing Purchase.	(750)	(750)	0	0	0/0	625
BPZ5	11	6,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(756)	(756)	0	0	0/0	625
BPZ5	16	10,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(1,100)	(1,100)	0	0	0/0	625
BPZ5	12	7,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(825)	(825)	0	0	0/0	625
BPZ5	35	21,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9600	Closing Purchase.	(2,187)	(2,187)	0	0	0/0	625
BPZ5	13	8,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9600	Closing Purchase.	(812)	(812)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9600	Closing Purchase.	(125)	(125)	0	0	0/0	625
BPZ5	16	10,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9600	Closing Purchase.	(1,000)	(1,000)	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9600	Closing Purchase.	(125)	(125)	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9600	Closing Purchase.	(62)	(62)	0	0	0/0	625
BPZ5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/03/2015.	153.9700	Closing Purchase.	(481)	(481)	0	0	0/0	625
BPZ5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/09/2015.	151.1500	Closing Purchase.	11,856	11,856	0	0	0/0	625
BPZ5	24	15,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/17/2015.	152.2700	Closing Purchase.	23,850	23,850	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/17/2015.	152.2300	Closing Purchase.	1,019	1,019	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/19/2015.	152.9300	Closing Purchase.	581	581	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	11/30/2015.	150.5400	Closing Purchase.	6,225	6,225	0	0	0/0	625
BPZ5	12	7,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	12/08/2015.	149.9200	Closing Purchase.	29,550	29,550	0	0	0/0	625
BPZ5	104	65,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	12/09/2015.	149.9500	Closing Purchase.	254,150	254,150	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/25/2015.	151.7200	12/09/2015.	149.9500	Closing Purchase.	1,106	1,106	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/25/2015.	151.7100	12/09/2015.	149.9500	Closing Purchase.	3,300	3,300	0	0	0/0	625
BPZ5	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/29/2015.	151.5100	12/09/2015.	149.9500	Closing Purchase.	5,850	5,850	0	0	0/0	625
BPZ5	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/29/2015.	151.5000	12/09/2015.	149.9500	Closing Purchase.	5,813	5,813	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/13/2015.	151.9000	12/09/2015.	149.9500	Closing Purchase.	4,875	4,875	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/16/2015.	151.9400	12/09/2015.	149.9500	Closing Purchase.	4,975	4,975	0	0	0/0	625
BPZ5	284	177,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	12/09/2015.	149.9500	Closing Purchase.	694,025	694,025	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/28/2015.	151.7300	12/09/2015.	149.9500	Closing Purchase.	3,338	3,338	0	0	0/0	625
BPZ5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/28/2015.	151.7000	12/09/2015.	149.9500	Closing Purchase.	7,656	7,656	0	0	0/0	625
BPZ5	25	15,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/29/2015.	151.3800	12/09/2015.	149.9500	Closing Purchase.	22,344	22,344	0	0	0/0	625
BPZ5	858	536,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	12/09/2015.	149.9500	Closing Purchase.	2,096,738	2,096,738	0	0	0/0	625
BPZ5	29	18,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/25/2015.	151.6800	12/09/2015.	149.9500	Closing Purchase.	31,356	31,356	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/25/2015.	151.6700	12/09/2015.	149.9500	Closing Purchase.	1,075	1,075	0	0	0/0	625
BPZ5	40	25,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/29/2015.	151.3000	12/09/2015.	149.9500	Closing Purchase.	33,750	33,750	0	0	0/0	625
BPZ5	70	43,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/29/2015.	151.3100	12/09/2015.	149.9500	Closing Purchase.	59,500	59,500	0	0	0/0	625
BPZ5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/30/2015.	151.3700	12/09/2015.	149.9500	Closing Purchase.	4,438	4,438	0	0	0/0	625
BPZ5	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/30/2015.	151.3800	12/09/2015.	149.9500	Closing Purchase.	7,150	7,150	0	0	0/0	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/30/2015.	151.3900	12/09/2015.	149.9500	Closing Purchase.	3,600	3,600	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/30/2015.	151.4000	12/09/2015.	149.9500	Closing Purchase.	2,719	2,719	0	0	0/0	625
BPZ5	97	60,625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	12/09/2015.	149.9500	Closing Purchase.	237,044	237,044	0	0	0/0	625
BPZ5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/22/2015.	153.4300	12/09/2015.	149.9500	Closing Purchase.	10,875	10,875	0	0	0/0	625
BPZ5	10	6,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/22/2015.	153.4200	12/09/2015.	149.9500	Closing Purchase.	21,688	21,688	0	0	0/0	625
BPZ5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/23/2015.	152.2000	12/09/2015.	149.9500	Closing Purchase.	7,031	7,031	0	0	0/0	625
BPZ5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/28/2015.	151.7000	12/09/2015.	149.9500	Closing Purchase.	5,469	5,469	0	0	0/0	625
BPZ5	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/29/2015.	151.4000	12/09/2015.	149.9500	Closing Purchase.	7,250	7,250	0	0	0/0	625
BPZ5	14	8,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	10/20/2015.	154.5600	12/09/2015.	149.9500	Closing Purchase.	40,338	40,338	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	10/20/2015.	154.5500	12/09/2015.	149.9500	Closing Purchase.	5,750	5,750	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	10/22/2015.	154.0900	12/09/2015.	149.9500	Closing Purchase.	10,350	10,350	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	10/22/2015.	154.0800	12/09/2015.	149.9500	Closing Purchase.	5,163	5,163	0	0	0/0	625
BPZ5	6	3,750	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	10/27/2015.	152.8400	12/09/2015.	149.9500	Closing Purchase.	10,838	10,838	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9600	12/09/2015.	149.9500	Closing Purchase.	7,519	7,519	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	10,000	10,000	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	5,000	5,000	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	2,500	2,500	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	7,500	7,500	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	2,500	2,500	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	2,500	2,500	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	7,500	7,500	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	7,500	7,500	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	7,500	7,500	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	5,000	5,000	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	2,500	2,500	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	2,500	2,500	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	5,000	5,000	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	5,000	5,000	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	10,000	10,000	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9600	12/09/2015.	149.9500	Closing Purchase.	7,519	7,519	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9600	12/09/2015.	149.9500	Closing Purchase.	2,506	2,506	0	0	0/0	625
BPZ5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/10/2015.	151.1100	12/09/2015.	149.9500	Closing Purchase.	5,075	5,075	0	0	0/0	625
BPZ5	13	8,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/10/2015.	151.1000	12/09/2015.	149.9500	Closing Purchase.	9,344	9,344	0	0	0/0	625
BPZ5	7	4,375	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/13/2015.	151.9400	12/09/2015.	149.9500	Closing Purchase.	8,706	8,706	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/16/2015.	151.9700	12/09/2015.	149.9500	Closing Purchase.	2,525	2,525	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/16/2015.	151.9600	12/09/2015.	149.9500	Closing Purchase.	3,769	3,769	0	0	0/0	625
BPZ5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/24/2015.	150.6200	12/09/2015.	149.9500	Closing Purchase.	2,094	2,094	0	0	0/0	625
BPZ5	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	12/01/2015.	150.5600	12/09/2015.	149.9500	Closing Purchase.	1,906	1,906	0	0	0/0	625
BPZ5	20	12,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	12/01/2015.	150.5500	12/09/2015.	149.9500	Closing Purchase.	7,500	7,500	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	153.8600	12/09/2015.	149.9500	Closing Purchase.	4,888	4,888	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/28/2015.	151.6700	12/09/2015.	149.9500	Closing Purchase.	1,075	1,075	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	10/20/2015.	154.5400	12/09/2015.	149.9500	Closing Purchase.	2,869	2,869	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	2,500	2,500	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	2,500	2,500	0	0	0/0	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	5,000	5,000	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	5,000	5,000	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9500	12/09/2015.	149.9500	Closing Purchase.	5,000	5,000	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9600	12/09/2015.	149.9500	Closing Purchase.	7,519	7,519	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9600	12/09/2015.	149.9500	Closing Purchase.	2,506	2,506	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9600	12/09/2015.	149.9500	Closing Purchase.	2,506	2,506	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9600	12/09/2015.	149.9500	Closing Purchase.	7,519	7,519	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9600	12/09/2015.	149.9500	Closing Purchase.	2,506	2,506	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9600	12/09/2015.	149.9500	Closing Purchase.	2,506	2,506	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9600	12/09/2015.	149.9500	Closing Purchase.	10,025	10,025	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9600	12/09/2015.	149.9500	Closing Purchase.	2,506	2,506	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9600	12/09/2015.	149.9500	Closing Purchase.	2,506	2,506	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9600	12/09/2015.	149.9500	Closing Purchase.	2,506	2,506	0	0	0/0	625
BPZ5	3	1,875	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9600	12/09/2015.	149.9500	Closing Purchase.	7,519	7,519	0	0	0/0	625
BPZ5	4	2,500	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9600	12/09/2015.	149.9500	Closing Purchase.	10,025	10,025	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9600	12/09/2015.	149.9500	Closing Purchase.	2,506	2,506	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	153.9600	12/09/2015.	149.9500	Closing Purchase.	2,506	2,506	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/10/2015.	151.0700	12/09/2015.	149.9500	Closing Purchase.	1,400	1,400	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/13/2015.	151.9200	12/09/2015.	149.9500	Closing Purchase.	2,463	2,463	0	0	0/0	625
BPZ5	1	625	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/16/2015.	151.9600	12/09/2015.	149.9500	Closing Purchase.	1,256	1,256	0	0	0/0	625
BPZ5	2	1,250	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	12/01/2015.	150.5800	12/09/2015.	149.9500	Closing Purchase.	788	788	0	0	0/0	625
BPH6	8	5,000	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	149.9500	12/15/2015.	150.4900	Closing Purchase.	(2,700)	(2,700)	0	0	0/0	625
BPH6	5	3,125	BP CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	149.9500	12/17/2015.	148.9100	Closing Purchase.	3,250	3,250	0	0	0/0	625
VGH5	1	12	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,064.0000	01/08/2015.	3,118.0000	Closing Purchase.	(637)	(637)	0	0	0/0	12
VGH5	8	95	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,074.0000	01/09/2015.	3,045.0000	Closing Purchase.	2,746	2,746	0	0	0/0	12
VGH5	22	260	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,065.0000	01/09/2015.	3,030.0000	Closing Purchase.	9,113	9,113	0	0	0/0	12
VGH5	80	947	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,067.0000	01/09/2015.	3,041.0000	Closing Purchase.	24,616	24,616	0	0	0/0	12
VGH5	30	355	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,066.0000	01/09/2015.	3,032.0000	Closing Purchase.	12,071	12,071	0	0	0/0	12
VGH5	1	12	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,064.0000	01/09/2015.	3,018.0000	Closing Purchase.	544	544	0	0	0/0	12
VGH5	15	174	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,065.0000	01/20/2015.	3,236.0000	Closing Purchase.	(29,683)	(29,683)	0	0	0/0	12
VGH5	30	347	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,067.0000	01/20/2015.	3,234.0000	Closing Purchase.	(57,978)	(57,978)	0	0	0/0	12
VGH5	20	231	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,066.0000	01/20/2015.	3,235.0000	Closing Purchase.	(39,115)	(39,115)	0	0	0/0	12
VGH5	1	12	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,064.0000	01/20/2015.	3,233.0000	Closing Purchase.	(1,956)	(1,956)	0	0	0/0	12
VGH5	3	35	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,074.0000	01/21/2015.	3,263.0000	Closing Purchase.	(6,570)	(6,570)	0	0	0/0	12
VGH5	10	114	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,065.0000	01/22/2015.	3,320.0000	Closing Purchase.	(29,112)	(29,112)	0	0	0/0	11
VGH5	45	514	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,067.0000	01/22/2015.	3,327.0000	Closing Purchase.	(133,573)	(133,573)	0	0	0/0	11
VGH5	20	228	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,066.0000	01/22/2015.	3,316.0000	Closing Purchase.	(57,083)	(57,083)	0	0	0/0	11
VGH5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/16/2014.	3,033.0000	01/22/2015.	3,318.0000	Closing Purchase.	(3,254)	(3,254)	0	0	0/0	11
VGH5	11	124	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,074.0000	01/23/2015.	3,374.0000	Closing Purchase.	(37,123)	(37,123)	0	0	0/0	11
VGH5	20	225	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,065.0000	01/23/2015.	3,383.0000	Closing Purchase.	(71,547)	(71,547)	0	0	0/0	11
VGH5	80	900	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,067.0000	01/23/2015.	3,387.0000	Closing Purchase.	(287,987)	(287,987)	0	0	0/0	11
VGH5	25	281	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,066.0000	01/23/2015.	3,376.0000	Closing Purchase.	(87,184)	(87,184)	0	0	0/0	11
VGH5	4	45	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,074.0000	01/26/2015.	3,408.0000	Closing Purchase.	(15,038)	(15,038)	0	0	0/0	11

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGH5	4	46	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,074.0000	01/27/2015.	3,362.0000	Closing Purchase.	(13,133)	(13,133)	0	0	0/0	11
VGH5	15	171	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,065.0000	01/27/2015.	3,363.0000	Closing Purchase.	(50,960)	(50,960)	0	0	0/0	11
VGH5	55	627	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,067.0000	01/27/2015.	3,360.0000	Closing Purchase.	(183,719)	(183,719)	0	0	0/0	11
VGH5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/05/2015.	3,024.0000	01/30/2015.	3,356.0000	Closing Purchase.	(3,746)	(3,746)	0	0	0/0	11
VGH5	12	137	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,066.0000	02/03/2015.	3,417.0000	Closing Purchase.	(48,221)	(48,221)	0	0	0/0	11
VGH5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/06/2015.	3,006.0000	02/03/2015.	3,414.0000	Closing Purchase.	(4,671)	(4,671)	0	0	0/0	11
VGH5	5	57	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,074.0000	02/04/2015.	3,404.0000	Closing Purchase.	(18,850)	(18,850)	0	0	0/0	11
VGH5	25	286	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,065.0000	02/04/2015.	3,402.0000	Closing Purchase.	(96,251)	(96,251)	0	0	0/0	11
VGH5	70	800	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,067.0000	02/04/2015.	3,401.0000	Closing Purchase.	(267,105)	(267,105)	0	0	0/0	11
VGH5	28	320	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,066.0000	02/04/2015.	3,405.0000	Closing Purchase.	(108,441)	(108,441)	0	0	0/0	11
VGH5	24	274	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/16/2014.	3,029.0000	02/04/2015.	3,405.0000	Closing Purchase.	(103,095)	(103,095)	0	0	0/0	11
VGH5	8	91	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/17/2014.	3,051.0000	02/04/2015.	3,405.0000	Closing Purchase.	(32,354)	(32,354)	0	0	0/0	11
VGH5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/07/2015.	3,016.0000	02/04/2015.	3,409.0000	Closing Purchase.	(4,490)	(4,490)	0	0	0/0	11
VGH5	12	137	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/17/2014.	3,051.0000	02/05/2015.	3,403.0000	Closing Purchase.	(48,282)	(48,282)	0	0	0/0	11
VGH5	5	57	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,074.0000	02/06/2015.	3,405.0000	Closing Purchase.	(18,775)	(18,775)	0	0	0/0	11
VGH5	20	227	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,065.0000	02/06/2015.	3,402.0000	Closing Purchase.	(76,462)	(76,462)	0	0	0/0	11
VGH5	60	681	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,067.0000	02/06/2015.	3,400.0000	Closing Purchase.	(226,663)	(226,663)	0	0	0/0	11
VGH5	10	113	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/17/2014.	3,051.0000	02/06/2015.	3,400.0000	Closing Purchase.	(39,592)	(39,592)	0	0	0/0	11
VGH5	10	113	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/02/2015.	3,128.0000	02/06/2015.	3,400.0000	Closing Purchase.	(30,857)	(30,857)	0	0	0/0	11
VGH5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/07/2015.	3,016.0000	02/06/2015.	3,397.0000	Closing Purchase.	(4,322)	(4,322)	0	0	0/0	11
VGH5	25	283	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,065.0000	02/09/2015.	3,331.0000	Closing Purchase.	(75,381)	(75,381)	0	0	0/0	11
VGH5	40	453	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,067.0000	02/09/2015.	3,333.0000	Closing Purchase.	(120,610)	(120,610)	0	0	0/0	11
VGH5	25	283	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/02/2015.	3,128.0000	02/09/2015.	3,338.0000	Closing Purchase.	(59,511)	(59,511)	0	0	0/0	11
VGH5	10	113	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/05/2015.	3,026.0000	02/09/2015.	3,338.0000	Closing Purchase.	(35,367)	(35,367)	0	0	0/0	11
VGH5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/07/2015.	3,016.0000	02/09/2015.	3,340.0000	Closing Purchase.	(3,673)	(3,673)	0	0	0/0	11
VGH5	8	91	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/05/2015.	3,026.0000	02/12/2015.	3,420.0000	Closing Purchase.	(35,846)	(35,846)	0	0	0/0	11
VGH5	4	46	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,074.0000	02/13/2015.	3,446.0000	Closing Purchase.	(16,967)	(16,967)	0	0	0/0	11
VGH5	15	171	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,065.0000	02/13/2015.	3,444.0000	Closing Purchase.	(64,823)	(64,823)	0	0	0/0	11
VGH5	40	456	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,067.0000	02/13/2015.	3,447.0000	Closing Purchase.	(173,318)	(173,318)	0	0	0/0	11
VGH5	15	171	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/06/2015.	3,016.0000	02/13/2015.	3,451.0000	Closing Purchase.	(74,401)	(74,401)	0	0	0/0	11
VGH5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/13/2015.	3,128.0000	02/13/2015.	3,449.0000	Closing Purchase.	(3,660)	(3,660)	0	0	0/0	11
VGH5	2	23	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,074.0000	02/16/2015.	3,436.0000	Closing Purchase.	(8,257)	(8,257)	0	0	0/0	11
VGH5	20	228	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,065.0000	02/16/2015.	3,434.0000	Closing Purchase.	(84,165)	(84,165)	0	0	0/0	11
VGH5	60	684	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,067.0000	02/16/2015.	3,434.0000	Closing Purchase.	(251,127)	(251,127)	0	0	0/0	11
VGH5	22	251	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/06/2015.	3,016.0000	02/16/2015.	3,435.0000	Closing Purchase.	(105,127)	(105,127)	0	0	0/0	11
VGH5	5	57	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,065.0000	02/17/2015.	3,428.0000	Closing Purchase.	(20,689)	(20,689)	0	0	0/0	11
VGH5	3	34	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/06/2015.	3,016.0000	02/17/2015.	3,429.0000	Closing Purchase.	(14,123)	(14,123)	0	0	0/0	11
VGH5	15	170	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,065.0000	02/18/2015.	3,462.0000	Closing Purchase.	(67,658)	(67,658)	0	0	0/0	11
VGH5	40	454	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,067.0000	02/18/2015.	3,461.0000	Closing Purchase.	(179,057)	(179,057)	0	0	0/0	11
VGH5	18	205	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/06/2015.	3,016.0000	02/18/2015.	3,464.0000	Closing Purchase.	(91,619)	(91,619)	0	0	0/0	11
VGH5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/15/2015.	3,152.0000	02/18/2015.	3,463.0000	Closing Purchase.	(3,533)	(3,533)	0	0	0/0	11
VGH5	4	46	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,074.0000	02/19/2015.	3,484.0000	Closing Purchase.	(18,680)	(18,680)	0	0	0/0	11
VGH5	6	68	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/06/2015.	3,016.0000	02/19/2015.	3,485.0000	Closing Purchase.	(32,053)	(32,053)	0	0	0/0	11

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGH5	10	114	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,065.0000	02/20/2015.	3,482.0000	Closing Purchase.	(47,407)	(47,407)	0	0	0/0	11
VGH5	30	341	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,067.0000	02/20/2015.	3,477.0000	Closing Purchase.	(139,833)	(139,833)	0	0	0/0	11
VGH5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/06/2015.	3,016.0000	02/20/2015.	3,484.0000	Closing Purchase.	(5,320)	(5,320)	0	0	0/0	11
VGH5	7	80	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/07/2015.	3,015.0000	02/20/2015.	3,484.0000	Closing Purchase.	(37,323)	(37,323)	0	0	0/0	11
VGH5	4	45	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,074.0000	02/24/2015.	3,548.0000	Closing Purchase.	(21,495)	(21,495)	0	0	0/0	11
VGH5	3	34	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/07/2015.	3,015.0000	02/24/2015.	3,547.0000	Closing Purchase.	(18,094)	(18,094)	0	0	0/0	11
VGH5	3	34	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,074.0000	02/25/2015.	3,535.0000	Closing Purchase.	(15,707)	(15,707)	0	0	0/0	11
VGH5	9	102	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,067.0000	02/25/2015.	3,534.0000	Closing Purchase.	(47,736)	(47,736)	0	0	0/0	11
VGH5	11	125	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,067.0000	02/25/2015.	3,535.0000	Closing Purchase.	(58,468)	(58,468)	0	0	0/0	11
VGH5	15	168	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,067.0000	02/27/2015.	3,586.0000	Closing Purchase.	(87,320)	(87,320)	0	0	0/0	11
VGH5	10	112	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,065.0000	03/03/2015.	3,563.0000	Closing Purchase.	(55,699)	(55,699)	0	0	0/0	11
VGH5	8	89	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/07/2015.	3,015.0000	03/03/2015.	3,559.0000	Closing Purchase.	(48,675)	(48,675)	0	0	0/0	11
VGH5	77	810	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,074.0000	03/13/2015.	3,638.0000	Closing Purchase.	(456,928)	(456,928)	0	0	0/0	11
VGH5	13	137	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/16/2014.	2,992.0000	03/13/2015.	3,638.0000	Closing Purchase.	(88,360)	(88,360)	0	0	0/0	11
VGH5	5	53	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/05/2015.	3,034.0000	03/13/2015.	3,638.0000	Closing Purchase.	(31,775)	(31,775)	0	0	0/0	11
VGH5	16	168	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/06/2015.	3,032.0000	03/13/2015.	3,638.0000	Closing Purchase.	(102,016)	(102,016)	0	0	0/0	11
VGH5	10	105	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/07/2015.	3,028.0000	03/13/2015.	3,638.0000	Closing Purchase.	(64,181)	(64,181)	0	0	0/0	11
VGH5	7	74	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/15/2015.	3,148.0000	03/13/2015.	3,638.0000	Closing Purchase.	(36,089)	(36,089)	0	0	0/0	11
VGH5	4	42	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/16/2015.	3,190.0000	03/13/2015.	3,638.0000	Closing Purchase.	(18,855)	(18,855)	0	0	0/0	11
VGH5	6	63	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	02/02/2015.	3,347.0000	03/13/2015.	3,638.0000	Closing Purchase.	(18,371)	(18,371)	0	0	0/0	11
VGH5	4	42	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	03/09/2015.	3,607.0000	03/13/2015.	3,638.0000	Closing Purchase.	(1,305)	(1,305)	0	0	0/0	11
VGH5	5	53	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	03/10/2015.	3,583.0000	03/13/2015.	3,638.0000	Closing Purchase.	(2,893)	(2,893)	0	0	0/0	11
VGH5	92	968	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,065.0000	03/13/2015.	3,638.0000	Closing Purchase.	(554,651)	(554,651)	0	0	0/0	11
VGH5	22	231	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/16/2014.	3,021.0000	03/13/2015.	3,638.0000	Closing Purchase.	(142,819)	(142,819)	0	0	0/0	11
VGH5	20	210	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/17/2014.	3,056.0000	03/13/2015.	3,638.0000	Closing Purchase.	(122,470)	(122,470)	0	0	0/0	11
VGH5	12	126	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/02/2015.	3,120.0000	03/13/2015.	3,638.0000	Closing Purchase.	(65,402)	(65,402)	0	0	0/0	11
VGH5	20	210	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/05/2015.	3,032.0000	03/13/2015.	3,638.0000	Closing Purchase.	(127,521)	(127,521)	0	0	0/0	11
VGH5	60	631	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/06/2015.	3,016.0000	03/13/2015.	3,638.0000	Closing Purchase.	(392,662)	(392,662)	0	0	0/0	11
VGH5	50	526	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/07/2015.	3,030.0000	03/13/2015.	3,638.0000	Closing Purchase.	(319,854)	(319,854)	0	0	0/0	11
VGH5	10	105	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/13/2015.	3,130.0000	03/13/2015.	3,638.0000	Closing Purchase.	(53,449)	(53,449)	0	0	0/0	11
VGH5	30	316	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/15/2015.	3,153.0000	03/13/2015.	3,638.0000	Closing Purchase.	(153,088)	(153,088)	0	0	0/0	11
VGH5	33	347	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/16/2015.	3,199.0000	03/13/2015.	3,638.0000	Closing Purchase.	(152,425)	(152,425)	0	0	0/0	11
VGH5	10	105	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/29/2015.	3,362.0000	03/13/2015.	3,638.0000	Closing Purchase.	(29,039)	(29,039)	0	0	0/0	11
VGH5	30	316	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	02/02/2015.	3,361.0000	03/13/2015.	3,638.0000	Closing Purchase.	(87,434)	(87,434)	0	0	0/0	11
VGH5	292	3,072	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/15/2014.	3,067.0000	03/13/2015.	3,636.0000	Closing Purchase.	(1,748,126)	(1,748,126)	0	0	0/0	11
VGH5	80	842	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/16/2014.	3,016.0000	03/13/2015.	3,636.0000	Closing Purchase.	(521,866)	(521,866)	0	0	0/0	11
VGH5	40	421	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	12/17/2014.	3,049.0000	03/13/2015.	3,636.0000	Closing Purchase.	(247,045)	(247,045)	0	0	0/0	11
VGH5	20	210	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/02/2015.	3,122.0000	03/13/2015.	3,636.0000	Closing Purchase.	(108,161)	(108,161)	0	0	0/0	11
VGH5	45	473	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/05/2015.	3,032.0000	03/13/2015.	3,636.0000	Closing Purchase.	(285,974)	(285,974)	0	0	0/0	11
VGH5	16	168	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/06/2015.	3,028.0000	03/13/2015.	3,636.0000	Closing Purchase.	(102,353)	(102,353)	0	0	0/0	11
VGH5	134	1,410	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/06/2015.	3,025.0000	03/13/2015.	3,636.0000	Closing Purchase.	(861,437)	(861,437)	0	0	0/0	11
VGH5	120	1,263	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/07/2015.	3,029.0000	03/13/2015.	3,636.0000	Closing Purchase.	(766,386)	(766,386)	0	0	0/0	11
VGH5	25	263	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/13/2015.	3,127.0000	03/13/2015.	3,636.0000	Closing Purchase.	(133,886)	(133,886)	0	0	0/0	11
VGH5	80	842	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/15/2015.	3,144.0000	03/13/2015.	3,636.0000	Closing Purchase.	(414,126)	(414,126)	0	0	0/0	11

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGH5	80	842	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/16/2015.	3,194.0000	03/13/2015.	3,636.0000	Closing Purchase.	(372,040)	(372,040)	0	0	0/0	11
VGH5	40	421	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/29/2015.	3,362.0000	03/13/2015.	3,636.0000	Closing Purchase.	(115,316)	(115,316)	0	0	0/0	11
VGH5	28	295	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	02/02/2015.	3,355.0000	03/13/2015.	3,636.0000	Closing Purchase.	(82,783)	(82,783)	0	0	0/0	11
VGH5	52	547	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	02/02/2015.	3,355.0000	03/13/2015.	3,635.0000	Closing Purchase.	(153,193)	(153,193)	0	0	0/0	11
VGH5	50	526	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	03/10/2015.	3,585.0000	03/13/2015.	3,635.0000	Closing Purchase.	(26,304)	(26,304)	0	0	0/0	11
VGH5	47	495	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/07/2015.	3,015.0000	03/13/2015.	3,636.0000	Closing Purchase.	(307,091)	(307,091)	0	0	0/0	11
VGH5	5	53	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/13/2015.	3,127.0000	03/13/2015.	3,636.0000	Closing Purchase.	(26,777)	(26,777)	0	0	0/0	11
VGH5	35	368	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/15/2015.	3,151.0000	03/13/2015.	3,636.0000	Closing Purchase.	(178,602)	(178,602)	0	0	0/0	11
VGH5	40	421	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/16/2015.	3,198.0000	03/13/2015.	3,636.0000	Closing Purchase.	(184,337)	(184,337)	0	0	0/0	11
VGH5	45	473	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/29/2015.	3,366.0000	03/13/2015.	3,636.0000	Closing Purchase.	(127,836)	(127,836)	0	0	0/0	11
VGH5	45	473	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	02/02/2015.	3,360.0000	03/13/2015.	3,636.0000	Closing Purchase.	(130,677)	(130,677)	0	0	0/0	11
VGH5	7	74	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	02/26/2015.	3,576.0000	03/13/2015.	3,636.0000	Closing Purchase.	(4,419)	(4,419)	0	0	0/0	11
VGH5	8	84	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	03/02/2015.	3,590.0000	03/13/2015.	3,636.0000	Closing Purchase.	(3,872)	(3,872)	0	0	0/0	11
VGH5	12	126	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	03/10/2015.	3,585.0000	03/13/2015.	3,636.0000	Closing Purchase.	(6,439)	(6,439)	0	0	0/0	11
VGH5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/16/2015.	3,197.0000	03/13/2015.	3,638.0000	Closing Purchase.	(4,640)	(4,640)	0	0	0/0	11
VGH5	2	21	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	01/29/2015.	3,371.0000	03/13/2015.	3,638.0000	Closing Purchase.	(5,618)	(5,618)	0	0	0/0	11
VGH5	2	21	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	EUR	02/02/2015.	3,361.0000	03/13/2015.	3,638.0000	Closing Purchase.	(5,829)	(5,829)	0	0	0/0	11
VGM5	3	32	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,548.0000	03/17/2015.	3,591.0000	Closing Purchase.	(1,368)	(1,368)	0	0	0/0	11
VGM5	7	74	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,548.0000	03/19/2015.	3,579.0000	Closing Purchase.	(2,305)	(2,305)	0	0	0/0	11
VGM5	3	32	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,548.0000	03/20/2015.	3,645.0000	Closing Purchase.	(3,141)	(3,141)	0	0	0/0	11
VGM5	10	108	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,555.0000	03/20/2015.	3,645.0000	Closing Purchase.	(9,715)	(9,715)	0	0	0/0	11
VGM5	2	22	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,548.0000	03/23/2015.	3,619.0000	Closing Purchase.	(1,552)	(1,552)	0	0	0/0	11
VGM5	7	76	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,562.0000	03/23/2015.	3,619.0000	Closing Purchase.	(4,360)	(4,360)	0	0	0/0	11
VGM5	80	874	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,555.0000	03/23/2015.	3,630.0000	Closing Purchase.	(65,559)	(65,559)	0	0	0/0	11
VGM5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,568.0000	03/23/2015.	3,626.0000	Closing Purchase.	(634)	(634)	0	0	0/0	11
VGM5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,568.0000	04/01/2015.	3,651.0000	Closing Purchase.	(893)	(893)	0	0	0/0	11
VGM5	3	33	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,562.0000	04/07/2015.	3,706.0000	Closing Purchase.	(4,692)	(4,692)	0	0	0/0	11
VGM5	25	272	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,555.0000	04/07/2015.	3,704.0000	Closing Purchase.	(40,455)	(40,455)	0	0	0/0	11
VGM5	5	54	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,566.0000	04/07/2015.	3,702.0000	Closing Purchase.	(7,385)	(7,385)	0	0	0/0	11
VGM5	3	32	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,562.0000	04/10/2015.	3,735.0000	Closing Purchase.	(5,515)	(5,515)	0	0	0/0	11
VGM5	15	159	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,568.0000	04/10/2015.	3,738.0000	Closing Purchase.	(27,098)	(27,098)	0	0	0/0	11
VGM5	10	106	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,555.0000	04/10/2015.	3,738.0000	Closing Purchase.	(19,447)	(19,447)	0	0	0/0	11
VGM5	25	266	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,559.0000	04/10/2015.	3,738.0000	Closing Purchase.	(47,554)	(47,554)	0	0	0/0	11
VGM5	15	159	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,566.0000	04/10/2015.	3,739.0000	Closing Purchase.	(27,576)	(27,576)	0	0	0/0	11
VGM5	3	32	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,562.0000	04/13/2015.	3,761.0000	Closing Purchase.	(6,312)	(6,312)	0	0	0/0	11
VGM5	20	211	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,559.0000	04/13/2015.	3,763.0000	Closing Purchase.	(43,136)	(43,136)	0	0	0/0	11
VGM5	3	32	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,562.0000	04/16/2015.	3,689.0000	Closing Purchase.	(4,077)	(4,077)	0	0	0/0	11
VGM5	35	374	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,559.0000	04/16/2015.	3,686.0000	Closing Purchase.	(47,559)	(47,559)	0	0	0/0	11
VGM5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,562.0000	04/23/2015.	3,624.0000	Closing Purchase.	(670)	(670)	0	0	0/0	11
VGM5	20	217	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,559.0000	04/24/2015.	3,649.0000	Closing Purchase.	(19,558)	(19,558)	0	0	0/0	11
VGM5	15	167	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,568.0000	04/29/2015.	3,582.0000	Closing Purchase.	(2,342)	(2,342)	0	0	0/0	11
VGM5	2	22	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,567.0000	04/29/2015.	3,576.0000	Closing Purchase.	(201)	(201)	0	0	0/0	11
VGM5	3	33	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,566.0000	04/29/2015.	3,576.0000	Closing Purchase.	(335)	(335)	0	0	0/0	11

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGM5	10	114	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,567.0000	05/06/2015.	3,522.0000	Closing Purchase.	5,110	5,110	0	0	0/0	11
VGM5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,562.0000	05/06/2015.	3,519.0000	Closing Purchase.	488	488	0	0	0/0	11
VGM5	9	100	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,567.0000	05/11/2015.	3,596.0000	Closing Purchase.	(2,911)	(2,911)	0	0	0/0	11
VGM5	20	225	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,562.0000	05/12/2015.	3,547.0000	Closing Purchase.	3,374	3,374	0	0	0/0	11
VGM5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/11/2015.	3,567.0000	05/12/2015.	3,546.0000	Closing Purchase.	236	236	0	0	0/0	11
VGM5	9	101	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/12/2015.	3,570.0000	05/12/2015.	3,546.0000	Closing Purchase.	2,429	2,429	0	0	0/0	11
VGM5	2	23	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,559.0000	05/15/2015.	3,541.0000	Closing Purchase.	412	412	0	0	0/0	11
VGM5	23	263	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,560.0000	05/15/2015.	3,541.0000	Closing Purchase.	5,000	5,000	0	0	0/0	11
VGM5	5	56	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/12/2015.	3,570.0000	05/21/2015.	3,667.0000	Closing Purchase.	(5,394)	(5,394)	0	0	0/0	11
VGM5	2	22	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,560.0000	05/21/2015.	3,667.0000	Closing Purchase.	(2,380)	(2,380)	0	0	0/0	11
VGM5	128	1,442	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,562.0000	06/12/2015.	3,508.0000	Closing Purchase.	77,888	77,888	0	0	0/0	11
VGM5	4	45	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/26/2015.	3,569.0000	06/12/2015.	3,508.0000	Closing Purchase.	2,750	2,750	0	0	0/0	11
VGM5	5	56	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/27/2015.	3,615.0000	06/12/2015.	3,508.0000	Closing Purchase.	6,029	6,029	0	0	0/0	11
VGM5	5	56	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	05/04/2015.	3,589.0000	06/12/2015.	3,508.0000	Closing Purchase.	4,564	4,564	0	0	0/0	11
VGM5	4	45	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	05/07/2015.	3,512.0000	06/12/2015.	3,508.0000	Closing Purchase.	180	180	0	0	0/0	11
VGM5	5	56	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	05/27/2015.	3,675.0000	06/12/2015.	3,508.0000	Closing Purchase.	9,409	9,409	0	0	0/0	11
VGM5	10	113	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	06/05/2015.	3,516.0000	06/12/2015.	3,508.0000	Closing Purchase.	901	901	0	0	0/0	11
VGM5	6	68	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	06/09/2015.	3,457.0000	06/12/2015.	3,508.0000	Closing Purchase.	(3,448)	(3,448)	0	0	0/0	11
VGM5	369	4,158	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,562.0000	06/12/2015.	3,497.0000	Closing Purchase.	270,275	270,275	0	0	0/0	11
VGM5	10	113	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/16/2015.	3,624.0000	06/12/2015.	3,497.0000	Closing Purchase.	14,311	14,311	0	0	0/0	11
VGM5	10	113	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/19/2015.	3,580.0000	06/12/2015.	3,497.0000	Closing Purchase.	9,353	9,353	0	0	0/0	11
VGM5	10	113	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/30/2015.	3,656.0000	06/12/2015.	3,497.0000	Closing Purchase.	17,917	17,917	0	0	0/0	11
VGM5	10	113	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	05/27/2015.	3,679.0000	06/12/2015.	3,497.0000	Closing Purchase.	20,509	20,509	0	0	0/0	11
VGM5	160	1,803	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,560.0000	06/12/2015.	3,504.0000	Closing Purchase.	100,966	100,966	0	0	0/0	11
VGM5	817	9,206	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,560.0000	06/12/2015.	3,505.0000	Closing Purchase.	506,350	506,350	0	0	0/0	11
VGM5	35	394	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/26/2015.	3,564.0000	06/12/2015.	3,505.0000	Closing Purchase.	23,269	23,269	0	0	0/0	11
VGM5	30	338	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/27/2015.	3,613.0000	06/12/2015.	3,505.0000	Closing Purchase.	36,510	36,510	0	0	0/0	11
VGM5	20	225	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	04/20/2015.	3,651.0000	06/12/2015.	3,505.0000	Closing Purchase.	32,904	32,904	0	0	0/0	11
VGM5	20	225	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	05/08/2015.	3,601.0000	06/12/2015.	3,505.0000	Closing Purchase.	21,636	21,636	0	0	0/0	11
VGM5	50	563	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	05/27/2015.	3,680.0000	06/12/2015.	3,505.0000	Closing Purchase.	98,599	98,599	0	0	0/0	11
VGM5	18	203	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	06/05/2015.	3,508.0000	06/12/2015.	3,505.0000	Closing Purchase.	609	609	0	0	0/0	11
VGM5	10	113	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	06/09/2015.	3,451.0000	06/12/2015.	3,505.0000	Closing Purchase.	(6,085)	(6,085)	0	0	0/0	11
VGM5	242	2,727	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,560.0000	06/12/2015.	3,491.0000	Closing Purchase.	188,161	188,161	0	0	0/0	11
VGM5	20	225	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/19/2015.	3,583.0000	06/12/2015.	3,491.0000	Closing Purchase.	20,734	20,734	0	0	0/0	11
VGM5	20	225	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/26/2015.	3,557.0000	06/12/2015.	3,491.0000	Closing Purchase.	14,874	14,874	0	0	0/0	11
VGM5	8	90	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	05/27/2015.	3,679.0000	06/12/2015.	3,491.0000	Closing Purchase.	16,948	16,948	0	0	0/0	11
VGM5	5	56	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	06/02/2015.	3,556.0000	06/12/2015.	3,491.0000	Closing Purchase.	3,662	3,662	0	0	0/0	11
VGM5	4	45	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	06/05/2015.	3,500.0000	06/12/2015.	3,491.0000	Closing Purchase.	406	406	0	0	0/0	11
VGM5	10	113	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	06/09/2015.	3,453.0000	06/12/2015.	3,491.0000	Closing Purchase.	(4,282)	(4,282)	0	0	0/0	11
VGM5	3	34	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/13/2015.	3,562.0000	06/12/2015.	3,494.0000	Closing Purchase.	2,299	2,299	0	0	0/0	11
VGM5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/19/2015.	3,585.0000	06/12/2015.	3,494.0000	Closing Purchase.	1,025	1,025	0	0	0/0	11
VGM5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/25/2015.	3,614.0000	06/12/2015.	3,494.0000	Closing Purchase.	1,352	1,352	0	0	0/0	11
VGM5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	03/26/2015.	3,559.0000	06/12/2015.	3,494.0000	Closing Purchase.	732	732	0	0	0/0	11
VGM5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	05/04/2015.	3,590.0000	06/12/2015.	3,494.0000	Closing Purchase.	1,082	1,082	0	0	0/0	11

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGM5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	EUX	06/02/2015.	3,554.0000	06/12/2015.	3,494.0000	Closing Purchase.	676	676	0	0	0/0	11
VGU5	2	22	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,503.0000	06/24/2015.	3,612.0000	Closing Purchase.	(2,442)	(2,442)	0	0	0/0	11
VGU5	10	112	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,492.0000	06/24/2015.	3,609.0000	Closing Purchase.	(13,108)	(13,108)	0	0	0/0	11
VGU5	16	177	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,499.0000	07/02/2015.	3,463.0000	Closing Purchase.	6,369	6,369	0	0	0/0	11
VGU5	9	100	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,499.0000	07/02/2015.	3,467.0000	Closing Purchase.	3,185	3,185	0	0	0/0	11
VGU5	10	111	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,486.0000	07/02/2015.	3,506.0000	Closing Purchase.	(2,212)	(2,212)	0	0	0/0	11
VGU5	2	22	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,489.0000	07/02/2015.	3,503.0000	Closing Purchase.	(310)	(310)	0	0	0/0	11
VGU5	5	55	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,486.0000	07/08/2015.	3,333.0000	Closing Purchase.	8,439	8,439	0	0	0/0	11
VGU5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,489.0000	07/08/2015.	3,329.0000	Closing Purchase.	1,765	1,765	0	0	0/0	11
VGU5	3	33	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,503.0000	07/13/2015.	3,587.0000	Closing Purchase.	(2,784)	(2,784)	0	0	0/0	11
VGU5	8	88	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,503.0000	07/14/2015.	3,596.0000	Closing Purchase.	(8,215)	(8,215)	0	0	0/0	11
VGU5	20	221	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,492.0000	07/14/2015.	3,598.0000	Closing Purchase.	(23,407)	(23,407)	0	0	0/0	11
VGU5	50	552	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,499.0000	07/14/2015.	3,595.0000	Closing Purchase.	(52,997)	(52,997)	0	0	0/0	11
VGU5	30	331	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,486.0000	07/14/2015.	3,603.0000	Closing Purchase.	(38,754)	(38,754)	0	0	0/0	11
VGU5	5	55	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,503.0000	07/15/2015.	3,631.0000	Closing Purchase.	(7,044)	(7,044)	0	0	0/0	11
VGU5	20	220	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,499.0000	07/15/2015.	3,627.0000	Closing Purchase.	(28,178)	(28,178)	0	0	0/0	11
VGU5	5	54	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,503.0000	07/17/2015.	3,663.0000	Closing Purchase.	(8,710)	(8,710)	0	0	0/0	11
VGU5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,489.0000	07/21/2015.	3,646.0000	Closing Purchase.	(1,705)	(1,705)	0	0	0/0	11
VGU5	4	44	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,503.0000	07/31/2015.	3,587.0000	Closing Purchase.	(3,687)	(3,687)	0	0	0/0	11
VGU5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,489.0000	08/11/2015.	3,606.0000	Closing Purchase.	(1,294)	(1,294)	0	0	0/0	11
VGU5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,489.0000	08/19/2015.	3,433.0000	Closing Purchase.	619	619	0	0	0/0	11
VGU5	10	113	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,486.0000	08/27/2015.	3,280.0000	Closing Purchase.	23,249	23,249	0	0	0/0	11
VGU5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,489.0000	08/27/2015.	3,290.0000	Closing Purchase.	2,246	2,246	0	0	0/0	11
VGU5	15	169	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,503.0000	08/28/2015.	3,266.0000	Closing Purchase.	40,026	40,026	0	0	0/0	11
VGU5	25	281	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,492.0000	08/28/2015.	3,273.0000	Closing Purchase.	61,643	61,643	0	0	0/0	11
VGU5	65	732	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,499.0000	08/28/2015.	3,272.0000	Closing Purchase.	166,127	166,127	0	0	0/0	11
VGU5	25	281	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,500.0000	08/28/2015.	3,272.0000	Closing Purchase.	64,176	64,176	0	0	0/0	11
VGU5	15	169	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,486.0000	08/28/2015.	3,279.0000	Closing Purchase.	34,959	34,959	0	0	0/0	11
VGU5	40	450	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,486.0000	09/01/2015.	3,191.0000	Closing Purchase.	132,715	132,715	0	0	0/0	11
VGU5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,489.0000	09/01/2015.	3,168.0000	Closing Purchase.	3,610	3,610	0	0	0/0	11
VGU5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/30/2015.	3,426.0000	09/08/2015.	3,236.0000	Closing Purchase.	2,121	2,121	0	0	0/0	11
VGU5	8	89	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,486.0000	09/09/2015.	3,279.0000	Closing Purchase.	18,456	18,456	0	0	0/0	11
VGU5	125	1,413	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,503.0000	09/14/2015.	3,176.0000	Closing Purchase.	462,174	462,174	0	0	0/0	11
VGU5	13	147	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/30/2015.	3,452.0000	09/14/2015.	3,176.0000	Closing Purchase.	40,570	40,570	0	0	0/0	11
VGU5	7	79	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/07/2015.	3,301.0000	09/14/2015.	3,176.0000	Closing Purchase.	9,894	9,894	0	0	0/0	11
VGU5	7	79	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/09/2015.	3,415.0000	09/14/2015.	3,176.0000	Closing Purchase.	18,917	18,917	0	0	0/0	11
VGU5	8	90	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/27/2015.	3,528.0000	09/14/2015.	3,176.0000	Closing Purchase.	31,841	31,841	0	0	0/0	11
VGU5	8	90	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/28/2015.	3,532.0000	09/14/2015.	3,176.0000	Closing Purchase.	32,202	32,202	0	0	0/0	11
VGU5	11	124	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/20/2015.	3,370.0000	09/14/2015.	3,176.0000	Closing Purchase.	24,129	24,129	0	0	0/0	11
VGU5	15	170	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/21/2015.	3,280.0000	09/14/2015.	3,176.0000	Closing Purchase.	17,639	17,639	0	0	0/0	11
VGU5	17	192	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/24/2015.	3,044.0000	09/14/2015.	3,176.0000	Closing Purchase.	(25,373)	(25,373)	0	0	0/0	11
VGU5	9	102	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/24/2015.	3,045.0000	09/14/2015.	3,176.0000	Closing Purchase.	(13,331)	(13,331)	0	0	0/0	11
VGU5	30	339	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/25/2015.	3,208.0000	09/14/2015.	3,176.0000	Closing Purchase.	10,855	10,855	0	0	0/0	11
VGU5	354	4,003	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,492.0000	09/14/2015.	3,181.0000	Closing Purchase.	1,244,833	1,244,833	0	0	0/0	11

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGU5	10	113	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/30/2015.	3,460.0000	09/14/2015.	3,181.0000	Closing Purchase.	31,547	31,547	0	0	0/0	11
VGU5	12	136	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/09/2015.	3,428.0000	09/14/2015.	3,181.0000	Closing Purchase.	33,514	33,514	0	0	0/0	11
VGU5	10	113	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/27/2015.	3,524.0000	09/14/2015.	3,181.0000	Closing Purchase.	38,783	38,783	0	0	0/0	11
VGU5	15	170	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/28/2015.	3,543.0000	09/14/2015.	3,181.0000	Closing Purchase.	61,397	61,397	0	0	0/0	11
VGU5	10	113	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/18/2015.	3,504.0000	09/14/2015.	3,181.0000	Closing Purchase.	36,522	36,522	0	0	0/0	11
VGU5	10	113	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/20/2015.	3,359.0000	09/14/2015.	3,181.0000	Closing Purchase.	20,126	20,126	0	0	0/0	11
VGU5	25	283	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/21/2015.	3,268.0000	09/14/2015.	3,181.0000	Closing Purchase.	24,593	24,593	0	0	0/0	11
VGU5	31	351	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/24/2015.	3,097.0000	09/14/2015.	3,181.0000	Closing Purchase.	(29,443)	(29,443)	0	0	0/0	11
VGU5	12	136	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/24/2015.	3,094.0000	09/14/2015.	3,181.0000	Closing Purchase.	(11,805)	(11,805)	0	0	0/0	11
VGU5	25	283	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/25/2015.	3,231.0000	09/14/2015.	3,181.0000	Closing Purchase.	14,134	14,134	0	0	0/0	11
VGU5	15	170	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/26/2015.	3,172.0000	09/14/2015.	3,181.0000	Closing Purchase.	(1,526)	(1,526)	0	0	0/0	11
VGU5	975	11,024	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,500.0000	09/14/2015.	3,175.0000	Closing Purchase.	3,582,906	3,582,906	0	0	0/0	11
VGU5	70	791	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/30/2015.	3,455.0000	09/14/2015.	3,175.0000	Closing Purchase.	221,617	221,617	0	0	0/0	11
VGU5	50	565	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/09/2015.	3,416.0000	09/14/2015.	3,175.0000	Closing Purchase.	136,249	136,249	0	0	0/0	11
VGU5	20	226	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/24/2015.	3,600.0000	09/14/2015.	3,175.0000	Closing Purchase.	96,110	96,110	0	0	0/0	11
VGU5	30	339	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/27/2015.	3,519.0000	09/14/2015.	3,175.0000	Closing Purchase.	116,688	116,688	0	0	0/0	11
VGU5	40	452	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/28/2015.	3,539.0000	09/14/2015.	3,175.0000	Closing Purchase.	164,630	164,630	0	0	0/0	11
VGU5	20	226	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/10/2015.	3,675.0000	09/14/2015.	3,175.0000	Closing Purchase.	113,070	113,070	0	0	0/0	11
VGU5	15	170	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/18/2015.	3,506.0000	09/14/2015.	3,175.0000	Closing Purchase.	56,139	56,139	0	0	0/0	11
VGU5	60	678	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/20/2015.	3,360.0000	09/14/2015.	3,175.0000	Closing Purchase.	125,508	125,508	0	0	0/0	11
VGU5	90	1,018	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/21/2015.	3,281.0000	09/14/2015.	3,175.0000	Closing Purchase.	107,869	107,869	0	0	0/0	11
VGU5	64	724	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/24/2015.	3,084.0000	09/14/2015.	3,175.0000	Closing Purchase.	(65,852)	(65,852)	0	0	0/0	11
VGU5	76	859	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/24/2015.	3,082.0000	09/14/2015.	3,175.0000	Closing Purchase.	(79,918)	(79,918)	0	0	0/0	11
VGU5	48	543	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/25/2015.	3,218.0000	09/14/2015.	3,175.0000	Closing Purchase.	23,338	23,338	0	0	0/0	11
VGU5	56	633	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/25/2015.	3,219.0000	09/14/2015.	3,175.0000	Closing Purchase.	27,860	27,860	0	0	0/0	11
VGU5	16	181	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/25/2015.	3,220.0000	09/14/2015.	3,175.0000	Closing Purchase.	8,141	8,141	0	0	0/0	11
VGU5	15	170	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/26/2015.	3,178.0000	09/14/2015.	3,175.0000	Closing Purchase.	509	509	0	0	0/0	11
VGU5	30	339	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/26/2015.	3,176.0000	09/14/2015.	3,175.0000	Closing Purchase.	339	339	0	0	0/0	11
VGU5	5	57	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/26/2015.	3,177.0000	09/14/2015.	3,175.0000	Closing Purchase.	113	113	0	0	0/0	11
VGU5	9	102	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,486.0000	09/14/2015.	3,199.0000	Closing Purchase.	29,206	29,206	0	0	0/0	11
VGU5	182	2,058	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/12/2015.	3,486.0000	09/14/2015.	3,190.0000	Closing Purchase.	609,131	609,131	0	0	0/0	11
VGU5	20	226	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/30/2015.	3,442.0000	09/14/2015.	3,190.0000	Closing Purchase.	56,987	56,987	0	0	0/0	11
VGU5	5	57	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/09/2015.	3,427.0000	09/14/2015.	3,190.0000	Closing Purchase.	13,399	13,399	0	0	0/0	11
VGU5	6	68	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/22/2015.	3,645.0000	09/14/2015.	3,190.0000	Closing Purchase.	30,868	30,868	0	0	0/0	11
VGU5	15	170	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/24/2015.	3,597.0000	09/14/2015.	3,190.0000	Closing Purchase.	69,029	69,029	0	0	0/0	11
VGU5	5	57	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/27/2015.	3,517.0000	09/14/2015.	3,190.0000	Closing Purchase.	18,487	18,487	0	0	0/0	11
VGU5	20	226	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/28/2015.	3,545.0000	09/14/2015.	3,190.0000	Closing Purchase.	80,280	80,280	0	0	0/0	11
VGU5	18	204	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/21/2015.	3,261.0000	09/14/2015.	3,190.0000	Closing Purchase.	14,450	14,450	0	0	0/0	11
VGU5	37	418	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/24/2015.	3,122.0000	09/14/2015.	3,190.0000	Closing Purchase.	(28,448)	(28,448)	0	0	0/0	11
VGU5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	06/30/2015.	3,426.0000	09/14/2015.	3,188.0000	Closing Purchase.	2,691	2,691	0	0	0/0	11
VGU5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/09/2015.	3,423.0000	09/14/2015.	3,188.0000	Closing Purchase.	2,657	2,657	0	0	0/0	11
VGU5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/23/2015.	3,639.0000	09/14/2015.	3,188.0000	Closing Purchase.	5,099	5,099	0	0	0/0	11
VGU5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	07/28/2015.	3,546.0000	09/14/2015.	3,188.0000	Closing Purchase.	4,048	4,048	0	0	0/0	11

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGU5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/10/2015.	3,677.0000	09/14/2015.	3,188.0000	Closing Purchase.	5,529	5,529	0	0	0/0	11
VGU5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/12/2015.	3,483.0000	09/14/2015.	3,188.0000	Closing Purchase.	3,336	3,336	0	0	0/0	11
VGU5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/20/2015.	3,355.0000	09/14/2015.	3,188.0000	Closing Purchase.	1,888	1,888	0	0	0/0	11
VGU5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/21/2015.	3,266.0000	09/14/2015.	3,188.0000	Closing Purchase.	882	882	0	0	0/0	11
VGU5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	EUX	08/26/2015.	3,182.0000	09/14/2015.	3,188.0000	Closing Purchase.	(68)	(68)	0	0	0/0	11
VGZ5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,175.0000	09/16/2015.	3,237.0000	Closing Purchase.	(697)	(697)	0	0	0/0	11
VGZ5	8	91	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,163.0000	09/17/2015.	3,248.0000	Closing Purchase.	(7,699)	(7,699)	0	0	0/0	11
VGZ5	15	170	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,168.0000	09/17/2015.	3,245.0000	Closing Purchase.	(13,077)	(13,077)	0	0	0/0	11
VGZ5	50	566	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,162.0000	09/17/2015.	3,247.0000	Closing Purchase.	(48,119)	(48,119)	0	0	0/0	11
VGZ5	10	112	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,163.0000	10/05/2015.	3,183.0000	Closing Purchase.	(2,247)	(2,247)	0	0	0/0	11
VGZ5	10	112	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,163.0000	10/06/2015.	3,209.0000	Closing Purchase.	(5,166)	(5,166)	0	0	0/0	11
VGZ5	5	56	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,168.0000	10/06/2015.	3,216.0000	Closing Purchase.	(2,695)	(2,695)	0	0	0/0	11
VGZ5	80	898	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,162.0000	10/06/2015.	3,211.0000	Closing Purchase.	(44,022)	(44,022)	0	0	0/0	11
VGZ5	55	618	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,177.0000	10/06/2015.	3,218.0000	Closing Purchase.	(25,324)	(25,324)	0	0	0/0	11
VGZ5	8	90	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,163.0000	10/08/2015.	3,211.0000	Closing Purchase.	(4,333)	(4,333)	0	0	0/0	11
VGZ5	15	169	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,168.0000	10/08/2015.	3,215.0000	Closing Purchase.	(7,955)	(7,955)	0	0	0/0	11
VGZ5	30	338	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,162.0000	10/08/2015.	3,215.0000	Closing Purchase.	(17,940)	(17,940)	0	0	0/0	11
VGZ5	10	113	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,177.0000	10/08/2015.	3,212.0000	Closing Purchase.	(3,949)	(3,949)	0	0	0/0	11
VGZ5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,175.0000	10/08/2015.	3,214.0000	Closing Purchase.	(440)	(440)	0	0	0/0	11
VGZ5	7	80	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,163.0000	10/09/2015.	3,246.0000	Closing Purchase.	(6,607)	(6,607)	0	0	0/0	11
VGZ5	15	171	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,168.0000	10/09/2015.	3,239.0000	Closing Purchase.	(12,111)	(12,111)	0	0	0/0	11
VGZ5	75	853	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,162.0000	10/09/2015.	3,241.0000	Closing Purchase.	(67,379)	(67,379)	0	0	0/0	11
VGZ5	7	80	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,163.0000	10/13/2015.	3,225.0000	Closing Purchase.	(4,942)	(4,942)	0	0	0/0	11
VGZ5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,175.0000	10/13/2015.	3,217.0000	Closing Purchase.	(478)	(478)	0	0	0/0	11
VGZ5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,175.0000	10/16/2015.	3,252.0000	Closing Purchase.	(874)	(874)	0	0	0/0	11
VGZ5	12	132	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,163.0000	10/26/2015.	3,413.0000	Closing Purchase.	(33,027)	(33,027)	0	0	0/0	11
VGZ5	15	165	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,168.0000	10/26/2015.	3,407.0000	Closing Purchase.	(39,467)	(39,467)	0	0	0/0	11
VGZ5	60	661	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,162.0000	10/26/2015.	3,413.0000	Closing Purchase.	(165,796)	(165,796)	0	0	0/0	11
VGZ5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,175.0000	10/26/2015.	3,402.0000	Closing Purchase.	(2,499)	(2,499)	0	0	0/0	11
VGZ5	10	109	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,163.0000	10/29/2015.	3,384.0000	Closing Purchase.	(24,144)	(24,144)	0	0	0/0	11
VGZ5	50	534	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,177.0000	11/17/2015.	3,442.0000	Closing Purchase.	(141,378)	(141,378)	0	0	0/0	11
VGZ5	10	107	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,163.0000	11/20/2015.	3,451.0000	Closing Purchase.	(30,764)	(30,764)	0	0	0/0	11
VGZ5	4	43	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,175.0000	11/20/2015.	3,453.0000	Closing Purchase.	(11,878)	(11,878)	0	0	0/0	11
VGZ5	14	148	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,163.0000	12/02/2015.	3,473.0000	Closing Purchase.	(45,930)	(45,930)	0	0	0/0	11
VGZ5	20	217	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,168.0000	12/04/2015.	3,357.0000	Closing Purchase.	(41,092)	(41,092)	0	0	0/0	11
VGZ5	7	76	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,162.0000	12/04/2015.	3,358.0000	Closing Purchase.	(14,915)	(14,915)	0	0	0/0	11
VGZ5	53	576	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,162.0000	12/04/2015.	3,359.0000	Closing Purchase.	(113,504)	(113,504)	0	0	0/0	11
VGZ5	25	272	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,177.0000	12/08/2015.	3,314.0000	Closing Purchase.	(37,254)	(37,254)	0	0	0/0	11
VGZ5	154	1,683	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,163.0000	12/15/2015.	3,246.0000	Closing Purchase.	(139,656)	(139,656)	0	0	0/0	11
VGZ5	15	164	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/23/2015.	3,089.0000	12/15/2015.	3,246.0000	Closing Purchase.	(25,731)	(25,731)	0	0	0/0	11
VGZ5	7	76	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/25/2015.	3,115.0000	12/15/2015.	3,246.0000	Closing Purchase.	(10,019)	(10,019)	0	0	0/0	11
VGZ5	20	219	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/29/2015.	3,028.0000	12/15/2015.	3,246.0000	Closing Purchase.	(47,637)	(47,637)	0	0	0/0	11
VGZ5	8	87	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	10/27/2015.	3,392.0000	12/15/2015.	3,246.0000	Closing Purchase.	12,762	12,762	0	0	0/0	11
VGZ5	40	437	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/03/2015.	3,433.0000	12/15/2015.	3,246.0000	Closing Purchase.	81,726	81,726	0	0	0/0	11

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGZ5	9	98	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/16/2015.	3,356.0000	12/15/2015.	3,246.0000	Closing Purchase.	10,817	10,817	0	0	0/0	11
VGZ5	20	219	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/13/2015.	3,346.0000	12/15/2015.	3,246.0000	Closing Purchase.	21,852	21,852	0	0	0/0	11
VGZ5	15	164	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/10/2015.	3,420.0000	12/15/2015.	3,246.0000	Closing Purchase.	28,517	28,517	0	0	0/0	11
VGZ5	15	164	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	12/10/2015.	3,281.0000	12/15/2015.	3,246.0000	Closing Purchase.	5,736	5,736	0	0	0/0	11
VGZ5	444	4,851	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,168.0000	12/15/2015.	3,240.0000	Closing Purchase.	(349,282)	(349,282)	0	0	0/0	11
VGZ5	20	219	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/23/2015.	3,089.0000	12/15/2015.	3,240.0000	Closing Purchase.	(32,997)	(32,997)	0	0	0/0	11
VGZ5	20	219	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/28/2015.	3,030.0000	12/15/2015.	3,240.0000	Closing Purchase.	(45,889)	(45,889)	0	0	0/0	11
VGZ5	45	492	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/29/2015.	3,035.0000	12/15/2015.	3,240.0000	Closing Purchase.	(100,792)	(100,792)	0	0	0/0	11
VGZ5	15	164	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/30/2015.	3,094.0000	12/15/2015.	3,240.0000	Closing Purchase.	(23,928)	(23,928)	0	0	0/0	11
VGZ5	130	1,420	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/03/2015.	3,433.0000	12/15/2015.	3,240.0000	Closing Purchase.	274,133	274,133	0	0	0/0	11
VGZ5	40	437	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/13/2015.	3,353.0000	12/15/2015.	3,240.0000	Closing Purchase.	49,386	49,386	0	0	0/0	11
VGZ5	20	219	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/16/2015.	3,354.0000	12/15/2015.	3,240.0000	Closing Purchase.	24,911	24,911	0	0	0/0	11
VGZ5	1,325	14,477	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,162.0000	12/15/2015.	3,244.0000	Closing Purchase.	(1,187,110)	(1,187,110)	0	0	0/0	11
VGZ5	50	546	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/23/2015.	3,087.0000	12/15/2015.	3,244.0000	Closing Purchase.	(85,769)	(85,769)	0	0	0/0	11
VGZ5	100	1,093	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/28/2015.	3,025.0000	12/15/2015.	3,244.0000	Closing Purchase.	(239,279)	(239,279)	0	0	0/0	11
VGZ5	59	645	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/29/2015.	3,029.0000	12/15/2015.	3,244.0000	Closing Purchase.	(138,596)	(138,596)	0	0	0/0	11
VGZ5	91	994	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/29/2015.	3,028.0000	12/15/2015.	3,244.0000	Closing Purchase.	(214,761)	(214,761)	0	0	0/0	11
VGZ5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/30/2015.	3,097.0000	12/15/2015.	3,244.0000	Closing Purchase.	(1,606)	(1,606)	0	0	0/0	11
VGZ5	39	426	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/30/2015.	3,096.0000	12/15/2015.	3,244.0000	Closing Purchase.	(63,065)	(63,065)	0	0	0/0	11
VGZ5	200	2,185	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/03/2015.	3,429.0000	12/15/2015.	3,244.0000	Closing Purchase.	404,262	404,262	0	0	0/0	11
VGZ5	135	1,475	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/03/2015.	3,429.0000	12/15/2015.	3,244.0000	Closing Purchase.	272,877	272,877	0	0	0/0	11
VGZ5	15	164	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/03/2015.	3,429.0000	12/15/2015.	3,243.0000	Closing Purchase.	30,484	30,484	0	0	0/0	11
VGZ5	130	1,420	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/13/2015.	3,345.0000	12/15/2015.	3,243.0000	Closing Purchase.	144,879	144,879	0	0	0/0	11
VGZ5	85	929	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/16/2015.	3,353.0000	12/15/2015.	3,243.0000	Closing Purchase.	102,158	102,158	0	0	0/0	11
VGZ5	168	1,836	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/14/2015.	3,177.0000	12/15/2015.	3,242.0000	Closing Purchase.	(119,312)	(119,312)	0	0	0/0	11
VGZ5	35	382	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/22/2015.	3,064.0000	12/15/2015.	3,242.0000	Closing Purchase.	(68,069)	(68,069)	0	0	0/0	11
VGZ5	10	109	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/24/2015.	2,989.0000	12/15/2015.	3,242.0000	Closing Purchase.	(27,643)	(27,643)	0	0	0/0	11
VGZ5	10	109	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/28/2015.	3,039.0000	12/15/2015.	3,242.0000	Closing Purchase.	(22,180)	(22,180)	0	0	0/0	11
VGZ5	25	273	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/29/2015.	3,029.0000	12/15/2015.	3,242.0000	Closing Purchase.	(58,181)	(58,181)	0	0	0/0	11
VGZ5	10	109	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/30/2015.	3,091.0000	12/15/2015.	3,242.0000	Closing Purchase.	(16,498)	(16,498)	0	0	0/0	11
VGZ5	20	219	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	10/15/2015.	3,236.0000	12/15/2015.	3,242.0000	Closing Purchase.	(1,311)	(1,311)	0	0	0/0	11
VGZ5	10	109	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	10/20/2015.	3,251.0000	12/15/2015.	3,242.0000	Closing Purchase.	983	983	0	0	0/0	11
VGZ5	12	131	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	10/22/2015.	3,350.0000	12/15/2015.	3,242.0000	Closing Purchase.	14,160	14,160	0	0	0/0	11
VGZ5	85	929	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/03/2015.	3,440.0000	12/15/2015.	3,242.0000	Closing Purchase.	183,885	183,885	0	0	0/0	11
VGZ5	45	492	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/10/2015.	3,423.0000	12/15/2015.	3,242.0000	Closing Purchase.	88,992	88,992	0	0	0/0	11
VGZ5	30	328	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/13/2015.	3,348.0000	12/15/2015.	3,242.0000	Closing Purchase.	34,745	34,745	0	0	0/0	11
VGZ5	15	164	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/16/2015.	3,351.0000	12/15/2015.	3,242.0000	Closing Purchase.	17,864	17,864	0	0	0/0	11
VGZ5	15	164	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/24/2015.	3,398.0000	12/15/2015.	3,242.0000	Closing Purchase.	25,567	25,567	0	0	0/0	11
VGZ5	30	328	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	12/01/2015.	3,485.0000	12/15/2015.	3,242.0000	Closing Purchase.	79,651	79,651	0	0	0/0	11
VGZ5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/17/2015.	3,245.0000	12/15/2015.	3,241.0000	Closing Purchase.	44	44	0	0	0/0	11
VGZ5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/28/2015.	3,039.0000	12/15/2015.	3,241.0000	Closing Purchase.	(2,207)	(2,207)	0	0	0/0	11
VGZ5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	09/29/2015.	3,026.0000	12/15/2015.	3,241.0000	Closing Purchase.	(2,349)	(2,349)	0	0	0/0	11
VGZ5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	10/15/2015.	3,234.0000	12/15/2015.	3,241.0000	Closing Purchase.	(76)	(76)	0	0	0/0	11

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGZ5	2	22	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	10/20/2015.	3,247.0000	12/15/2015.	3,241.0000	Closing Purchase.	131	131	0	0	0/0	11
VGZ5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	10/22/2015.	3,350.0000	12/15/2015.	3,241.0000	Closing Purchase.	1,191	1,191	0	0	0/0	11
VGZ5	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	10/27/2015.	3,386.0000	12/15/2015.	3,241.0000	Closing Purchase.	1,584	1,584	0	0	0/0	11
VGZ5	68	743	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/03/2015.	3,439.0000	12/15/2015.	3,241.0000	Closing Purchase.	147,108	147,108	0	0	0/0	11
VGZ5	7	76	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/10/2015.	3,422.0000	12/15/2015.	3,241.0000	Closing Purchase.	13,843	13,843	0	0	0/0	11
VGZ5	4	44	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/13/2015.	3,351.0000	12/15/2015.	3,241.0000	Closing Purchase.	4,807	4,807	0	0	0/0	11
VGZ5	4	44	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	EUX	11/16/2015.	3,357.0000	12/15/2015.	3,241.0000	Closing Purchase.	5,070	5,070	0	0	0/0	11
VGH6	12	130	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	EUX	12/15/2015.	3,233.0000	12/17/2015.	3,299.0000	Closing Purchase.	(8,569)	(8,569)	0	0	0/0	11
VGH6	1	11	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	EUX	12/14/2015.	3,160.0000	12/28/2015.	3,256.0000	Closing Purchase.	(1,053)	(1,053)	0	0	0/0	11
VGH6	14	153	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	EUX	12/14/2015.	3,159.0000	12/28/2015.	3,256.0000	Closing Purchase.	(14,889)	(14,889)	0	0	0/0	11
VGH6	12	131	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	EUX	12/14/2015.	3,163.0000	12/30/2015.	3,279.0000	Closing Purchase.	(15,201)	(15,201)	0	0	0/0	11
VGH6	15	164	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	EUX	12/14/2015.	3,160.0000	12/30/2015.	3,291.0000	Closing Purchase.	(21,458)	(21,458)	0	0	0/0	11
VGH6	5	55	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	EUX	12/15/2015.	3,231.0000	12/30/2015.	3,291.0000	Closing Purchase.	(3,276)	(3,276)	0	0	0/0	11
VGH6	50	546	DJ EURO STOXX 50	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	EUX	12/14/2015.	3,164.0000	12/30/2015.	3,288.0000	Closing Purchase.	(67,711)	(67,711)	0	0	0/0	11
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	01/09/2015.	1.1842	Closing Purchase.	6,788	6,788	0	0	0/0	125,000
ECH5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	01/09/2015.	1.1833	Closing Purchase.	20,700	20,700	0	0	0/0	125,000
ECH5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	01/09/2015.	1.1843	Closing Purchase.	27,100	27,100	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	01/20/2015.	1.1580	Closing Purchase.	20,125	20,125	0	0	0/0	125,000
ECH5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	01/22/2015.	1.1422	Closing Purchase.	36,112	36,112	0	0	0/0	125,000
ECH5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	01/22/2015.	1.1420	Closing Purchase.	60,313	60,313	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	01/23/2015.	1.1270	Closing Purchase.	13,938	13,938	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	01/23/2015.	1.1268	Closing Purchase.	27,925	27,925	0	0	0/0	125,000
ECH5	18	2,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	01/23/2015.	1.1245	Closing Purchase.	256,500	256,500	0	0	0/0	125,000
ECH5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	01/23/2015.	1.1258	Closing Purchase.	56,350	56,350	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2431	02/03/2015.	1.1456	Closing Purchase.	24,375	24,375	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	1.2412	02/03/2015.	1.1456	Closing Purchase.	11,950	11,950	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/04/2015.	1.1421	Closing Purchase.	24,100	24,100	0	0	0/0	125,000
ECH5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/04/2015.	1.1430	Closing Purchase.	59,687	59,687	0	0	0/0	125,000
ECH5	12	1,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/04/2015.	1.1424	Closing Purchase.	144,150	144,150	0	0	0/0	125,000
ECH5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/04/2015.	1.1428	Closing Purchase.	35,888	35,888	0	0	0/0	125,000
ECH5	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	1.2412	02/04/2015.	1.1433	Closing Purchase.	85,663	85,663	0	0	0/0	125,000
ECH5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/12/2014.	1.2468	02/04/2015.	1.1433	Closing Purchase.	38,813	38,813	0	0	0/0	125,000
ECH5	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/15/2014.	1.2437	02/04/2015.	1.1433	Closing Purchase.	75,300	75,300	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/15/2014.	1.2437	02/05/2015.	1.1437	Closing Purchase.	25,000	25,000	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	1.2518	02/05/2015.	1.1437	Closing Purchase.	13,513	13,513	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/06/2015.	1.1351	Closing Purchase.	12,925	12,925	0	0	0/0	125,000
ECH5	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/06/2015.	1.1334	Closing Purchase.	78,825	78,825	0	0	0/0	125,000
ECH5	20	2,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/06/2015.	1.1350	Closing Purchase.	258,750	258,750	0	0	0/0	125,000
ECH5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	1.2518	02/06/2015.	1.1341	Closing Purchase.	58,850	58,850	0	0	0/0	125,000
ECH5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/17/2014.	1.2414	02/06/2015.	1.1341	Closing Purchase.	40,238	40,238	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/06/2015.	1.1346	Closing Purchase.	12,988	12,988	0	0	0/0	125,000
ECH5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/09/2015.	1.1348	Closing Purchase.	64,812	64,812	0	0	0/0	125,000
ECH5	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/09/2015.	1.1338	Closing Purchase.	104,700	104,700	0	0	0/0	125,000
ECH5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/17/2014.	1.2414	02/09/2015.	1.1345	Closing Purchase.	66,813	66,813	0	0	0/0	125,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/31/2014.	1.2111	02/09/2015.	1.1345	Closing Purchase.	19,150	19,150	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/02/2015.	1.2028	02/09/2015.	1.1345	Closing Purchase.	17,075	17,075	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/02/2015.	1.2028	02/12/2015.	1.1392	Closing Purchase.	15,900	15,900	0	0	0/0	125,000
ECH5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/13/2015.	1.1407	Closing Purchase.	48,900	48,900	0	0	0/0	125,000
ECH5	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/13/2015.	1.1410	Closing Purchase.	121,875	121,875	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/02/2015.	1.2028	02/13/2015.	1.1417	Closing Purchase.	7,638	7,638	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/05/2015.	1.1942	02/13/2015.	1.1417	Closing Purchase.	13,125	13,125	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/16/2015.	1.1412	Closing Purchase.	12,163	12,163	0	0	0/0	125,000
ECH5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/16/2015.	1.1415	Closing Purchase.	60,625	60,625	0	0	0/0	125,000
ECH5	15	1,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/16/2015.	1.1412	Closing Purchase.	182,438	182,438	0	0	0/0	125,000
ECH5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/05/2015.	1.1942	02/16/2015.	1.1413	Closing Purchase.	19,838	19,838	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	1.1931	02/16/2015.	1.1413	Closing Purchase.	12,950	12,950	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	1.1931	02/17/2015.	1.1406	Closing Purchase.	6,563	6,563	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/18/2015.	1.1369	Closing Purchase.	12,700	12,700	0	0	0/0	125,000
ECH5	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/18/2015.	1.1360	Closing Purchase.	76,875	76,875	0	0	0/0	125,000
ECH5	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/18/2015.	1.1365	Closing Purchase.	127,500	127,500	0	0	0/0	125,000
ECH5	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	1.1931	02/18/2015.	1.1363	Closing Purchase.	42,600	42,600	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	1.1931	02/20/2015.	1.1366	Closing Purchase.	14,125	14,125	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/23/2015.	1.1359	Closing Purchase.	25,650	25,650	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/23/2015.	1.1357	Closing Purchase.	25,700	25,700	0	0	0/0	125,000
ECH5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/23/2015.	1.1362	Closing Purchase.	63,937	63,937	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	1.1931	02/23/2015.	1.1353	Closing Purchase.	7,225	7,225	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	02/25/2015.	1.1361	Closing Purchase.	12,800	12,800	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	1.1825	03/03/2015.	1.1190	Closing Purchase.	7,938	7,938	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	1.1825	03/04/2015.	1.1077	Closing Purchase.	18,700	18,700	0	0	0/0	125,000
ECH5	26	3,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	03/10/2015.	1.0860	Closing Purchase.	495,625	495,625	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/15/2014.	1.2426	03/10/2015.	1.0860	Closing Purchase.	39,150	39,150	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	1.2512	03/10/2015.	1.0860	Closing Purchase.	41,300	41,300	0	0	0/0	125,000
ECH5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	1.1920	03/10/2015.	1.0860	Closing Purchase.	39,750	39,750	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	1.1818	03/10/2015.	1.0860	Closing Purchase.	23,950	23,950	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/15/2015.	1.1616	03/10/2015.	1.0860	Closing Purchase.	9,450	9,450	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/16/2015.	1.1484	03/10/2015.	1.0860	Closing Purchase.	15,600	15,600	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/02/2015.	1.1356	03/10/2015.	1.0860	Closing Purchase.	6,200	6,200	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	03/09/2015.	1.0856	03/10/2015.	1.0860	Closing Purchase.	(100)	(100)	0	0	0/0	125,000
ECH5	30	3,750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	03/10/2015.	1.0860	Closing Purchase.	571,875	571,875	0	0	0/0	125,000
ECH5	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	1.2403	03/10/2015.	1.0860	Closing Purchase.	135,013	135,013	0	0	0/0	125,000
ECH5	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/15/2014.	1.2429	03/10/2015.	1.0860	Closing Purchase.	156,900	156,900	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	1.2527	03/10/2015.	1.0860	Closing Purchase.	20,838	20,838	0	0	0/0	125,000
ECH5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	1.2526	03/10/2015.	1.0860	Closing Purchase.	62,475	62,475	0	0	0/0	125,000
ECH5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/17/2014.	1.2406	03/10/2015.	1.0860	Closing Purchase.	77,300	77,300	0	0	0/0	125,000
ECH5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/02/2015.	1.2036	03/10/2015.	1.0860	Closing Purchase.	44,100	44,100	0	0	0/0	125,000
ECH5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/05/2015.	1.1941	03/10/2015.	1.0860	Closing Purchase.	54,050	54,050	0	0	0/0	125,000
ECH5	11	1,375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	1.1929	03/10/2015.	1.0860	Closing Purchase.	146,988	146,988	0	0	0/0	125,000
ECH5	11	1,375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	1.1813	03/10/2015.	1.0860	Closing Purchase.	131,038	131,038	0	0	0/0	125,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECH5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/14/2015.	1.1795	03/10/2015.	1.0860	Closing Purchase.	46,750	46,750	0	0	0/0	125,000
ECH5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/15/2015.	1.1576	03/10/2015.	1.0860	Closing Purchase.	35,800	35,800	0	0	0/0	125,000
ECH5	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/16/2015.	1.1503	03/10/2015.	1.0860	Closing Purchase.	80,375	80,375	0	0	0/0	125,000
ECH5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/29/2015.	1.1336	03/10/2015.	1.0860	Closing Purchase.	17,850	17,850	0	0	0/0	125,000
ECH5	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/02/2015.	1.1342	03/10/2015.	1.0860	Closing Purchase.	42,175	42,175	0	0	0/0	125,000
ECH5	108	13,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/10/2014.	1.2385	03/10/2015.	1.0860	Closing Purchase.	2,058,750	2,058,750	0	0	0/0	125,000
ECH5	15	1,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	1.2400	03/10/2015.	1.0860	Closing Purchase.	288,750	288,750	0	0	0/0	125,000
ECH5	20	2,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/15/2014.	1.2426	03/10/2015.	1.0860	Closing Purchase.	391,500	391,500	0	0	0/0	125,000
ECH5	15	1,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	1.2518	03/10/2015.	1.0860	Closing Purchase.	310,875	310,875	0	0	0/0	125,000
ECH5	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/17/2014.	1.2405	03/10/2015.	1.0860	Closing Purchase.	193,125	193,125	0	0	0/0	125,000
ECH5	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/05/2015.	1.1941	03/10/2015.	1.0860	Closing Purchase.	135,125	135,125	0	0	0/0	125,000
ECH5	30	3,750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	1.1925	03/10/2015.	1.0860	Closing Purchase.	399,375	399,375	0	0	0/0	125,000
ECH5	22	2,750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	1.1812	03/10/2015.	1.0860	Closing Purchase.	261,800	261,800	0	0	0/0	125,000
ECH5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/14/2015.	1.1798	03/10/2015.	1.0860	Closing Purchase.	58,625	58,625	0	0	0/0	125,000
ECH5	12	1,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/15/2015.	1.1605	03/10/2015.	1.0860	Closing Purchase.	111,750	111,750	0	0	0/0	125,000
ECH5	25	3,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/16/2015.	1.1503	03/10/2015.	1.0860	Closing Purchase.	200,938	200,938	0	0	0/0	125,000
ECH5	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/29/2015.	1.1338	03/10/2015.	1.0860	Closing Purchase.	59,750	59,750	0	0	0/0	125,000
ECH5	18	2,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/02/2015.	1.1353	03/10/2015.	1.0860	Closing Purchase.	110,925	110,925	0	0	0/0	125,000
ECH5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	03/09/2015.	1.0853	03/10/2015.	1.0860	Closing Purchase.	(438)	(438)	0	0	0/0	125,000
ECH5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	1.1825	03/10/2015.	1.0860	Closing Purchase.	48,250	48,250	0	0	0/0	125,000
ECH5	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	1.1824	03/10/2015.	1.0860	Closing Purchase.	108,450	108,450	0	0	0/0	125,000
ECH5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/14/2015.	1.1798	03/10/2015.	1.0860	Closing Purchase.	35,175	35,175	0	0	0/0	125,000
ECH5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/15/2015.	1.1595	03/10/2015.	1.0860	Closing Purchase.	45,937	45,937	0	0	0/0	125,000
ECH5	12	1,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/16/2015.	1.1507	03/10/2015.	1.0860	Closing Purchase.	97,050	97,050	0	0	0/0	125,000
ECH5	15	1,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/29/2015.	1.1327	03/10/2015.	1.0860	Closing Purchase.	87,562	87,562	0	0	0/0	125,000
ECH5	12	1,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/02/2015.	1.1336	03/10/2015.	1.0860	Closing Purchase.	71,400	71,400	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/25/2015.	1.1364	03/10/2015.	1.0860	Closing Purchase.	6,300	6,300	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/26/2015.	1.1225	03/10/2015.	1.0860	Closing Purchase.	9,125	9,125	0	0	0/0	125,000
ECH5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	03/02/2015.	1.1187	03/10/2015.	1.0860	Closing Purchase.	8,175	8,175	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	1.1819	03/10/2015.	1.0860	Closing Purchase.	11,988	11,988	0	0	0/0	125,000
ECH5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/02/2015.	1.1337	03/10/2015.	1.0860	Closing Purchase.	5,962	5,962	0	0	0/0	125,000
ECM5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0751	03/19/2015.	1.0668	Closing Purchase.	1,038	1,038	0	0	0/0	125,000
ECM5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	03/19/2015.	1.0668	Closing Purchase.	5,100	5,100	0	0	0/0	125,000
ECM5	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0755	03/19/2015.	1.0674	Closing Purchase.	10,125	10,125	0	0	0/0	125,000
ECM5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	03/23/2015.	1.0913	Closing Purchase.	(1,025)	(1,025)	0	0	0/0	125,000
ECM5	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	03/23/2015.	1.0906	Closing Purchase.	(4,250)	(4,250)	0	0	0/0	125,000
ECM5	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	03/24/2015.	1.0937	Closing Purchase.	(6,500)	(6,500)	0	0	0/0	125,000
ECM5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	04/09/2015.	1.0697	Closing Purchase.	2,187	2,187	0	0	0/0	125,000
ECM5	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	04/09/2015.	1.0687	Closing Purchase.	18,500	18,500	0	0	0/0	125,000
ECM5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0741	04/09/2015.	1.0685	Closing Purchase.	1,400	1,400	0	0	0/0	125,000
ECM5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0741	04/13/2015.	1.0595	Closing Purchase.	3,650	3,650	0	0	0/0	125,000
ECM5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	04/16/2015.	1.0708	Closing Purchase.	2,050	2,050	0	0	0/0	125,000
ECM5	15	1,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	04/16/2015.	1.0710	Closing Purchase.	30,375	30,375	0	0	0/0	125,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECM5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	04/24/2015.	1.0874	Closing Purchase.	(25)	(25)	0	0	0/0	125,000
ECM5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	04/24/2015.	1.0876	Closing Purchase.	(250)	(250)	0	0	0/0	125,000
ECM5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0741	04/24/2015.	1.0878	Closing Purchase.	(1,713)	(1,713)	0	0	0/0	125,000
ECM5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	04/24/2015.	1.0878	Closing Purchase.	(75)	(75)	0	0	0/0	125,000
ECM5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	04/29/2015.	1.1146	Closing Purchase.	(10,275)	(10,275)	0	0	0/0	125,000
ECM5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	05/05/2015.	1.1204	Closing Purchase.	(12,450)	(12,450)	0	0	0/0	125,000
ECM5	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	05/05/2015.	1.1203	Closing Purchase.	(24,825)	(24,825)	0	0	0/0	125,000
ECM5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	05/07/2015.	1.1276	Closing Purchase.	(10,100)	(10,100)	0	0	0/0	125,000
ECM5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	05/07/2015.	1.1275	Closing Purchase.	(15,113)	(15,113)	0	0	0/0	125,000
ECM5	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	05/11/2015.	1.1162	Closing Purchase.	(32,625)	(32,625)	0	0	0/0	125,000
ECM5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	05/12/2015.	1.1250	Closing Purchase.	(18,900)	(18,900)	0	0	0/0	125,000
ECM5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	05/13/2015.	1.1361	Closing Purchase.	(12,225)	(12,225)	0	0	0/0	125,000
ECM5	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	05/15/2015.	1.1449	Closing Purchase.	(57,700)	(57,700)	0	0	0/0	125,000
ECM5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	05/19/2015.	1.1136	Closing Purchase.	(6,600)	(6,600)	0	0	0/0	125,000
ECM5	34	4,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	06/10/2015.	1.1282	Closing Purchase.	(174,250)	(174,250)	0	0	0/0	125,000
ECM5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/11/2015.	1.0576	06/10/2015.	1.1282	Closing Purchase.	(26,475)	(26,475)	0	0	0/0	125,000
ECM5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/12/2015.	1.0636	06/10/2015.	1.1282	Closing Purchase.	(8,075)	(8,075)	0	0	0/0	125,000
ECM5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/27/2015.	1.0886	06/10/2015.	1.1282	Closing Purchase.	(9,900)	(9,900)	0	0	0/0	125,000
ECM5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/01/2015.	1.1226	06/10/2015.	1.1282	Closing Purchase.	(700)	(700)	0	0	0/0	125,000
ECM5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/26/2015.	1.0899	06/10/2015.	1.1282	Closing Purchase.	(4,788)	(4,788)	0	0	0/0	125,000
ECM5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/27/2015.	1.0876	06/10/2015.	1.1282	Closing Purchase.	(10,150)	(10,150)	0	0	0/0	125,000
ECM5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	06/05/2015.	1.1115	06/10/2015.	1.1282	Closing Purchase.	(2,088)	(2,088)	0	0	0/0	125,000
ECM5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	06/09/2015.	1.1256	06/10/2015.	1.1282	Closing Purchase.	(325)	(325)	0	0	0/0	125,000
ECM5	96	12,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	06/10/2015.	1.1282	Closing Purchase.	(492,000)	(492,000)	0	0	0/0	125,000
ECM5	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/11/2015.	1.0603	06/10/2015.	1.1282	Closing Purchase.	(67,900)	(67,900)	0	0	0/0	125,000
ECM5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/12/2015.	1.0646	06/10/2015.	1.1282	Closing Purchase.	(39,750)	(39,750)	0	0	0/0	125,000
ECM5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/26/2015.	1.0941	06/10/2015.	1.1282	Closing Purchase.	(17,050)	(17,050)	0	0	0/0	125,000
ECM5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/27/2015.	1.0882	06/10/2015.	1.1282	Closing Purchase.	(20,000)	(20,000)	0	0	0/0	125,000
ECM5	242	30,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	06/10/2015.	1.1282	Closing Purchase.	(1,240,250)	(1,240,250)	0	0	0/0	125,000
ECM5	30	3,750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/11/2015.	1.0590	06/10/2015.	1.1282	Closing Purchase.	(259,500)	(259,500)	0	0	0/0	125,000
ECM5	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/12/2015.	1.0636	06/10/2015.	1.1282	Closing Purchase.	(80,750)	(80,750)	0	0	0/0	125,000
ECM5	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/26/2015.	1.0935	06/10/2015.	1.1282	Closing Purchase.	(43,375)	(43,375)	0	0	0/0	125,000
ECM5	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/27/2015.	1.0888	06/10/2015.	1.1282	Closing Purchase.	(39,400)	(39,400)	0	0	0/0	125,000
ECM5	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/01/2015.	1.1216	06/10/2015.	1.1282	Closing Purchase.	(6,600)	(6,600)	0	0	0/0	125,000
ECM5	20	2,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/27/2015.	1.0881	06/10/2015.	1.1282	Closing Purchase.	(100,250)	(100,250)	0	0	0/0	125,000
ECM5	53	6,625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	06/10/2015.	1.1282	Closing Purchase.	(271,625)	(271,625)	0	0	0/0	125,000
ECM5	12	1,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/11/2015.	1.0604	06/10/2015.	1.1282	Closing Purchase.	(101,700)	(101,700)	0	0	0/0	125,000
ECM5	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/12/2015.	1.0648	06/10/2015.	1.1282	Closing Purchase.	(55,475)	(55,475)	0	0	0/0	125,000
ECM5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/19/2015.	1.0675	06/10/2015.	1.1282	Closing Purchase.	(15,175)	(15,175)	0	0	0/0	125,000
ECM5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/25/2015.	1.0981	06/10/2015.	1.1282	Closing Purchase.	(11,288)	(11,288)	0	0	0/0	125,000
ECM5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/26/2015.	1.0947	06/10/2015.	1.1282	Closing Purchase.	(20,938)	(20,938)	0	0	0/0	125,000
ECM5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	04/14/2015.	1.0705	06/10/2015.	1.1282	Closing Purchase.	(7,213)	(7,213)	0	0	0/0	125,000
ECM5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	06/02/2015.	1.1122	06/10/2015.	1.1282	Closing Purchase.	(6,000)	(6,000)	0	0	0/0	125,000
ECM5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	1.0872	06/10/2015.	1.1282	Closing Purchase.	(10,250)	(10,250)	0	0	0/0	125,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECU5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	06/11/2015.	1.1258	Closing Purchase.	1,388	1,388	0	0	0/0	125,000
ECU5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	07/14/2015.	1.1011	Closing Purchase.	14,200	14,200	0	0	0/0	125,000
ECU5	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	07/15/2015.	1.0974	Closing Purchase.	32,100	32,100	0	0	0/0	125,000
ECU5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	07/17/2015.	1.0862	Closing Purchase.	5,412	5,412	0	0	0/0	125,000
ECU5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	08/18/2015.	1.1039	Closing Purchase.	6,400	6,400	0	0	0/0	125,000
ECU5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	08/25/2015.	1.1411	Closing Purchase.	(4,350)	(4,350)	0	0	0/0	125,000
ECU5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	08/27/2015.	1.1222	Closing Purchase.	3,650	3,650	0	0	0/0	125,000
ECU5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	08/28/2015.	1.1225	Closing Purchase.	1,750	1,750	0	0	0/0	125,000
ECU5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	08/28/2015.	1.1234	Closing Purchase.	3,050	3,050	0	0	0/0	125,000
ECU5	15	1,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	08/28/2015.	1.1235	Closing Purchase.	11,250	11,250	0	0	0/0	125,000
ECU5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	08/28/2015.	1.1233	Closing Purchase.	2,325	2,325	0	0	0/0	125,000
ECU5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	08/31/2015.	1.1193	Closing Purchase.	1,275	1,275	0	0	0/0	125,000
ECU5	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	09/01/2015.	1.1251	Closing Purchase.	4,950	4,950	0	0	0/0	125,000
ECU5	42	5,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	09/09/2015.	1.1186	Closing Purchase.	57,225	57,225	0	0	0/0	125,000
ECU5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/29/2015.	1.1161	09/09/2015.	1.1186	Closing Purchase.	(312)	(312)	0	0	0/0	125,000
ECU5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	1.1145	09/09/2015.	1.1186	Closing Purchase.	(1,025)	(1,025)	0	0	0/0	125,000
ECU5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/09/2015.	1.1051	09/09/2015.	1.1186	Closing Purchase.	(3,375)	(3,375)	0	0	0/0	125,000
ECU5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/27/2015.	1.1100	09/09/2015.	1.1186	Closing Purchase.	(2,150)	(2,150)	0	0	0/0	125,000
ECU5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/07/2015.	1.0945	09/09/2015.	1.1186	Closing Purchase.	(3,013)	(3,013)	0	0	0/0	125,000
ECU5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/21/2015.	1.1326	09/09/2015.	1.1186	Closing Purchase.	5,250	5,250	0	0	0/0	125,000
ECU5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	1.1641	09/09/2015.	1.1186	Closing Purchase.	5,687	5,687	0	0	0/0	125,000
ECU5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	1.1642	09/09/2015.	1.1186	Closing Purchase.	28,500	28,500	0	0	0/0	125,000
ECU5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/25/2015.	1.1417	09/09/2015.	1.1186	Closing Purchase.	5,775	5,775	0	0	0/0	125,000
ECU5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/26/2015.	1.1416	09/09/2015.	1.1186	Closing Purchase.	11,500	11,500	0	0	0/0	125,000
ECU5	110	13,750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	09/09/2015.	1.1186	Closing Purchase.	149,875	149,875	0	0	0/0	125,000
ECU5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/09/2015.	1.1051	09/09/2015.	1.1186	Closing Purchase.	(3,375)	(3,375)	0	0	0/0	125,000
ECU5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/09/2015.	1.1052	09/09/2015.	1.1186	Closing Purchase.	(3,350)	(3,350)	0	0	0/0	125,000
ECU5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/24/2015.	1.0969	09/09/2015.	1.1186	Closing Purchase.	(5,425)	(5,425)	0	0	0/0	125,000
ECU5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/27/2015.	1.1109	09/09/2015.	1.1186	Closing Purchase.	(2,888)	(2,888)	0	0	0/0	125,000
ECU5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/07/2015.	1.0943	09/09/2015.	1.1186	Closing Purchase.	(9,113)	(9,113)	0	0	0/0	125,000
ECU5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/21/2015.	1.1337	09/09/2015.	1.1186	Closing Purchase.	9,437	9,437	0	0	0/0	125,000
ECU5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	1.1584	09/09/2015.	1.1186	Closing Purchase.	4,975	4,975	0	0	0/0	125,000
ECU5	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	1.1583	09/09/2015.	1.1186	Closing Purchase.	44,663	44,663	0	0	0/0	125,000
ECU5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/26/2015.	1.1400	09/09/2015.	1.1186	Closing Purchase.	8,025	8,025	0	0	0/0	125,000
ECU5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/26/2015.	1.1401	09/09/2015.	1.1186	Closing Purchase.	5,375	5,375	0	0	0/0	125,000
ECU5	305	38,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	09/09/2015.	1.1186	Closing Purchase.	415,562	415,562	0	0	0/0	125,000
ECU5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	1.1151	09/09/2015.	1.1186	Closing Purchase.	(2,188)	(2,188)	0	0	0/0	125,000
ECU5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	1.1152	09/09/2015.	1.1186	Closing Purchase.	(2,125)	(2,125)	0	0	0/0	125,000
ECU5	15	1,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/09/2015.	1.1050	09/09/2015.	1.1186	Closing Purchase.	(25,500)	(25,500)	0	0	0/0	125,000
ECU5	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/24/2015.	1.0972	09/09/2015.	1.1186	Closing Purchase.	(26,750)	(26,750)	0	0	0/0	125,000
ECU5	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/27/2015.	1.1107	09/09/2015.	1.1186	Closing Purchase.	(9,875)	(9,875)	0	0	0/0	125,000
ECU5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/04/2015.	1.0968	09/09/2015.	1.1186	Closing Purchase.	(13,625)	(13,625)	0	0	0/0	125,000
ECU5	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/07/2015.	1.0948	09/09/2015.	1.1186	Closing Purchase.	(26,775)	(26,775)	0	0	0/0	125,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECU5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/07/2015.	1.0949	09/09/2015.	1.1186	Closing Purchase.	(2,963)	(2,963)	0	0	0/0	125,000
ECU5	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/20/2015.	1.1198	09/09/2015.	1.1186	Closing Purchase.	1,050	1,050	0	0	0/0	125,000
ECU5	20	2,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/21/2015.	1.1318	09/09/2015.	1.1186	Closing Purchase.	33,000	33,000	0	0	0/0	125,000
ECU5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	1.1602	09/09/2015.	1.1186	Closing Purchase.	10,400	10,400	0	0	0/0	125,000
ECU5	22	2,750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	1.1603	09/09/2015.	1.1186	Closing Purchase.	114,675	114,675	0	0	0/0	125,000
ECU5	12	1,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	1.1604	09/09/2015.	1.1186	Closing Purchase.	62,700	62,700	0	0	0/0	125,000
ECU5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/25/2015.	1.1409	09/09/2015.	1.1186	Closing Purchase.	13,938	13,938	0	0	0/0	125,000
ECU5	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/26/2015.	1.1405	09/09/2015.	1.1186	Closing Purchase.	16,425	16,425	0	0	0/0	125,000
ECU5	14	1,750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/26/2015.	1.1404	09/09/2015.	1.1186	Closing Purchase.	38,150	38,150	0	0	0/0	125,000
ECU5	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	09/09/2015.	1.1164	Closing Purchase.	9,825	9,825	0	0	0/0	125,000
ECU5	55	6,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	09/09/2015.	1.1186	Closing Purchase.	74,937	74,937	0	0	0/0	125,000
ECU5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	1.1148	09/09/2015.	1.1186	Closing Purchase.	(1,900)	(1,900)	0	0	0/0	125,000
ECU5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/21/2015.	1.0933	09/09/2015.	1.1186	Closing Purchase.	(9,488)	(9,488)	0	0	0/0	125,000
ECU5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/24/2015.	1.0989	09/09/2015.	1.1186	Closing Purchase.	(7,388)	(7,388)	0	0	0/0	125,000
ECU5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/27/2015.	1.1111	09/09/2015.	1.1186	Closing Purchase.	(2,813)	(2,813)	0	0	0/0	125,000
ECU5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/28/2015.	1.1046	09/09/2015.	1.1186	Closing Purchase.	(3,500)	(3,500)	0	0	0/0	125,000
ECU5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/07/2015.	1.0945	09/09/2015.	1.1186	Closing Purchase.	(6,025)	(6,025)	0	0	0/0	125,000
ECU5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/07/2015.	1.0946	09/09/2015.	1.1186	Closing Purchase.	(3,000)	(3,000)	0	0	0/0	125,000
ECU5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	1.1575	09/09/2015.	1.1186	Closing Purchase.	14,588	14,588	0	0	0/0	125,000
ECU5	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	1.1574	09/09/2015.	1.1186	Closing Purchase.	33,950	33,950	0	0	0/0	125,000
ECU5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	1.1295	09/09/2015.	1.1186	Closing Purchase.	2,725	2,725	0	0	0/0	125,000
ECU5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/28/2015.	1.1047	09/09/2015.	1.1186	Closing Purchase.	(1,738)	(1,738)	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	09/16/2015.	1.1324	Closing Purchase.	(3,025)	(3,025)	0	0	0/0	125,000
ECZ5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	09/16/2015.	1.1316	Closing Purchase.	(5,650)	(5,650)	0	0	0/0	125,000
ECZ5	15	1,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	09/16/2015.	1.1312	Closing Purchase.	(20,437)	(20,437)	0	0	0/0	125,000
ECZ5	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	10/06/2015.	1.1271	Closing Purchase.	(5,950)	(5,950)	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	10/08/2015.	1.1287	Closing Purchase.	(2,100)	(2,100)	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	10/08/2015.	1.1285	Closing Purchase.	(2,050)	(2,050)	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	10/09/2015.	1.1369	Closing Purchase.	(4,150)	(4,150)	0	0	0/0	125,000
ECZ5	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	10/09/2015.	1.1375	Closing Purchase.	(21,500)	(21,500)	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	10/13/2015.	1.1383	Closing Purchase.	(2,250)	(2,250)	0	0	0/0	125,000
ECZ5	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	10/13/2015.	1.1388	Closing Purchase.	(18,500)	(18,500)	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	10/29/2015.	1.0969	Closing Purchase.	2,925	2,925	0	0	0/0	125,000
ECZ5	12	1,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	11/17/2015.	1.0659	Closing Purchase.	81,600	81,600	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	12/02/2015.	1.0576	Closing Purchase.	23,513	23,513	0	0	0/0	125,000
ECZ5	12	1,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	12/08/2015.	1.0873	Closing Purchase.	49,500	49,500	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	12/08/2015.	1.0875	Closing Purchase.	4,100	4,100	0	0	0/0	125,000
ECZ5	54	6,750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	12/09/2015.	1.0889	Closing Purchase.	211,950	211,950	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/28/2015.	1.1211	12/09/2015.	1.0889	Closing Purchase.	8,050	8,050	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/29/2015.	1.1249	12/09/2015.	1.0889	Closing Purchase.	13,500	13,500	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/06/2015.	1.0753	12/09/2015.	1.0889	Closing Purchase.	(3,400)	(3,400)	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/16/2015.	1.0724	12/09/2015.	1.0889	Closing Purchase.	(6,187)	(6,187)	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0958	12/09/2015.	1.0889	Closing Purchase.	2,588	2,588	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0958	12/09/2015.	1.0889	Closing Purchase.	2,588	2,588	0	0	0/0	125,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0959	12/09/2015.	1.0889	Closing Purchase.	1,750	1,750	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0959	12/09/2015.	1.0889	Closing Purchase.	875	875	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0959	12/09/2015.	1.0889	Closing Purchase.	875	875	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/10/2015.	1.0699	12/09/2015.	1.0889	Closing Purchase.	(7,125)	(7,125)	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/13/2015.	1.0743	12/09/2015.	1.0889	Closing Purchase.	(5,475)	(5,475)	0	0	0/0	125,000
ECZ5	138	17,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	12/09/2015.	1.0889	Closing Purchase.	541,650	541,650	0	0	0/0	125,000
ECZ5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/28/2015.	1.1218	12/09/2015.	1.0889	Closing Purchase.	16,450	16,450	0	0	0/0	125,000
ECZ5	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/29/2015.	1.1240	12/09/2015.	1.0889	Closing Purchase.	43,875	43,875	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0958	12/09/2015.	1.0889	Closing Purchase.	1,725	1,725	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0958	12/09/2015.	1.0889	Closing Purchase.	1,725	1,725	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0958	12/09/2015.	1.0889	Closing Purchase.	1,725	1,725	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0958	12/09/2015.	1.0889	Closing Purchase.	863	863	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0958	12/09/2015.	1.0889	Closing Purchase.	863	863	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0958	12/09/2015.	1.0889	Closing Purchase.	863	863	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0958	12/09/2015.	1.0889	Closing Purchase.	2,588	2,588	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0957	12/09/2015.	1.0889	Closing Purchase.	2,550	2,550	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0957	12/09/2015.	1.0889	Closing Purchase.	850	850	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0957	12/09/2015.	1.0889	Closing Purchase.	850	850	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0957	12/09/2015.	1.0889	Closing Purchase.	1,700	1,700	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0958	12/09/2015.	1.0889	Closing Purchase.	1,725	1,725	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0958	12/09/2015.	1.0889	Closing Purchase.	1,725	1,725	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0958	12/09/2015.	1.0889	Closing Purchase.	1,725	1,725	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0958	12/09/2015.	1.0889	Closing Purchase.	2,588	2,588	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0958	12/09/2015.	1.0889	Closing Purchase.	863	863	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0958	12/09/2015.	1.0889	Closing Purchase.	2,588	2,588	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0958	12/09/2015.	1.0889	Closing Purchase.	863	863	0	0	0/0	125,000
ECZ5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/05/2015.	1.0874	12/09/2015.	1.0889	Closing Purchase.	(750)	(750)	0	0	0/0	125,000
ECZ5	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/13/2015.	1.0736	12/09/2015.	1.0889	Closing Purchase.	(11,475)	(11,475)	0	0	0/0	125,000
ECZ5	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/16/2015.	1.0721	12/09/2015.	1.0889	Closing Purchase.	(12,600)	(12,600)	0	0	0/0	125,000
ECZ5	420	52,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	12/09/2015.	1.0889	Closing Purchase.	1,648,500	1,648,500	0	0	0/0	125,000
ECZ5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/28/2015.	1.1220	12/09/2015.	1.0889	Closing Purchase.	20,688	20,688	0	0	0/0	125,000
ECZ5	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/28/2015.	1.1218	12/09/2015.	1.0889	Closing Purchase.	41,125	41,125	0	0	0/0	125,000
ECZ5	30	3,750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/29/2015.	1.1235	12/09/2015.	1.0889	Closing Purchase.	129,750	129,750	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	738	738	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	738	738	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	2,213	2,213	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	738	738	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	738	738	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	738	738	0	0	0/0	125,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	2,213	2,213	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	738	738	0	0	0/0	125,000
ECZ5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	2,950	2,950	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	738	738	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0949	12/09/2015.	1.0889	Closing Purchase.	750	750	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0949	12/09/2015.	1.0889	Closing Purchase.	750	750	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0949	12/09/2015.	1.0889	Closing Purchase.	750	750	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0949	12/09/2015.	1.0889	Closing Purchase.	750	750	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0949	12/09/2015.	1.0889	Closing Purchase.	1,500	1,500	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0949	12/09/2015.	1.0889	Closing Purchase.	2,250	2,250	0	0	0/0	125,000
ECZ5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0949	12/09/2015.	1.0889	Closing Purchase.	3,000	3,000	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0949	12/09/2015.	1.0889	Closing Purchase.	2,250	2,250	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0949	12/09/2015.	1.0889	Closing Purchase.	1,500	1,500	0	0	0/0	125,000
ECZ5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0949	12/09/2015.	1.0889	Closing Purchase.	3,000	3,000	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0949	12/09/2015.	1.0889	Closing Purchase.	2,250	2,250	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0949	12/09/2015.	1.0889	Closing Purchase.	750	750	0	0	0/0	125,000
ECZ5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0950	12/09/2015.	1.0889	Closing Purchase.	3,050	3,050	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0949	12/09/2015.	1.0889	Closing Purchase.	750	750	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	738	738	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	738	738	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	738	738	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	738	738	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	2,213	2,213	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	738	738	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0947	12/09/2015.	1.0889	Closing Purchase.	1,450	1,450	0	0	0/0	125,000
ECZ5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	2,950	2,950	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	738	738	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	738	738	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0948	12/09/2015.	1.0889	Closing Purchase.	1,475	1,475	0	0	0/0	125,000
ECZ5	10	1,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/10/2015.	1.0700	12/09/2015.	1.0889	Closing Purchase.	(23,625)	(23,625)	0	0	0/0	125,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECZ5	20	2,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/13/2015.	1.0736	12/09/2015.	1.0889	Closing Purchase.	(38,250)	(38,250)	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/16/2015.	1.0723	12/09/2015.	1.0889	Closing Purchase.	(6,225)	(6,225)	0	0	0/0	125,000
ECZ5	17	2,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/16/2015.	1.0722	12/09/2015.	1.0889	Closing Purchase.	(35,487)	(35,487)	0	0	0/0	125,000
ECZ5	50	6,250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	12/09/2015.	1.0889	Closing Purchase.	196,250	196,250	0	0	0/0	125,000
ECZ5	8	1,000,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/22/2015.	1.1151	12/09/2015.	1.0889	Closing Purchase.	26,200	26,200	0	0	0/0	125,000
ECZ5	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/29/2015.	1.1247	12/09/2015.	1.0889	Closing Purchase.	31,325	31,325	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	10/15/2015.	1.1389	12/09/2015.	1.0889	Closing Purchase.	12,500	12,500	0	0	0/0	125,000
ECZ5	6	750,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	10/20/2015.	1.1350	12/09/2015.	1.0889	Closing Purchase.	34,575	34,575	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	10/22/2015.	1.1168	12/09/2015.	1.0889	Closing Purchase.	6,975	6,975	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	10/27/2015.	1.1048	12/09/2015.	1.0889	Closing Purchase.	5,963	5,963	0	0	0/0	125,000
ECZ5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0957	12/09/2015.	1.0889	Closing Purchase.	3,400	3,400	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0958	12/09/2015.	1.0889	Closing Purchase.	1,725	1,725	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0956	12/09/2015.	1.0889	Closing Purchase.	2,512	2,512	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0956	12/09/2015.	1.0889	Closing Purchase.	2,512	2,512	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0956	12/09/2015.	1.0889	Closing Purchase.	1,675	1,675	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0956	12/09/2015.	1.0889	Closing Purchase.	837	837	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0956	12/09/2015.	1.0889	Closing Purchase.	1,675	1,675	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0956	12/09/2015.	1.0889	Closing Purchase.	1,675	1,675	0	0	0/0	125,000
ECZ5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0956	12/09/2015.	1.0889	Closing Purchase.	3,350	3,350	0	0	0/0	125,000
ECZ5	15	1,875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/10/2015.	1.0705	12/09/2015.	1.0889	Closing Purchase.	(34,500)	(34,500)	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/13/2015.	1.0733	12/09/2015.	1.0889	Closing Purchase.	(1,950)	(1,950)	0	0	0/0	125,000
ECZ5	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/13/2015.	1.0732	12/09/2015.	1.0889	Closing Purchase.	(5,888)	(5,888)	0	0	0/0	125,000
ECZ5	4	500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/16/2015.	1.0725	12/09/2015.	1.0889	Closing Purchase.	(8,200)	(8,200)	0	0	0/0	125,000
ECZ5	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/24/2015.	1.0642	12/09/2015.	1.0889	Closing Purchase.	(15,438)	(15,438)	0	0	0/0	125,000
ECZ5	12	1,500,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	12/01/2015.	1.0613	12/09/2015.	1.0889	Closing Purchase.	(41,400)	(41,400)	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	1.1203	12/09/2015.	1.0889	Closing Purchase.	7,850	7,850	0	0	0/0	125,000
ECZ5	9	1,125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0947	12/09/2015.	1.0889	Closing Purchase.	6,525	6,525	0	0	0/0	125,000
ECZ5	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0947	12/09/2015.	1.0889	Closing Purchase.	5,075	5,075	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0947	12/09/2015.	1.0889	Closing Purchase.	725	725	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0947	12/09/2015.	1.0889	Closing Purchase.	725	725	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	1.0947	12/09/2015.	1.0889	Closing Purchase.	725	725	0	0	0/0	125,000
ECZ5	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/10/2015.	1.0699	12/09/2015.	1.0889	Closing Purchase.	(4,750)	(4,750)	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/13/2015.	1.0731	12/09/2015.	1.0889	Closing Purchase.	(1,975)	(1,975)	0	0	0/0	125,000
ECZ5	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	12/01/2015.	1.0616	12/09/2015.	1.0889	Closing Purchase.	(3,412)	(3,412)	0	0	0/0	125,000
ECH6	7	875,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	1.0915	12/15/2015.	1.0951	Closing Purchase.	(3,194)	(3,194)	0	0	0/0	125,000
ECH6	3	375,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	1.0915	12/17/2015.	1.0845	Closing Purchase.	2,606	2,606	0	0	0/0	125,000
ECH6	1	125,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	1.0915	12/17/2015.	1.0833	Closing Purchase.	1,025	1,025	0	0	0/0	125,000
ECH6	2	250,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	1.0915	12/30/2015.	1.0935	Closing Purchase.	(512)	(512)	0	0	0/0	125,000
ECH6	5	625,000	EURO FX CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	1.0915	12/30/2015.	1.0937	Closing Purchase.	(1,406)	(1,406)	0	0	0/0	125,000
ZH5	6	91	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,232.5000	01/09/2015.	6,443.0000	Closing Purchase.	(19,134)	(19,134)	0	0	0/0	15
ZH5	18	273	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,223.5000	01/09/2015.	6,428.5000	Closing Purchase.	(55,902)	(55,902)	0	0	0/0	15
ZH5	39	591	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,223.0000	01/09/2015.	6,447.0000	Closing Purchase.	(132,346)	(132,346)	0	0	0/0	15
ZH5	20	303	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,223.0000	01/09/2015.	6,446.0000	Closing Purchase.	(67,567)	(67,567)	0	0	0/0	15
ZH5	6	91	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,223.0000	01/09/2015.	6,445.5000	Closing Purchase.	(20,225)	(20,225)	0	0	0/0	15

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZH5	15	227	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,221.0000	01/09/2015.	6,427.0000	Closing Purchase.	(46,812)	(46,812)	0	0	0/0	15
ZH5	7	106	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,221.0000	01/20/2015.	6,546.5000	Closing Purchase.	(34,615)	(34,615)	0	0	0/0	15
ZH5	12	181	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,223.5000	01/22/2015.	6,734.5000	Closing Purchase.	(92,504)	(92,504)	0	0	0/0	15
ZH5	15	226	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,223.0000	01/22/2015.	6,746.5000	Closing Purchase.	(118,459)	(118,459)	0	0	0/0	15
ZH5	5	75	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,223.0000	01/22/2015.	6,748.5000	Closing Purchase.	(39,637)	(39,637)	0	0	0/0	15
ZH5	15	226	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,223.0000	01/22/2015.	6,749.0000	Closing Purchase.	(119,025)	(119,025)	0	0	0/0	15
ZH5	6	91	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,221.0000	01/22/2015.	6,729.5000	Closing Purchase.	(46,026)	(46,026)	0	0	0/0	15
ZH5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,221.0000	01/22/2015.	6,731.5000	Closing Purchase.	(15,402)	(15,402)	0	0	0/0	15
ZH5	7	105	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,232.5000	01/23/2015.	6,756.5000	Closing Purchase.	(55,114)	(55,114)	0	0	0/0	15
ZH5	8	120	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,223.5000	01/23/2015.	6,763.0000	Closing Purchase.	(64,850)	(64,850)	0	0	0/0	15
ZH5	7	105	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	01/23/2015.	6,763.0000	Closing Purchase.	(56,586)	(56,586)	0	0	0/0	15
ZH5	21	316	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,223.0000	01/23/2015.	6,767.0000	Closing Purchase.	(171,651)	(171,651)	0	0	0/0	15
ZH5	19	285	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,223.0000	01/23/2015.	6,768.0000	Closing Purchase.	(155,589)	(155,589)	0	0	0/0	15
ZH5	19	285	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,223.0000	01/23/2015.	6,768.5000	Closing Purchase.	(155,732)	(155,732)	0	0	0/0	15
ZH5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	01/23/2015.	6,768.5000	Closing Purchase.	(8,166)	(8,166)	0	0	0/0	15
ZH5	12	180	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,221.0000	01/23/2015.	6,754.5000	Closing Purchase.	(96,193)	(96,193)	0	0	0/0	15
ZH5	6	91	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,232.5000	01/27/2015.	6,743.5000	Closing Purchase.	(46,614)	(46,614)	0	0	0/0	15
ZH5	10	152	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	01/27/2015.	6,746.5000	Closing Purchase.	(79,286)	(79,286)	0	0	0/0	15
ZH5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	01/27/2015.	6,739.5000	Closing Purchase.	(7,822)	(7,822)	0	0	0/0	15
ZH5	34	517	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	01/27/2015.	6,741.5000	Closing Purchase.	(266,989)	(266,989)	0	0	0/0	15
ZH5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,217.5000	01/27/2015.	6,743.0000	Closing Purchase.	(7,989)	(7,989)	0	0	0/0	15
ZH5	5	76	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,221.0000	02/03/2015.	6,813.0000	Closing Purchase.	(44,736)	(44,736)	0	0	0/0	15
ZH5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,232.5000	02/04/2015.	6,769.0000	Closing Purchase.	(8,162)	(8,162)	0	0	0/0	15
ZH5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,232.5000	02/04/2015.	6,769.5000	Closing Purchase.	(24,510)	(24,510)	0	0	0/0	15
ZH5	20	304	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/04/2015.	6,780.0000	Closing Purchase.	(168,875)	(168,875)	0	0	0/0	15
ZH5	19	289	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/04/2015.	6,774.5000	Closing Purchase.	(158,842)	(158,842)	0	0	0/0	15
ZH5	19	289	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/04/2015.	6,778.5000	Closing Purchase.	(159,998)	(159,998)	0	0	0/0	15
ZH5	19	289	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/04/2015.	6,779.5000	Closing Purchase.	(160,287)	(160,287)	0	0	0/0	15
ZH5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/04/2015.	6,779.0000	Closing Purchase.	(25,286)	(25,286)	0	0	0/0	15
ZH5	9	137	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,221.0000	02/04/2015.	6,785.0000	Closing Purchase.	(77,226)	(77,226)	0	0	0/0	15
ZH5	8	122	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,221.0000	02/04/2015.	6,788.0000	Closing Purchase.	(69,011)	(69,011)	0	0	0/0	15
ZH5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/16/2014.	6,230.5000	02/04/2015.	6,788.0000	Closing Purchase.	(16,964)	(16,964)	0	0	0/0	15
ZH5	10	152	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/16/2014.	6,230.5000	02/04/2015.	6,787.5000	Closing Purchase.	(84,742)	(84,742)	0	0	0/0	15
ZH5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/16/2014.	6,230.5000	02/04/2015.	6,787.0000	Closing Purchase.	(16,933)	(16,933)	0	0	0/0	15
ZH5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/17/2014.	6,290.0000	02/04/2015.	6,787.0000	Closing Purchase.	(7,561)	(7,561)	0	0	0/0	15
ZH5	5	76	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/17/2014.	6,290.0000	02/05/2015.	6,804.5000	Closing Purchase.	(39,327)	(39,327)	0	0	0/0	15
ZH5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,232.5000	02/06/2015.	6,807.5000	Closing Purchase.	(26,336)	(26,336)	0	0	0/0	15
ZH5	15	229	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/06/2015.	6,797.5000	Closing Purchase.	(131,105)	(131,105)	0	0	0/0	15
ZH5	15	229	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/06/2015.	6,798.5000	Closing Purchase.	(131,334)	(131,334)	0	0	0/0	15
ZH5	15	229	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/06/2015.	6,798.0000	Closing Purchase.	(131,220)	(131,220)	0	0	0/0	15
ZH5	10	153	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/06/2015.	6,797.5000	Closing Purchase.	(87,404)	(87,404)	0	0	0/0	15
ZH5	9	137	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/17/2014.	6,290.0000	02/06/2015.	6,794.0000	Closing Purchase.	(69,251)	(69,251)	0	0	0/0	15
ZH5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/02/2015.	6,471.5000	02/06/2015.	6,794.0000	Closing Purchase.	(9,847)	(9,847)	0	0	0/0	15

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZH5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/16/2014.	6,253.0000	02/06/2015.	6,792.0000	Closing Purchase.	(8,229)	(8,229)	0	0	0/0	15
ZH5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/06/2015.	6,314.5000	02/06/2015.	6,792.0000	Closing Purchase.	(7,290)	(7,290)	0	0	0/0	15
ZH5	12	183	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/09/2015.	6,765.5000	Closing Purchase.	(98,860)	(98,860)	0	0	0/0	15
ZH5	20	305	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/09/2015.	6,763.5000	Closing Purchase.	(164,156)	(164,156)	0	0	0/0	15
ZH5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/02/2015.	6,473.5000	02/09/2015.	6,778.0000	Closing Purchase.	(9,282)	(9,282)	0	0	0/0	15
ZH5	13	198	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/02/2015.	6,471.5000	02/09/2015.	6,778.0000	Closing Purchase.	(60,732)	(60,732)	0	0	0/0	15
ZH5	8	122	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/11/2015.	6,748.0000	Closing Purchase.	(63,873)	(63,873)	0	0	0/0	15
ZH5	5	76	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/05/2015.	6,360.5000	02/11/2015.	6,743.0000	Closing Purchase.	(29,196)	(29,196)	0	0	0/0	15
ZH5	20	307	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/12/2015.	6,791.0000	Closing Purchase.	(173,949)	(173,949)	0	0	0/0	15
ZH5	4	61	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/05/2015.	6,360.5000	02/12/2015.	6,786.0000	Closing Purchase.	(26,154)	(26,154)	0	0	0/0	15
ZH5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,232.5000	02/13/2015.	6,831.5000	Closing Purchase.	(36,884)	(36,884)	0	0	0/0	15
ZH5	10	154	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/13/2015.	6,829.5000	Closing Purchase.	(93,057)	(93,057)	0	0	0/0	15
ZH5	10	154	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/13/2015.	6,831.0000	Closing Purchase.	(93,288)	(93,288)	0	0	0/0	15
ZH5	10	154	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/13/2015.	6,830.5000	Closing Purchase.	(93,211)	(93,211)	0	0	0/0	15
ZH5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/13/2015.	6,830.0000	Closing Purchase.	(37,253)	(37,253)	0	0	0/0	15
ZH5	6	92	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,226.5000	02/13/2015.	6,830.0000	Closing Purchase.	(55,742)	(55,742)	0	0	0/0	15
ZH5	5	77	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/06/2015.	6,317.5000	02/13/2015.	6,832.0000	Closing Purchase.	(39,601)	(39,601)	0	0	0/0	15
ZH5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/07/2015.	6,358.0000	02/13/2015.	6,829.5000	Closing Purchase.	(7,258)	(7,258)	0	0	0/0	15
ZH5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,232.5000	02/16/2015.	6,810.0000	Closing Purchase.	(17,763)	(17,763)	0	0	0/0	15
ZH5	15	231	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/16/2015.	6,812.0000	Closing Purchase.	(135,412)	(135,412)	0	0	0/0	15
ZH5	9	138	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,226.5000	02/16/2015.	6,810.5000	Closing Purchase.	(80,832)	(80,832)	0	0	0/0	15
ZH5	9	138	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,226.5000	02/16/2015.	6,810.0000	Closing Purchase.	(80,763)	(80,763)	0	0	0/0	15
ZH5	22	338	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,226.5000	02/16/2015.	6,809.0000	Closing Purchase.	(197,082)	(197,082)	0	0	0/0	15
ZH5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/06/2015.	6,323.5000	02/16/2015.	6,812.0000	Closing Purchase.	(30,051)	(30,051)	0	0	0/0	15
ZH5	6	92	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/06/2015.	6,317.5000	02/16/2015.	6,812.0000	Closing Purchase.	(45,629)	(45,629)	0	0	0/0	15
ZH5	15	232	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/18/2015.	6,845.5000	Closing Purchase.	(143,796)	(143,796)	0	0	0/0	15
ZH5	35	541	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,226.5000	02/18/2015.	6,844.0000	Closing Purchase.	(333,902)	(333,902)	0	0	0/0	15
ZH5	7	108	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/06/2015.	6,331.0000	02/18/2015.	6,847.5000	Closing Purchase.	(55,858)	(55,858)	0	0	0/0	15
ZH5	5	77	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/06/2015.	6,323.5000	02/18/2015.	6,847.5000	Closing Purchase.	(40,478)	(40,478)	0	0	0/0	15
ZH5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,232.5000	02/20/2015.	6,868.0000	Closing Purchase.	(19,537)	(19,537)	0	0	0/0	15
ZH5	6	92	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/20/2015.	6,874.0000	Closing Purchase.	(59,855)	(59,855)	0	0	0/0	15
ZH5	15	231	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,226.5000	02/20/2015.	6,872.0000	Closing Purchase.	(148,830)	(148,830)	0	0	0/0	15
ZH5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/06/2015.	6,331.0000	02/20/2015.	6,877.0000	Closing Purchase.	(25,178)	(25,178)	0	0	0/0	15
ZH5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/07/2015.	6,358.0000	02/20/2015.	6,877.0000	Closing Purchase.	(15,955)	(15,955)	0	0	0/0	15
ZH5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,232.5000	02/23/2015.	6,858.0000	Closing Purchase.	(19,330)	(19,330)	0	0	0/0	15
ZH5	5	77	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	02/23/2015.	6,859.0000	Closing Purchase.	(48,981)	(48,981)	0	0	0/0	15
ZH5	10	155	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,226.5000	02/23/2015.	6,857.5000	Closing Purchase.	(97,499)	(97,499)	0	0	0/0	15
ZH5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/07/2015.	6,358.0000	02/23/2015.	6,860.5000	Closing Purchase.	(15,529)	(15,529)	0	0	0/0	15
ZH5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,232.5000	02/25/2015.	6,886.0000	Closing Purchase.	(20,247)	(20,247)	0	0	0/0	15
ZH5	15	232	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,226.5000	02/27/2015.	6,927.5000	Closing Purchase.	(162,499)	(162,499)	0	0	0/0	15
ZH5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,232.5000	03/03/2015.	6,880.0000	Closing Purchase.	(9,953)	(9,953)	0	0	0/0	15
ZH5	4	61	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/07/2015.	6,358.0000	03/03/2015.	6,876.0000	Closing Purchase.	(31,849)	(31,849)	0	0	0/0	15
ZH5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/07/2015.	6,358.0000	03/09/2015.	6,852.0000	Closing Purchase.	(14,915)	(14,915)	0	0	0/0	15
ZH5	50	738	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,232.5000	03/13/2015.	6,741.5000	Closing Purchase.	(375,438)	(375,438)	0	0	0/0	15

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZH5	9	133	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/16/2014.	6,181.5000	03/13/2015.	6,741.5000	Closing Purchase.	(74,350)	(74,350)	0	0	0/0	15
ZH5	3	44	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/02/2015.	6,480.5000	03/13/2015.	6,741.5000	Closing Purchase.	(11,551)	(11,551)	0	0	0/0	15
ZH5	12	177	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/06/2015.	6,359.0000	03/13/2015.	6,741.5000	Closing Purchase.	(67,712)	(67,712)	0	0	0/0	15
ZH5	6	89	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/07/2015.	6,370.0000	03/13/2015.	6,741.5000	Closing Purchase.	(32,882)	(32,882)	0	0	0/0	15
ZH5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/15/2015.	6,418.0000	03/13/2015.	6,741.5000	Closing Purchase.	(9,545)	(9,545)	0	0	0/0	15
ZH5	3	44	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/16/2015.	6,477.0000	03/13/2015.	6,741.5000	Closing Purchase.	(11,706)	(11,706)	0	0	0/0	15
ZH5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/29/2015.	6,720.5000	03/13/2015.	6,741.5000	Closing Purchase.	(620)	(620)	0	0	0/0	15
ZH5	3	44	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	02/02/2015.	6,691.0000	03/13/2015.	6,741.5000	Closing Purchase.	(2,235)	(2,235)	0	0	0/0	15
ZH5	4	59	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	03/09/2015.	6,858.5000	03/13/2015.	6,741.5000	Closing Purchase.	6,904	6,904	0	0	0/0	15
ZH5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	03/10/2015.	6,766.5000	03/13/2015.	6,741.5000	Closing Purchase.	738	738	0	0	0/0	15
ZH5	77	1,136	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,225.0000	03/13/2015.	6,728.0000	Closing Purchase.	(571,360)	(571,360)	0	0	0/0	15
ZH5	20	295	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/16/2014.	6,211.5000	03/13/2015.	6,728.0000	Closing Purchase.	(152,388)	(152,388)	0	0	0/0	15
ZH5	13	192	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/17/2014.	6,286.5000	03/13/2015.	6,728.0000	Closing Purchase.	(84,669)	(84,669)	0	0	0/0	15
ZH5	10	148	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/02/2015.	6,466.0000	03/13/2015.	6,728.0000	Closing Purchase.	(38,650)	(38,650)	0	0	0/0	15
ZH5	15	221	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/05/2015.	6,364.0000	03/13/2015.	6,728.0000	Closing Purchase.	(80,546)	(80,546)	0	0	0/0	15
ZH5	26	384	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/06/2015.	6,331.5000	03/13/2015.	6,728.0000	Closing Purchase.	(152,078)	(152,078)	0	0	0/0	15
ZH5	19	280	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/06/2015.	6,330.0000	03/13/2015.	6,728.0000	Closing Purchase.	(111,555)	(111,555)	0	0	0/0	15
ZH5	35	516	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/07/2015.	6,366.0000	03/13/2015.	6,728.0000	Closing Purchase.	(186,908)	(186,908)	0	0	0/0	15
ZH5	17	251	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/15/2015.	6,423.0000	03/13/2015.	6,728.0000	Closing Purchase.	(76,489)	(76,489)	0	0	0/0	15
ZH5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/15/2015.	6,421.5000	03/13/2015.	6,728.0000	Closing Purchase.	(4,521)	(4,521)	0	0	0/0	15
ZH5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/15/2015.	6,421.0000	03/13/2015.	6,728.0000	Closing Purchase.	(9,058)	(9,058)	0	0	0/0	15
ZH5	25	369	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/16/2015.	6,483.5000	03/13/2015.	6,728.0000	Closing Purchase.	(90,172)	(90,172)	0	0	0/0	15
ZH5	10	148	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/29/2015.	6,738.0000	03/13/2015.	6,728.0000	Closing Purchase.	1,475	1,475	0	0	0/0	15
ZH5	22	325	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	02/02/2015.	6,709.0000	03/13/2015.	6,728.0000	Closing Purchase.	(6,166)	(6,166)	0	0	0/0	15
ZH5	200	2,950	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,226.5000	03/13/2015.	6,730.0000	Closing Purchase.	(1,485,526)	(1,485,526)	0	0	0/0	15
ZH5	79	1,165	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/15/2014.	6,226.5000	03/13/2015.	6,729.0000	Closing Purchase.	(585,618)	(585,618)	0	0	0/0	15
ZH5	17	251	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/16/2014.	6,200.5000	03/13/2015.	6,729.0000	Closing Purchase.	(132,539)	(132,539)	0	0	0/0	15
ZH5	19	280	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/16/2014.	6,201.5000	03/13/2015.	6,729.0000	Closing Purchase.	(147,852)	(147,852)	0	0	0/0	15
ZH5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/16/2014.	6,202.0000	03/13/2015.	6,729.0000	Closing Purchase.	(15,549)	(15,549)	0	0	0/0	15
ZH5	32	472	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/16/2014.	6,202.5000	03/13/2015.	6,729.0000	Closing Purchase.	(248,542)	(248,542)	0	0	0/0	15
ZH5	9	133	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/17/2014.	6,275.5000	03/13/2015.	6,729.0000	Closing Purchase.	(60,210)	(60,210)	0	0	0/0	15
ZH5	9	133	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/17/2014.	6,276.0000	03/13/2015.	6,729.0000	Closing Purchase.	(60,144)	(60,144)	0	0	0/0	15
ZH5	10	148	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/17/2014.	6,277.0000	03/13/2015.	6,729.0000	Closing Purchase.	(66,679)	(66,679)	0	0	0/0	15
ZH5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	12/17/2014.	6,278.0000	03/13/2015.	6,729.0000	Closing Purchase.	(13,306)	(13,306)	0	0	0/0	15
ZH5	20	295	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/02/2015.	6,475.0000	03/13/2015.	6,729.0000	Closing Purchase.	(74,940)	(74,940)	0	0	0/0	15
ZH5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/05/2015.	6,375.0000	03/13/2015.	6,729.0000	Closing Purchase.	(5,222)	(5,222)	0	0	0/0	15
ZH5	34	502	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/05/2015.	6,375.0000	03/13/2015.	6,728.0000	Closing Purchase.	(177,054)	(177,054)	0	0	0/0	15
ZH5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/06/2015.	6,348.0000	03/13/2015.	6,728.0000	Closing Purchase.	(11,212)	(11,212)	0	0	0/0	15
ZH5	23	339	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/06/2015.	6,342.0000	03/13/2015.	6,728.0000	Closing Purchase.	(130,968)	(130,968)	0	0	0/0	15
ZH5	45	664	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/06/2015.	6,337.5000	03/13/2015.	6,728.0000	Closing Purchase.	(259,230)	(259,230)	0	0	0/0	15
ZH5	24	354	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/06/2015.	6,330.0000	03/13/2015.	6,728.0000	Closing Purchase.	(140,911)	(140,911)	0	0	0/0	15
ZH5	26	384	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/06/2015.	6,329.0000	03/13/2015.	6,728.0000	Closing Purchase.	(153,037)	(153,037)	0	0	0/0	15
ZH5	7	103	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/07/2015.	6,375.0000	03/13/2015.	6,728.0000	Closing Purchase.	(36,452)	(36,452)	0	0	0/0	15

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZH5	20	295	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/07/2015.	6,374.5000	03/13/2015.	6,728.0000	Closing Purchase.	(104,297)	(104,297)	0	0	0/0	15
ZH5	19	280	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/07/2015.	6,374.0000	03/13/2015.	6,728.0000	Closing Purchase.	(99,222)	(99,222)	0	0	0/0	15
ZH5	39	575	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/07/2015.	6,373.5000	03/13/2015.	6,730.5000	Closing Purchase.	(205,392)	(205,392)	0	0	0/0	15
ZH5	11	162	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/15/2015.	6,416.5000	03/13/2015.	6,730.5000	Closing Purchase.	(50,953)	(50,953)	0	0	0/0	15
ZH5	39	575	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/15/2015.	6,415.5000	03/13/2015.	6,730.5000	Closing Purchase.	(181,228)	(181,228)	0	0	0/0	15
ZH5	31	457	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/16/2015.	6,478.5000	03/13/2015.	6,730.5000	Closing Purchase.	(115,243)	(115,243)	0	0	0/0	15
ZH5	29	428	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/16/2015.	6,478.0000	03/13/2015.	6,730.5000	Closing Purchase.	(108,022)	(108,022)	0	0	0/0	15
ZH5	30	443	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/29/2015.	6,730.0000	03/13/2015.	6,730.5000	Closing Purchase.	(221)	(221)	0	0	0/0	15
ZH5	19	280	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	02/02/2015.	6,700.0000	03/13/2015.	6,730.5000	Closing Purchase.	(8,549)	(8,549)	0	0	0/0	15
ZH5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	02/02/2015.	6,699.5000	03/13/2015.	6,730.5000	Closing Purchase.	(915)	(915)	0	0	0/0	15
ZH5	20	295	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	02/02/2015.	6,699.5000	03/13/2015.	6,728.5000	Closing Purchase.	(8,556)	(8,556)	0	0	0/0	15
ZH5	19	280	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	02/02/2015.	6,699.0000	03/13/2015.	6,728.5000	Closing Purchase.	(8,269)	(8,269)	0	0	0/0	15
ZH5	30	443	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	03/10/2015.	6,763.0000	03/13/2015.	6,728.5000	Closing Purchase.	15,268	15,268	0	0	0/0	15
ZH5	18	266	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/07/2015.	6,361.0000	03/13/2015.	6,725.0000	Closing Purchase.	(96,655)	(96,655)	0	0	0/0	15
ZH5	5	74	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/07/2015.	6,358.5000	03/13/2015.	6,725.0000	Closing Purchase.	(27,033)	(27,033)	0	0	0/0	15
ZH5	3	44	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/14/2015.	6,341.0000	03/13/2015.	6,725.0000	Closing Purchase.	(16,994)	(16,994)	0	0	0/0	15
ZH5	13	192	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/15/2015.	6,417.0000	03/13/2015.	6,725.0000	Closing Purchase.	(59,067)	(59,067)	0	0	0/0	15
ZH5	8	118	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/16/2015.	6,482.5000	03/13/2015.	6,725.0000	Closing Purchase.	(28,619)	(28,619)	0	0	0/0	15
ZH5	12	177	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/16/2015.	6,481.0000	03/13/2015.	6,725.0000	Closing Purchase.	(43,194)	(43,194)	0	0	0/0	15
ZH5	20	295	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/29/2015.	6,744.0000	03/13/2015.	6,725.0000	Closing Purchase.	5,606	5,606	0	0	0/0	15
ZH5	22	325	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	02/02/2015.	6,708.5000	03/13/2015.	6,725.0000	Closing Purchase.	(5,355)	(5,355)	0	0	0/0	15
ZH5	3	44	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	02/25/2015.	6,887.5000	03/13/2015.	6,725.0000	Closing Purchase.	7,192	7,192	0	0	0/0	15
ZH5	4	59	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	02/26/2015.	6,919.0000	03/13/2015.	6,725.0000	Closing Purchase.	11,448	11,448	0	0	0/0	15
ZH5	3	44	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	03/02/2015.	6,906.0000	03/13/2015.	6,725.0000	Closing Purchase.	8,010	8,010	0	0	0/0	15
ZH5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/16/2015.	6,482.0000	03/13/2015.	6,721.5000	Closing Purchase.	(3,533)	(3,533)	0	0	0/0	15
ZH5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	01/29/2015.	6,748.0000	03/13/2015.	6,721.5000	Closing Purchase.	391	391	0	0	0/0	15
ZH5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	LIF	02/02/2015.	6,712.5000	03/13/2015.	6,721.5000	Closing Purchase.	(133)	(133)	0	0	0/0	15
ZM5	6	88	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,630.0000	03/19/2015.	6,895.0000	Closing Purchase.	(23,417)	(23,417)	0	0	0/0	15
ZM5	4	60	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,630.0000	03/23/2015.	6,961.5000	Closing Purchase.	(19,802)	(19,802)	0	0	0/0	15
ZM5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,683.0000	03/23/2015.	6,962.0000	Closing Purchase.	(8,333)	(8,333)	0	0	0/0	15
ZM5	5	75	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,632.5000	03/23/2015.	6,977.0000	Closing Purchase.	(25,724)	(25,724)	0	0	0/0	15
ZM5	11	164	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,632.5000	03/23/2015.	6,977.5000	Closing Purchase.	(56,675)	(56,675)	0	0	0/0	15
ZM5	10	149	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,632.5000	03/23/2015.	6,978.0000	Closing Purchase.	(51,597)	(51,597)	0	0	0/0	15
ZM5	5	75	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,632.5000	03/23/2015.	6,978.5000	Closing Purchase.	(25,836)	(25,836)	0	0	0/0	15
ZM5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,632.5000	03/23/2015.	6,979.0000	Closing Purchase.	(10,349)	(10,349)	0	0	0/0	15
ZM5	7	105	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,633.0000	03/23/2015.	6,979.0000	Closing Purchase.	(36,170)	(36,170)	0	0	0/0	15
ZM5	5	73	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,627.5000	04/10/2015.	7,023.0000	Closing Purchase.	(28,977)	(28,977)	0	0	0/0	15
ZM5	2	29	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,683.0000	04/13/2015.	7,011.0000	Closing Purchase.	(9,605)	(9,605)	0	0	0/0	15
ZM5	3	44	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,633.0000	04/13/2015.	7,012.0000	Closing Purchase.	(16,647)	(16,647)	0	0	0/0	15
ZM5	22	322	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,633.0000	04/13/2015.	7,013.0000	Closing Purchase.	(122,403)	(122,403)	0	0	0/0	15
ZM5	5	73	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,633.0000	04/13/2015.	7,013.5000	Closing Purchase.	(27,855)	(27,855)	0	0	0/0	15
ZM5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,683.0000	04/14/2015.	7,015.5000	Closing Purchase.	(9,835)	(9,835)	0	0	0/0	15
ZM5	3	45	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,683.0000	04/16/2015.	7,019.0000	Closing Purchase.	(15,019)	(15,019)	0	0	0/0	15
ZM5	8	119	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,635.0000	04/16/2015.	7,016.0000	Closing Purchase.	(45,414)	(45,414)	0	0	0/0	15

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZM5	6	89	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,633.0000	04/16/2015.	7,016.0000	Closing Purchase.	(34,239)	(34,239)	0	0	0/0	15
ZM5	3	45	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,633.0000	04/16/2015.	7,017.0000	Closing Purchase.	(17,164)	(17,164)	0	0	0/0	15
ZM5	15	223	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,633.5000	04/16/2015.	7,017.0000	Closing Purchase.	(85,709)	(85,709)	0	0	0/0	15
ZM5	6	89	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,633.5000	04/16/2015.	7,017.5000	Closing Purchase.	(34,328)	(34,328)	0	0	0/0	15
ZM5	15	223	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	04/16/2015.	7,017.5000	Closing Purchase.	(77,887)	(77,887)	0	0	0/0	15
ZM5	8	120	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,635.0000	04/23/2015.	7,008.0000	Closing Purchase.	(44,921)	(44,921)	0	0	0/0	15
ZM5	5	75	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,627.5000	04/23/2015.	7,007.0000	Closing Purchase.	(28,565)	(28,565)	0	0	0/0	15
ZM5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,683.0000	04/24/2015.	7,035.0000	Closing Purchase.	(10,676)	(10,676)	0	0	0/0	15
ZM5	3	45	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	04/24/2015.	7,030.5000	Closing Purchase.	(16,446)	(16,446)	0	0	0/0	15
ZM5	21	318	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	04/24/2015.	7,031.0000	Closing Purchase.	(115,284)	(115,284)	0	0	0/0	15
ZM5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	04/24/2015.	7,031.5000	Closing Purchase.	(5,497)	(5,497)	0	0	0/0	15
ZM5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,635.0000	04/29/2015.	6,941.5000	Closing Purchase.	(18,947)	(18,947)	0	0	0/0	15
ZM5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/12/2015.	6,704.0000	04/29/2015.	6,941.5000	Closing Purchase.	(14,682)	(14,682)	0	0	0/0	15
ZM5	5	77	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,627.5000	04/29/2015.	6,939.5000	Closing Purchase.	(24,109)	(24,109)	0	0	0/0	15
ZM5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,683.0000	05/11/2015.	7,015.5000	Closing Purchase.	(5,174)	(5,174)	0	0	0/0	16
ZM5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,683.0000	05/11/2015.	7,016.0000	Closing Purchase.	(5,182)	(5,182)	0	0	0/0	16
ZM5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	05/11/2015.	7,012.0000	Closing Purchase.	(5,338)	(5,338)	0	0	0/0	16
ZM5	11	171	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	05/11/2015.	7,012.5000	Closing Purchase.	(58,799)	(58,799)	0	0	0/0	16
ZM5	5	78	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	05/11/2015.	7,013.0000	Closing Purchase.	(26,766)	(26,766)	0	0	0/0	16
ZM5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	05/11/2015.	7,013.5000	Closing Purchase.	(10,722)	(10,722)	0	0	0/0	16
ZM5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	05/11/2015.	7,014.0000	Closing Purchase.	(5,369)	(5,369)	0	0	0/0	16
ZM5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/12/2015.	6,704.0000	05/12/2015.	6,906.5000	Closing Purchase.	(3,172)	(3,172)	0	0	0/0	16
ZM5	5	78	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	05/12/2015.	6,906.5000	Closing Purchase.	(18,600)	(18,600)	0	0	0/0	16
ZM5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	05/12/2015.	6,907.5000	Closing Purchase.	(11,207)	(11,207)	0	0	0/0	16
ZM5	6	94	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	05/12/2015.	6,908.0000	Closing Purchase.	(22,461)	(22,461)	0	0	0/0	16
ZM5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,627.5000	05/12/2015.	6,908.5000	Closing Purchase.	(4,401)	(4,401)	0	0	0/0	16
ZM5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,627.5000	05/12/2015.	6,909.5000	Closing Purchase.	(13,251)	(13,251)	0	0	0/0	16
ZM5	2	32	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	05/15/2015.	6,934.0000	Closing Purchase.	(8,370)	(8,370)	0	0	0/0	16
ZM5	2	32	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	05/15/2015.	6,933.5000	Closing Purchase.	(8,354)	(8,354)	0	0	0/0	16
ZM5	4	63	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	05/15/2015.	6,935.5000	Closing Purchase.	(16,834)	(16,834)	0	0	0/0	16
ZM5	12	190	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	05/15/2015.	6,936.0000	Closing Purchase.	(50,598)	(50,598)	0	0	0/0	16
ZM5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/11/2015.	6,628.5000	05/20/2015.	6,994.0000	Closing Purchase.	(17,057)	(17,057)	0	0	0/0	16
ZM5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/12/2015.	6,700.0000	05/20/2015.	6,994.0000	Closing Purchase.	(9,147)	(9,147)	0	0	0/0	16
ZM5	83	1,292	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,683.0000	06/12/2015.	6,802.0000	Closing Purchase.	(153,775)	(153,775)	0	0	0/0	16
ZM5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/26/2015.	6,846.5000	06/12/2015.	6,802.0000	Closing Purchase.	1,386	1,386	0	0	0/0	16
ZM5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/27/2015.	6,806.0000	06/12/2015.	6,802.0000	Closing Purchase.	187	187	0	0	0/0	16
ZM5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/01/2015.	6,948.5000	06/12/2015.	6,802.0000	Closing Purchase.	6,843	6,843	0	0	0/0	16
ZM5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/01/2015.	6,949.0000	06/12/2015.	6,802.0000	Closing Purchase.	4,577	4,577	0	0	0/0	16
ZM5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/06/2015.	6,902.5000	06/12/2015.	6,802.0000	Closing Purchase.	4,694	4,694	0	0	0/0	16
ZM5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/27/2015.	7,028.0000	06/12/2015.	6,802.0000	Closing Purchase.	10,556	10,556	0	0	0/0	16
ZM5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/27/2015.	7,028.5000	06/12/2015.	6,802.0000	Closing Purchase.	3,526	3,526	0	0	0/0	16
ZM5	5	78	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	06/05/2015.	6,805.0000	06/12/2015.	6,802.0000	Closing Purchase.	234	234	0	0	0/0	16
ZM5	5	78	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	06/09/2015.	6,751.0000	06/12/2015.	6,802.0000	Closing Purchase.	(3,970)	(3,970)	0	0	0/0	16
ZM5	278	4,328	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	06/12/2015.	6,799.5000	Closing Purchase.	(564,828)	(564,828)	0	0	0/0	16

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZM5	10	156	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/18/2015.	6,860.0000	06/12/2015.	6,799.5000	Closing Purchase.	9,419	9,419	0	0	0/0	16
ZM5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/26/2015.	6,831.5000	06/12/2015.	6,799.5000	Closing Purchase.	1,993	1,993	0	0	0/0	16
ZM5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/26/2015.	6,832.0000	06/12/2015.	6,799.5000	Closing Purchase.	506	506	0	0	0/0	16
ZM5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/26/2015.	6,833.5000	06/12/2015.	6,799.5000	Closing Purchase.	1,059	1,059	0	0	0/0	16
ZM5	120	1,868	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.0000	06/12/2015.	6,805.5000	Closing Purchase.	(255,020)	(255,020)	0	0	0/0	16
ZM5	69	1,074	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,669.5000	06/12/2015.	6,805.5000	Closing Purchase.	(146,100)	(146,100)	0	0	0/0	16
ZM5	200	3,114	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,670.0000	06/12/2015.	6,805.5000	Closing Purchase.	(421,920)	(421,920)	0	0	0/0	16
ZM5	200	3,114	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,671.0000	06/12/2015.	6,805.5000	Closing Purchase.	(418,806)	(418,806)	0	0	0/0	16
ZM5	200	3,114	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,671.5000	06/12/2015.	6,805.5000	Closing Purchase.	(417,249)	(417,249)	0	0	0/0	16
ZM5	25	389	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/26/2015.	6,836.0000	06/12/2015.	6,805.5000	Closing Purchase.	11,871	11,871	0	0	0/0	16
ZM5	20	311	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/30/2015.	6,843.5000	06/12/2015.	6,805.5000	Closing Purchase.	11,832	11,832	0	0	0/0	16
ZM5	9	140	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/01/2015.	6,949.0000	06/12/2015.	6,805.5000	Closing Purchase.	20,107	20,107	0	0	0/0	16
ZM5	18	280	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/01/2015.	6,949.5000	06/12/2015.	6,805.5000	Closing Purchase.	40,355	40,355	0	0	0/0	16
ZM5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/01/2015.	6,950.0000	06/12/2015.	6,805.5000	Closing Purchase.	6,749	6,749	0	0	0/0	16
ZM5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/01/2015.	6,951.0000	06/12/2015.	6,805.5000	Closing Purchase.	9,061	9,061	0	0	0/0	16
ZM5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/01/2015.	6,951.5000	06/12/2015.	6,805.5000	Closing Purchase.	2,273	2,273	0	0	0/0	16
ZM5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/27/2015.	7,039.0000	06/12/2015.	6,805.5000	Closing Purchase.	7,271	7,271	0	0	0/0	16
ZM5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/27/2015.	7,038.0000	06/12/2015.	6,805.5000	Closing Purchase.	10,859	10,859	0	0	0/0	16
ZM5	5	78	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/27/2015.	7,038.5000	06/12/2015.	6,805.5000	Closing Purchase.	18,138	18,138	0	0	0/0	16
ZM5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/27/2015.	7,037.5000	06/12/2015.	6,805.5000	Closing Purchase.	7,224	7,224	0	0	0/0	16
ZM5	18	280	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/27/2015.	7,037.0000	06/12/2015.	6,805.5000	Closing Purchase.	64,876	64,876	0	0	0/0	16
ZM5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	06/09/2015.	6,746.5000	06/12/2015.	6,805.5000	Closing Purchase.	(1,837)	(1,837)	0	0	0/0	16
ZM5	18	280	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	06/09/2015.	6,746.0000	06/12/2015.	6,805.5000	Closing Purchase.	(16,674)	(16,674)	0	0	0/0	16
ZM5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/12/2015.	6,700.5000	06/12/2015.	6,799.5000	Closing Purchase.	(4,624)	(4,624)	0	0	0/0	16
ZM5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/12/2015.	6,700.0000	06/12/2015.	6,799.5000	Closing Purchase.	(3,098)	(3,098)	0	0	0/0	16
ZM5	111	1,728	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,666.0000	06/12/2015.	6,799.5000	Closing Purchase.	(230,709)	(230,709)	0	0	0/0	16
ZM5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/18/2015.	6,868.0000	06/12/2015.	6,799.5000	Closing Purchase.	3,199	3,199	0	0	0/0	16
ZM5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/18/2015.	6,867.0000	06/12/2015.	6,799.5000	Closing Purchase.	2,102	2,102	0	0	0/0	16
ZM5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/19/2015.	6,902.5000	06/12/2015.	6,799.5000	Closing Purchase.	1,604	1,604	0	0	0/0	16
ZM5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/19/2015.	6,903.5000	06/12/2015.	6,799.5000	Closing Purchase.	4,858	4,858	0	0	0/0	16
ZM5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/19/2015.	6,904.5000	06/12/2015.	6,799.5000	Closing Purchase.	1,635	1,635	0	0	0/0	16
ZM5	5	78	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/26/2015.	6,827.0000	06/12/2015.	6,799.5000	Closing Purchase.	2,141	2,141	0	0	0/0	16
ZM5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/26/2015.	6,828.0000	06/12/2015.	6,799.5000	Closing Purchase.	1,775	1,775	0	0	0/0	16
ZM5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/30/2015.	6,846.5000	06/12/2015.	6,799.5000	Closing Purchase.	732	732	0	0	0/0	16
ZM5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/30/2015.	6,846.0000	06/12/2015.	6,799.5000	Closing Purchase.	1,448	1,448	0	0	0/0	16
ZM5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/01/2015.	6,952.0000	06/12/2015.	6,799.5000	Closing Purchase.	2,374	2,374	0	0	0/0	16
ZM5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/01/2015.	6,952.5000	06/12/2015.	6,799.5000	Closing Purchase.	2,382	2,382	0	0	0/0	16
ZM5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/01/2015.	6,953.0000	06/12/2015.	6,799.5000	Closing Purchase.	2,390	2,390	0	0	0/0	16
ZM5	5	78	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	05/27/2015.	7,037.0000	06/12/2015.	6,799.5000	Closing Purchase.	18,488	18,488	0	0	0/0	16
ZM5	8	125	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	06/09/2015.	6,748.0000	06/12/2015.	6,799.5000	Closing Purchase.	(6,414)	(6,414)	0	0	0/0	16
ZM5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/13/2015.	6,662.5000	06/12/2015.	6,800.0000	Closing Purchase.	(6,422)	(6,422)	0	0	0/0	16
ZM5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	06/22/2015.	LIF	03/26/2015.	6,828.5000	06/12/2015.	6,800.0000	Closing Purchase.	444	444	0	0	0/0	16
ZU5	2	32	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,751.5000	06/23/2015.	6,794.5000	Closing Purchase.	(1,356)	(1,356)	0	0	0/0	16

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZU5	4	63	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	06/23/2015.	6,798.0000	Closing Purchase.	(3,090)	(3,090)	0	0	0/0	16
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	07/01/2015.	6,571.5000	Closing Purchase.	5,553	5,553	0	0	0/0	16
ZU5	6	94	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	07/01/2015.	6,572.0000	Closing Purchase.	16,612	16,612	0	0	0/0	16
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	07/01/2015.	6,572.5000	Closing Purchase.	5,522	5,522	0	0	0/0	16
ZU5	10	156	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,755.0000	07/01/2015.	6,574.5000	Closing Purchase.	28,234	28,234	0	0	0/0	16
ZU5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,755.0000	07/01/2015.	6,575.0000	Closing Purchase.	8,447	8,447	0	0	0/0	16
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,755.0000	07/01/2015.	6,575.5000	Closing Purchase.	5,615	5,615	0	0	0/0	16
ZU5	4	63	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,755.0000	07/01/2015.	6,576.0000	Closing Purchase.	11,200	11,200	0	0	0/0	16
ZU5	6	94	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,755.0000	07/01/2015.	6,576.5000	Closing Purchase.	16,753	16,753	0	0	0/0	16
ZU5	6	94	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	07/01/2015.	6,565.0000	Closing Purchase.	17,269	17,269	0	0	0/0	16
ZU5	4	63	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	07/01/2015.	6,566.5000	Closing Purchase.	11,419	11,419	0	0	0/0	16
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.5000	07/01/2015.	6,569.0000	Closing Purchase.	5,647	5,647	0	0	0/0	16
ZU5	5	78	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	07/02/2015.	6,585.0000	Closing Purchase.	12,771	12,771	0	0	0/0	16
ZU5	12	187	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,755.0000	07/02/2015.	6,583.0000	Closing Purchase.	32,145	32,145	0	0	0/0	16
ZU5	12	187	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,755.0000	07/02/2015.	6,583.5000	Closing Purchase.	32,051	32,051	0	0	0/0	16
ZU5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,755.0000	07/02/2015.	6,584.5000	Closing Purchase.	7,966	7,966	0	0	0/0	16
ZU5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,755.0000	07/02/2015.	6,585.5000	Closing Purchase.	7,919	7,919	0	0	0/0	16
ZU5	6	92	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	07/08/2015.	6,434.0000	Closing Purchase.	29,049	29,049	0	0	0/0	15
ZU5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,751.5000	07/13/2015.	6,676.0000	Closing Purchase.	1,173	1,173	0	0	0/0	16
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,751.5000	07/13/2015.	6,676.5000	Closing Purchase.	2,331	2,331	0	0	0/0	16
ZU5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,751.5000	07/13/2015.	6,677.0000	Closing Purchase.	1,158	1,158	0	0	0/0	16
ZU5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	07/14/2015.	6,700.0000	Closing Purchase.	3,054	3,054	0	0	0/0	16
ZU5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	07/14/2015.	6,700.5000	Closing Purchase.	756	756	0	0	0/0	16
ZU5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,751.5000	07/15/2015.	6,704.5000	Closing Purchase.	2,203	2,203	0	0	0/0	16
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,751.5000	07/17/2015.	6,714.5000	Closing Purchase.	1,153	1,153	0	0	0/0	16
ZU5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,751.5000	07/17/2015.	6,714.0000	Closing Purchase.	1,753	1,753	0	0	0/0	16
ZU5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,751.5000	08/04/2015.	6,630.0000	Closing Purchase.	1,898	1,898	0	0	0/0	16
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,751.5000	08/04/2015.	6,630.5000	Closing Purchase.	3,780	3,780	0	0	0/0	16
ZU5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	08/18/2015.	6,526.0000	Closing Purchase.	10,506	10,506	0	0	0/0	16
ZU5	10	154	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	08/27/2015.	6,173.0000	Closing Purchase.	88,969	88,969	0	0	0/0	15
ZU5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,751.5000	08/28/2015.	6,199.5000	Closing Purchase.	33,981	33,981	0	0	0/0	15
ZU5	6	92	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,751.5000	08/28/2015.	6,200.0000	Closing Purchase.	50,926	50,926	0	0	0/0	15
ZU5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	08/28/2015.	6,208.5000	Closing Purchase.	33,273	33,273	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	08/28/2015.	6,209.5000	Closing Purchase.	24,909	24,909	0	0	0/0	15
ZU5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	08/28/2015.	6,210.0000	Closing Purchase.	33,181	33,181	0	0	0/0	15
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	08/28/2015.	6,210.5000	Closing Purchase.	16,575	16,575	0	0	0/0	15
ZU5	7	108	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	08/28/2015.	6,211.0000	Closing Purchase.	57,959	57,959	0	0	0/0	15
ZU5	17	262	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,755.0000	08/28/2015.	6,206.0000	Closing Purchase.	143,635	143,635	0	0	0/0	15
ZU5	7	108	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,755.0000	08/28/2015.	6,206.5000	Closing Purchase.	59,090	59,090	0	0	0/0	15
ZU5	24	369	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,755.0000	08/28/2015.	6,207.0000	Closing Purchase.	202,409	202,409	0	0	0/0	15
ZU5	9	139	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,755.0000	08/28/2015.	6,208.0000	Closing Purchase.	75,765	75,765	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,755.0000	08/28/2015.	6,209.0000	Closing Purchase.	25,209	25,209	0	0	0/0	15
ZU5	8	123	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	08/28/2015.	6,216.0000	Closing Purchase.	65,623	65,623	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.5000	08/28/2015.	6,220.0000	Closing Purchase.	8,149	8,149	0	0	0/0	15

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	09/01/2015.	6,059.5000	Closing Purchase.	21,161	21,161	0	0	0/0	15
ZU5	9	138	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	09/01/2015.	6,060.0000	Closing Purchase.	95,154	95,154	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	09/01/2015.	6,060.5000	Closing Purchase.	10,565	10,565	0	0	0/0	15
ZU5	7	108	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	09/08/2015.	6,136.5000	Closing Purchase.	66,045	66,045	0	0	0/0	15
ZU5	5	77	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	09/09/2015.	6,218.5000	Closing Purchase.	40,761	40,761	0	0	0/0	15
ZU5	83	1,279	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,751.5000	09/14/2015.	6,072.5000	Closing Purchase.	868,405	868,405	0	0	0/0	15
ZU5	6	92	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,501.0000	09/14/2015.	6,072.5000	Closing Purchase.	39,617	39,617	0	0	0/0	15
ZU5	8	123	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,501.5000	09/14/2015.	6,072.5000	Closing Purchase.	52,884	52,884	0	0	0/0	15
ZU5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/07/2015.	6,393.0000	09/14/2015.	6,072.5000	Closing Purchase.	19,754	19,754	0	0	0/0	15
ZU5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/09/2015.	6,527.5000	09/14/2015.	6,072.5000	Closing Purchase.	28,044	28,044	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/27/2015.	6,466.0000	09/14/2015.	6,072.5000	Closing Purchase.	6,063	6,063	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/27/2015.	6,465.0000	09/14/2015.	6,072.5000	Closing Purchase.	6,048	6,048	0	0	0/0	15
ZU5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/27/2015.	6,464.5000	09/14/2015.	6,072.5000	Closing Purchase.	24,161	24,161	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/28/2015.	6,475.0000	09/14/2015.	6,072.5000	Closing Purchase.	6,202	6,202	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/28/2015.	6,475.5000	09/14/2015.	6,072.5000	Closing Purchase.	6,210	6,210	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/28/2015.	6,476.0000	09/14/2015.	6,072.5000	Closing Purchase.	18,653	18,653	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/28/2015.	6,476.5000	09/14/2015.	6,072.5000	Closing Purchase.	18,676	18,676	0	0	0/0	15
ZU5	6	92	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/20/2015.	6,375.0000	09/14/2015.	6,072.5000	Closing Purchase.	27,967	27,967	0	0	0/0	15
ZU5	10	154	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/21/2015.	6,235.5000	09/14/2015.	6,072.5000	Closing Purchase.	25,117	25,117	0	0	0/0	15
ZU5	6	92	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/24/2015.	5,860.5000	09/14/2015.	6,072.5000	Closing Purchase.	(19,600)	(19,600)	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/24/2015.	5,861.0000	09/14/2015.	6,072.5000	Closing Purchase.	(9,777)	(9,777)	0	0	0/0	15
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/24/2015.	5,861.5000	09/14/2015.	6,072.5000	Closing Purchase.	(6,503)	(6,503)	0	0	0/0	15
ZU5	6	92	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/24/2015.	5,862.0000	09/14/2015.	6,072.5000	Closing Purchase.	(19,462)	(19,462)	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/24/2015.	5,862.5000	09/14/2015.	6,072.5000	Closing Purchase.	(9,708)	(9,708)	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/25/2015.	6,039.5000	09/14/2015.	6,072.5000	Closing Purchase.	(509)	(509)	0	0	0/0	15
ZU5	16	247	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/25/2015.	6,039.0000	09/14/2015.	6,072.5000	Closing Purchase.	(8,259)	(8,259)	0	0	0/0	15
ZU5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	6,009.0000	09/14/2015.	6,072.5000	Closing Purchase.	(3,914)	(3,914)	0	0	0/0	15
ZU5	260	4,006	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	09/14/2015.	6,088.0000	Closing Purchase.	2,648,191	2,648,191	0	0	0/0	15
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,508.5000	09/14/2015.	6,088.0000	Closing Purchase.	12,959	12,959	0	0	0/0	15
ZU5	5	77	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,509.0000	09/14/2015.	6,088.0000	Closing Purchase.	32,436	32,436	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,509.5000	09/14/2015.	6,088.0000	Closing Purchase.	19,485	19,485	0	0	0/0	15
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,510.0000	09/14/2015.	6,088.0000	Closing Purchase.	13,005	13,005	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/27/2015.	6,462.5000	09/14/2015.	6,088.0000	Closing Purchase.	17,312	17,312	0	0	0/0	15
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/27/2015.	6,461.5000	09/14/2015.	6,088.0000	Closing Purchase.	11,511	11,511	0	0	0/0	15
ZU5	10	154	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/28/2015.	6,494.5000	09/14/2015.	6,088.0000	Closing Purchase.	62,638	62,638	0	0	0/0	15
ZU5	5	77	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/10/2015.	6,682.5000	09/14/2015.	6,088.0000	Closing Purchase.	45,803	45,803	0	0	0/0	15
ZU5	11	169	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/21/2015.	6,214.0000	09/14/2015.	6,088.0000	Closing Purchase.	21,357	21,357	0	0	0/0	15
ZU5	7	108	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/21/2015.	6,214.5000	09/14/2015.	6,088.0000	Closing Purchase.	13,645	13,645	0	0	0/0	15
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/21/2015.	6,215.0000	09/14/2015.	6,088.0000	Closing Purchase.	3,914	3,914	0	0	0/0	15
ZU5	9	139	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/24/2015.	5,920.0000	09/14/2015.	6,088.0000	Closing Purchase.	(23,298)	(23,298)	0	0	0/0	15
ZU5	16	247	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/24/2015.	5,920.5000	09/14/2015.	6,088.0000	Closing Purchase.	(41,296)	(41,296)	0	0	0/0	15
ZU5	8	123	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/24/2015.	5,921.0000	09/14/2015.	6,088.0000	Closing Purchase.	(20,586)	(20,586)	0	0	0/0	15
ZU5	12	185	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/25/2015.	6,083.5000	09/14/2015.	6,088.0000	Closing Purchase.	(832)	(832)	0	0	0/0	15
ZU5	16	247	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/25/2015.	6,084.0000	09/14/2015.	6,088.0000	Closing Purchase.	(986)	(986)	0	0	0/0	15

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	5,945.0000	09/14/2015.	6,088.0000	Closing Purchase.	(2,203)	(2,203)	0	0	0/0	15
ZU5	5	77	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	5,945.5000	09/14/2015.	6,088.0000	Closing Purchase.	(10,979)	(10,979)	0	0	0/0	15
ZU5	6	92	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	5,947.0000	09/14/2015.	6,088.0000	Closing Purchase.	(13,036)	(13,036)	0	0	0/0	15
ZU5	804	12,389	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,755.0000	09/14/2015.	6,079.0000	Closing Purchase.	8,374,853	8,374,853	0	0	0/0	15
ZU5	11	169	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,506.5000	09/14/2015.	6,079.0000	Closing Purchase.	72,461	72,461	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,502.5000	09/14/2015.	6,079.0000	Closing Purchase.	19,577	19,577	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,503.5000	09/14/2015.	6,079.0000	Closing Purchase.	6,541	6,541	0	0	0/0	15
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,504.0000	09/14/2015.	6,079.0000	Closing Purchase.	13,098	13,098	0	0	0/0	15
ZU5	8	123	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,504.5000	09/14/2015.	6,079.0000	Closing Purchase.	52,452	52,452	0	0	0/0	15
ZU5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,505.0000	09/14/2015.	6,079.0000	Closing Purchase.	26,257	26,257	0	0	0/0	15
ZU5	18	277	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,506.0000	09/14/2015.	6,079.0000	Closing Purchase.	118,434	118,434	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,507.0000	09/14/2015.	6,079.0000	Closing Purchase.	6,595	6,595	0	0	0/0	15
ZU5	19	293	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,509.0000	09/14/2015.	6,079.0000	Closing Purchase.	125,892	125,892	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,503.0000	09/14/2015.	6,079.0000	Closing Purchase.	19,600	19,600	0	0	0/0	15
ZU5	7	108	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/28/2015.	6,486.5000	09/14/2015.	6,079.0000	Closing Purchase.	43,954	43,954	0	0	0/0	15
ZU5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/28/2015.	6,487.0000	09/14/2015.	6,079.0000	Closing Purchase.	25,147	25,147	0	0	0/0	15
ZU5	13	200	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/28/2015.	6,487.5000	09/14/2015.	6,079.0000	Closing Purchase.	81,829	81,829	0	0	0/0	15
ZU5	14	216	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/28/2015.	6,488.0000	09/14/2015.	6,079.0000	Closing Purchase.	88,232	88,232	0	0	0/0	15
ZU5	7	108	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/28/2015.	6,488.5000	09/14/2015.	6,079.0000	Closing Purchase.	44,170	44,170	0	0	0/0	15
ZU5	8	123	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/10/2015.	6,675.5000	09/14/2015.	6,079.0000	Closing Purchase.	73,532	73,532	0	0	0/0	15
ZU5	10	154	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/10/2015.	6,676.0000	09/14/2015.	6,079.0000	Closing Purchase.	91,992	91,992	0	0	0/0	15
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/10/2015.	6,676.5000	09/14/2015.	6,079.0000	Closing Purchase.	18,414	18,414	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/21/2015.	6,234.5000	09/14/2015.	6,079.0000	Closing Purchase.	2,396	2,396	0	0	0/0	15
ZU5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/21/2015.	6,235.0000	09/14/2015.	6,079.0000	Closing Purchase.	9,615	9,615	0	0	0/0	15
ZU5	14	216	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/21/2015.	6,235.5000	09/14/2015.	6,079.0000	Closing Purchase.	33,761	33,761	0	0	0/0	15
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/21/2015.	6,236.0000	09/14/2015.	6,079.0000	Closing Purchase.	4,838	4,838	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/21/2015.	6,236.5000	09/14/2015.	6,079.0000	Closing Purchase.	7,281	7,281	0	0	0/0	15
ZU5	8	123	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/21/2015.	6,237.0000	09/14/2015.	6,079.0000	Closing Purchase.	19,477	19,477	0	0	0/0	15
ZU5	26	401	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/21/2015.	6,237.5000	09/14/2015.	6,079.0000	Closing Purchase.	63,500	63,500	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/21/2015.	6,238.0000	09/14/2015.	6,079.0000	Closing Purchase.	7,350	7,350	0	0	0/0	15
ZU5	11	169	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/21/2015.	6,238.0000	09/14/2015.	6,081.0000	Closing Purchase.	26,611	26,611	0	0	0/0	15
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/21/2015.	6,238.5000	09/14/2015.	6,081.0000	Closing Purchase.	4,854	4,854	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/21/2015.	6,239.0000	09/14/2015.	6,081.0000	Closing Purchase.	2,435	2,435	0	0	0/0	15
ZU5	24	370	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/24/2015.	5,894.5000	09/14/2015.	6,081.0000	Closing Purchase.	(68,971)	(68,971)	0	0	0/0	15
ZU5	58	894	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/24/2015.	5,895.0000	09/14/2015.	6,081.0000	Closing Purchase.	(166,232)	(166,232)	0	0	0/0	15
ZU5	29	447	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/24/2015.	5,895.5000	09/14/2015.	6,081.0000	Closing Purchase.	(82,893)	(82,893)	0	0	0/0	15
ZU5	33	508	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/24/2015.	5,896.0000	09/14/2015.	6,081.0000	Closing Purchase.	(94,072)	(94,072)	0	0	0/0	15
ZU5	6	92	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/25/2015.	6,059.0000	09/14/2015.	6,081.0000	Closing Purchase.	(2,034)	(2,034)	0	0	0/0	15
ZU5	53	817	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/25/2015.	6,059.5000	09/14/2015.	6,081.0000	Closing Purchase.	(17,559)	(17,559)	0	0	0/0	15
ZU5	26	401	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/25/2015.	6,060.0000	09/14/2015.	6,081.0000	Closing Purchase.	(8,413)	(8,413)	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	5,951.0000	09/14/2015.	6,081.0000	Closing Purchase.	(2,003)	(2,003)	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	5,951.5000	09/14/2015.	6,081.0000	Closing Purchase.	(1,995)	(1,995)	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	5,952.0000	09/14/2015.	6,081.0000	Closing Purchase.	(1,988)	(1,988)	0	0	0/0	15

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZU5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	5,952.5000	09/14/2015.	6,081.0000	Closing Purchase.	(7,920)	(7,920)	0	0	0/0	15
ZU5	9	139	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	5,953.0000	09/14/2015.	6,081.0000	Closing Purchase.	(17,751)	(17,751)	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	5,953.5000	09/14/2015.	6,081.0000	Closing Purchase.	(5,894)	(5,894)	0	0	0/0	15
ZU5	10	154	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	5,954.0000	09/14/2015.	6,081.0000	Closing Purchase.	(19,569)	(19,569)	0	0	0/0	15
ZU5	5	77	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	5,954.5000	09/14/2015.	6,081.0000	Closing Purchase.	(9,746)	(9,746)	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	5,955.0000	09/14/2015.	6,081.0000	Closing Purchase.	(5,825)	(5,825)	0	0	0/0	15
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	5,955.5000	09/14/2015.	6,081.0000	Closing Purchase.	(3,868)	(3,868)	0	0	0/0	15
ZU5	84	1,294	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.0000	09/14/2015.	6,096.0000	Closing Purchase.	845,214	845,214	0	0	0/0	15
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,486.0000	09/14/2015.	6,096.0000	Closing Purchase.	12,019	12,019	0	0	0/0	15
ZU5	9	139	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,486.5000	09/14/2015.	6,096.0000	Closing Purchase.	54,155	54,155	0	0	0/0	15
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,487.0000	09/14/2015.	6,096.0000	Closing Purchase.	12,050	12,050	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/24/2015.	6,532.5000	09/14/2015.	6,096.0000	Closing Purchase.	6,726	6,726	0	0	0/0	15
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/24/2015.	6,532.0000	09/14/2015.	6,096.0000	Closing Purchase.	13,437	13,437	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/24/2015.	6,531.0000	09/14/2015.	6,096.0000	Closing Purchase.	20,109	20,109	0	0	0/0	15
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/27/2015.	6,457.5000	09/14/2015.	6,096.0000	Closing Purchase.	11,141	11,141	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/27/2015.	6,456.5000	09/14/2015.	6,096.0000	Closing Purchase.	16,665	16,665	0	0	0/0	15
ZU5	7	108	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/28/2015.	6,495.5000	09/14/2015.	6,096.0000	Closing Purchase.	43,091	43,091	0	0	0/0	15
ZU5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/10/2015.	6,686.0000	09/14/2015.	6,096.0000	Closing Purchase.	36,365	36,365	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/24/2015.	5,965.5000	09/14/2015.	6,096.0000	Closing Purchase.	(6,033)	(6,033)	0	0	0/0	15
ZU5	8	123	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/24/2015.	5,966.0000	09/14/2015.	6,096.0000	Closing Purchase.	(16,025)	(16,025)	0	0	0/0	15
ZU5	9	139	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/24/2015.	5,966.5000	09/14/2015.	6,096.0000	Closing Purchase.	(17,959)	(17,959)	0	0	0/0	15
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	5,949.5000	09/14/2015.	6,096.0000	Closing Purchase.	(4,515)	(4,515)	0	0	0/0	15
ZU5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	5,950.0000	09/14/2015.	6,096.0000	Closing Purchase.	(4,499)	(4,499)	0	0	0/0	15
ZU5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	5,951.5000	09/14/2015.	6,096.0000	Closing Purchase.	(6,680)	(6,680)	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/12/2015.	6,749.5000	09/14/2015.	6,098.5000	Closing Purchase.	10,031	10,031	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	06/30/2015.	6,472.5000	09/14/2015.	6,098.5000	Closing Purchase.	5,763	5,763	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	07/28/2015.	6,500.5000	09/14/2015.	6,098.5000	Closing Purchase.	6,194	6,194	0	0	0/0	15
ZU5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	ICE	08/26/2015.	5,953.5000	09/14/2015.	6,098.5000	Closing Purchase.	(2,234)	(2,234)	0	0	0/0	15
ZZ5	5	77	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	09/16/2015.	6,186.0000	Closing Purchase.	(9,924)	(9,924)	0	0	0/0	15
ZZ5	15	232	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	09/16/2015.	6,178.5000	Closing Purchase.	(30,120)	(30,120)	0	0	0/0	15
ZZ5	5	77	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	09/16/2015.	6,179.0000	Closing Purchase.	(10,079)	(10,079)	0	0	0/0	15
ZZ5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	09/17/2015.	6,168.5000	Closing Purchase.	(3,928)	(3,928)	0	0	0/0	16
ZZ5	3	47	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	09/17/2015.	6,168.0000	Closing Purchase.	(5,868)	(5,868)	0	0	0/0	16
ZZ5	29	450	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	09/17/2015.	6,168.5000	Closing Purchase.	(54,024)	(54,024)	0	0	0/0	16
ZZ5	1	16	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	09/17/2015.	6,168.0000	Closing Purchase.	(1,855)	(1,855)	0	0	0/0	16
ZZ5	7	106	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	10/05/2015.	6,262.5000	Closing Purchase.	(23,438)	(23,438)	0	0	0/0	15
ZZ5	8	121	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	10/06/2015.	6,287.0000	Closing Purchase.	(29,739)	(29,739)	0	0	0/0	15
ZZ5	14	212	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	10/06/2015.	6,288.5000	Closing Purchase.	(50,981)	(50,981)	0	0	0/0	15
ZZ5	11	167	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	10/06/2015.	6,289.5000	Closing Purchase.	(40,224)	(40,224)	0	0	0/0	15
ZZ5	13	197	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	10/06/2015.	6,290.0000	Closing Purchase.	(47,636)	(47,636)	0	0	0/0	15
ZZ5	7	106	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	10/06/2015.	6,290.5000	Closing Purchase.	(25,703)	(25,703)	0	0	0/0	15
ZZ5	5	76	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	10/06/2015.	6,291.0000	Closing Purchase.	(18,397)	(18,397)	0	0	0/0	15
ZZ5	18	273	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,065.5000	10/06/2015.	6,297.0000	Closing Purchase.	(63,226)	(63,226)	0	0	0/0	15
ZZ5	20	303	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,065.5000	10/06/2015.	6,297.5000	Closing Purchase.	(70,403)	(70,403)	0	0	0/0	15

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZZ5	4	61	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	10/08/2015.	6,331.5000	Closing Purchase.	(17,745)	(17,745)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	10/08/2015.	6,332.0000	Closing Purchase.	(4,444)	(4,444)	0	0	0/0	15
ZZ5	10	153	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	10/08/2015.	6,340.0000	Closing Purchase.	(43,290)	(43,290)	0	0	0/0	15
ZZ5	20	306	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	10/08/2015.	6,337.0000	Closing Purchase.	(88,419)	(88,419)	0	0	0/0	15
ZZ5	10	153	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	10/08/2015.	6,337.5000	Closing Purchase.	(44,286)	(44,286)	0	0	0/0	15
ZZ5	4	61	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,065.5000	10/08/2015.	6,333.0000	Closing Purchase.	(16,397)	(16,397)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,068.0000	10/08/2015.	6,338.0000	Closing Purchase.	(4,137)	(4,137)	0	0	0/0	15
ZZ5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	10/09/2015.	6,401.0000	Closing Purchase.	(16,532)	(16,532)	0	0	0/0	15
ZZ5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	10/09/2015.	6,401.5000	Closing Purchase.	(11,037)	(11,037)	0	0	0/0	15
ZZ5	6	92	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	10/09/2015.	6,389.5000	Closing Purchase.	(30,577)	(30,577)	0	0	0/0	15
ZZ5	4	61	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	10/09/2015.	6,390.0000	Closing Purchase.	(20,416)	(20,416)	0	0	0/0	15
ZZ5	21	322	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	10/09/2015.	6,395.0000	Closing Purchase.	(111,694)	(111,694)	0	0	0/0	15
ZZ5	9	138	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	10/09/2015.	6,395.5000	Closing Purchase.	(47,938)	(47,938)	0	0	0/0	15
ZZ5	10	154	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	10/09/2015.	6,396.0000	Closing Purchase.	(53,341)	(53,341)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	10/13/2015.	6,327.5000	Closing Purchase.	(4,340)	(4,340)	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	10/13/2015.	6,328.0000	Closing Purchase.	(8,694)	(8,694)	0	0	0/0	15
ZZ5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	10/13/2015.	6,326.5000	Closing Purchase.	(12,266)	(12,266)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	10/13/2015.	6,327.0000	Closing Purchase.	(4,096)	(4,096)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	10/13/2015.	6,328.0000	Closing Purchase.	(4,112)	(4,112)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	10/13/2015.	6,329.0000	Closing Purchase.	(4,127)	(4,127)	0	0	0/0	15
ZZ5	4	61	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	10/13/2015.	6,329.5000	Closing Purchase.	(16,538)	(16,538)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,068.0000	10/13/2015.	6,318.5000	Closing Purchase.	(3,808)	(3,808)	0	0	0/0	15
ZZ5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	10/16/2015.	6,338.0000	Closing Purchase.	(9,142)	(9,142)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	10/16/2015.	6,338.5000	Closing Purchase.	(4,579)	(4,579)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	10/19/2015.	6,313.5000	Closing Purchase.	(4,104)	(4,104)	0	0	0/0	15
ZZ5	8	124	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	10/19/2015.	6,314.0000	Closing Purchase.	(32,890)	(32,890)	0	0	0/0	15
ZZ5	5	77	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	10/19/2015.	6,316.0000	Closing Purchase.	(20,711)	(20,711)	0	0	0/0	15
ZZ5	6	93	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	10/19/2015.	6,317.0000	Closing Purchase.	(24,946)	(24,946)	0	0	0/0	15
ZZ5	4	61	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	10/26/2015.	6,406.5000	Closing Purchase.	(22,342)	(22,342)	0	0	0/0	15
ZZ5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	10/26/2015.	6,406.0000	Closing Purchase.	(16,734)	(16,734)	0	0	0/0	15
ZZ5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	10/26/2015.	6,403.0000	Closing Purchase.	(15,883)	(15,883)	0	0	0/0	15
ZZ5	4	61	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	10/26/2015.	6,403.5000	Closing Purchase.	(21,208)	(21,208)	0	0	0/0	15
ZZ5	23	352	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	10/26/2015.	6,408.5000	Closing Purchase.	(126,883)	(126,883)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	10/26/2015.	6,409.0000	Closing Purchase.	(5,524)	(5,524)	0	0	0/0	15
ZZ5	26	398	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	10/26/2015.	6,409.5000	Closing Purchase.	(143,831)	(143,831)	0	0	0/0	15
ZZ5	3	46	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,349.5000	Closing Purchase.	(14,183)	(14,183)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.0000	Closing Purchase.	(4,736)	(4,736)	0	0	0/0	15
ZZ5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.0000	Closing Purchase.	(18,942)	(18,942)	0	0	0/0	15
ZZ5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.0000	Closing Purchase.	(9,471)	(9,471)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.0000	Closing Purchase.	(4,736)	(4,736)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.0000	Closing Purchase.	(4,736)	(4,736)	0	0	0/0	15
ZZ5	5	77	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.0000	Closing Purchase.	(23,678)	(23,678)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.5000	Closing Purchase.	(4,743)	(4,743)	0	0	0/0	15

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZZ5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.0000	Closing Purchase.	(9,471)	(9,471)	0	0	0/0	15
ZZ5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.0000	Closing Purchase.	(9,471)	(9,471)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.0000	Closing Purchase.	(4,736)	(4,736)	0	0	0/0	15
ZZ5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.0000	Closing Purchase.	(9,471)	(9,471)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.0000	Closing Purchase.	(4,736)	(4,736)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.5000	Closing Purchase.	(4,743)	(4,743)	0	0	0/0	15
ZZ5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.5000	Closing Purchase.	(9,486)	(9,486)	0	0	0/0	15
ZZ5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.5000	Closing Purchase.	(9,486)	(9,486)	0	0	0/0	15
ZZ5	2	31	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.5000	Closing Purchase.	(9,486)	(9,486)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.5000	Closing Purchase.	(4,743)	(4,743)	0	0	0/0	15
ZZ5	4	62	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/03/2015.	6,350.5000	Closing Purchase.	(18,973)	(18,973)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	11/03/2015.	6,355.0000	Closing Purchase.	(4,574)	(4,574)	0	0	0/0	15
ZZ5	27	415	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	11/03/2015.	6,355.5000	Closing Purchase.	(123,707)	(123,707)	0	0	0/0	15
ZZ5	41	630	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	11/03/2015.	6,356.0000	Closing Purchase.	(188,167)	(188,167)	0	0	0/0	15
ZZ5	31	477	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	11/03/2015.	6,356.5000	Closing Purchase.	(142,511)	(142,511)	0	0	0/0	15
ZZ5	51	784	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	11/03/2015.	6,349.0000	Closing Purchase.	(235,630)	(235,630)	0	0	0/0	15
ZZ5	27	415	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	11/03/2015.	6,349.5000	Closing Purchase.	(124,953)	(124,953)	0	0	0/0	15
ZZ5	43	661	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	11/03/2015.	6,350.5000	Closing Purchase.	(199,660)	(199,660)	0	0	0/0	15
ZZ5	108	1,661	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	11/03/2015.	6,351.0000	Closing Purchase.	(502,301)	(502,301)	0	0	0/0	15
ZZ5	69	1,061	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	11/03/2015.	6,351.5000	Closing Purchase.	(321,445)	(321,445)	0	0	0/0	15
ZZ5	13	200	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	11/03/2015.	6,352.0000	Closing Purchase.	(60,662)	(60,662)	0	0	0/0	15
ZZ5	19	292	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	11/03/2015.	6,352.5000	Closing Purchase.	(88,806)	(88,806)	0	0	0/0	15
ZZ5	6	92	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	11/04/2015.	6,402.5000	Closing Purchase.	(31,874)	(31,874)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	11/04/2015.	6,403.0000	Closing Purchase.	(5,320)	(5,320)	0	0	0/0	15
ZZ5	20	305	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	11/05/2015.	6,349.5000	Closing Purchase.	(91,877)	(91,877)	0	0	0/0	15
ZZ5	10	151	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	11/09/2015.	6,293.5000	Closing Purchase.	(35,591)	(35,591)	0	0	0/0	15
ZZ5	21	317	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	11/09/2015.	6,299.5000	Closing Purchase.	(79,492)	(79,492)	0	0	0/0	15
ZZ5	4	60	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	11/09/2015.	6,300.0000	Closing Purchase.	(15,171)	(15,171)	0	0	0/0	15
ZZ5	10	152	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,065.5000	11/17/2015.	6,244.5000	Closing Purchase.	(27,221)	(27,221)	0	0	0/0	15
ZZ5	13	198	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,065.5000	11/17/2015.	6,245.0000	Closing Purchase.	(35,486)	(35,486)	0	0	0/0	15
ZZ5	5	76	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,065.5000	11/17/2015.	6,246.5000	Closing Purchase.	(13,762)	(13,762)	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,068.0000	11/17/2015.	6,245.0000	Closing Purchase.	(5,383)	(5,383)	0	0	0/0	15
ZZ5	5	76	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/20/2015.	6,335.0000	Closing Purchase.	(22,335)	(22,335)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/28/2015.	5,942.5000	11/20/2015.	6,333.5000	Closing Purchase.	(5,961)	(5,961)	0	0	0/0	15
ZZ5	4	60	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	11/30/2015.	6,368.5000	Closing Purchase.	(19,623)	(19,623)	0	0	0/0	15
ZZ5	8	120	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,065.5000	12/08/2015.	6,163.5000	Closing Purchase.	(11,729)	(11,729)	0	0	0/0	15
ZZ5	86	1,295	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,042.0000	12/15/2015.	6,009.5000	Closing Purchase.	42,084	42,084	0	0	0/0	15
ZZ5	8	120	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/23/2015.	6,026.5000	12/15/2015.	6,009.5000	Closing Purchase.	2,048	2,048	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/29/2015.	5,887.0000	12/15/2015.	6,009.5000	Closing Purchase.	(3,689)	(3,689)	0	0	0/0	15
ZZ5	4	60	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/29/2015.	5,888.5000	12/15/2015.	6,009.5000	Closing Purchase.	(7,288)	(7,288)	0	0	0/0	15
ZZ5	7	105	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/29/2015.	5,889.0000	12/15/2015.	6,009.5000	Closing Purchase.	(12,701)	(12,701)	0	0	0/0	15
ZZ5	5	75	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/29/2015.	5,890.0000	12/15/2015.	6,009.5000	Closing Purchase.	(8,997)	(8,997)	0	0	0/0	15
ZZ5	3	45	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/12/2015.	6,188.5000	12/15/2015.	6,009.5000	Closing Purchase.	8,086	8,086	0	0	0/0	15
ZZ5	7	105	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/13/2015.	6,104.0000	12/15/2015.	6,009.5000	Closing Purchase.	9,960	9,960	0	0	0/0	15

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZZ5	4	60	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/16/2015.	6,127.0000	12/15/2015.	6,009.5000	Closing Purchase.	7,077	7,077	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	12/11/2015.	5,965.5000	12/15/2015.	6,009.5000	Closing Purchase.	(663)	(663)	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	12/11/2015.	5,965.0000	12/15/2015.	6,009.5000	Closing Purchase.	(1,340)	(1,340)	0	0	0/0	15
ZZ5	226	3,403	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,057.5000	12/15/2015.	6,010.0000	Closing Purchase.	161,637	161,637	0	0	0/0	15
ZZ5	5	75	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/23/2015.	6,027.0000	12/15/2015.	6,010.0000	Closing Purchase.	1,280	1,280	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/23/2015.	6,027.5000	12/15/2015.	6,010.0000	Closing Purchase.	527	527	0	0	0/0	15
ZZ5	8	120	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/23/2015.	6,028.0000	12/15/2015.	6,010.0000	Closing Purchase.	2,168	2,168	0	0	0/0	15
ZZ5	5	75	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/28/2015.	5,942.0000	12/15/2015.	6,010.0000	Closing Purchase.	(5,119)	(5,119)	0	0	0/0	15
ZZ5	7	105	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/28/2015.	5,941.5000	12/15/2015.	6,010.0000	Closing Purchase.	(7,220)	(7,220)	0	0	0/0	15
ZZ5	22	331	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/29/2015.	5,899.5000	12/15/2015.	6,010.0000	Closing Purchase.	(36,604)	(36,604)	0	0	0/0	15
ZZ5	23	346	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/29/2015.	5,899.0000	12/15/2015.	6,010.0000	Closing Purchase.	(38,441)	(38,441)	0	0	0/0	15
ZZ5	15	226	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/16/2015.	6,121.0000	12/15/2015.	6,010.0000	Closing Purchase.	25,070	25,070	0	0	0/0	15
ZZ5	6	90	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	12/10/2015.	6,101.5000	12/15/2015.	6,010.0000	Closing Purchase.	8,266	8,266	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	12/10/2015.	6,100.5000	12/15/2015.	6,010.0000	Closing Purchase.	1,363	1,363	0	0	0/0	15
ZZ5	282	4,246	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,050.5000	12/15/2015.	6,016.5000	Closing Purchase.	144,367	144,367	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/23/2015.	6,021.5000	12/15/2015.	6,016.5000	Closing Purchase.	151	151	0	0	0/0	15
ZZ5	19	286	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/23/2015.	6,022.0000	12/15/2015.	6,016.5000	Closing Purchase.	1,573	1,573	0	0	0/0	15
ZZ5	15	226	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/23/2015.	6,022.5000	12/15/2015.	6,016.5000	Closing Purchase.	1,355	1,355	0	0	0/0	15
ZZ5	6	90	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/23/2015.	6,023.0000	12/15/2015.	6,016.5000	Closing Purchase.	587	587	0	0	0/0	15
ZZ5	8	120	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/23/2015.	6,025.0000	12/15/2015.	6,016.5000	Closing Purchase.	1,024	1,024	0	0	0/0	15
ZZ5	22	331	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/25/2015.	6,078.0000	12/15/2015.	6,016.5000	Closing Purchase.	20,372	20,372	0	0	0/0	15
ZZ5	8	120	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/25/2015.	6,077.5000	12/15/2015.	6,016.5000	Closing Purchase.	7,348	7,348	0	0	0/0	15
ZZ5	12	181	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/28/2015.	5,939.0000	12/15/2015.	6,016.5000	Closing Purchase.	(14,003)	(14,003)	0	0	0/0	15
ZZ5	18	271	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/28/2015.	5,939.5000	12/15/2015.	6,016.5000	Closing Purchase.	(20,869)	(20,869)	0	0	0/0	15
ZZ5	9	136	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/28/2015.	5,940.0000	12/15/2015.	6,016.5000	Closing Purchase.	(10,367)	(10,367)	0	0	0/0	15
ZZ5	66	994	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/29/2015.	5,889.0000	12/15/2015.	6,016.5000	Closing Purchase.	(126,705)	(126,705)	0	0	0/0	15
ZZ5	58	873	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/29/2015.	5,889.5000	12/15/2015.	6,016.5000	Closing Purchase.	(110,910)	(110,910)	0	0	0/0	15
ZZ5	16	241	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/29/2015.	5,890.0000	12/15/2015.	6,016.5000	Closing Purchase.	(30,475)	(30,475)	0	0	0/0	15
ZZ5	385	5,797	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,048.5000	12/15/2015.	6,016.5000	Closing Purchase.	185,502	185,502	0	0	0/0	15
ZZ5	11	166	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/16/2015.	6,120.5000	12/15/2015.	6,016.5000	Closing Purchase.	17,225	17,225	0	0	0/0	15
ZZ5	8	120	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/16/2015.	6,121.0000	12/15/2015.	6,016.5000	Closing Purchase.	12,588	12,588	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/16/2015.	6,121.5000	12/15/2015.	6,016.5000	Closing Purchase.	1,581	1,581	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/16/2015.	6,122.0000	12/15/2015.	6,016.5000	Closing Purchase.	3,177	3,177	0	0	0/0	15
ZZ5	21	316	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/16/2015.	6,122.5000	12/15/2015.	6,016.5000	Closing Purchase.	33,517	33,517	0	0	0/0	15
ZZ5	7	105	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/16/2015.	6,123.0000	12/15/2015.	6,016.5000	Closing Purchase.	11,225	11,225	0	0	0/0	15
ZZ5	20	301	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	12/10/2015.	6,105.0000	12/15/2015.	6,016.5000	Closing Purchase.	26,651	26,651	0	0	0/0	15
ZZ5	68	1,024	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/14/2015.	6,065.5000	12/15/2015.	6,009.0000	Closing Purchase.	57,849	57,849	0	0	0/0	15
ZZ5	11	166	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/22/2015.	5,920.0000	12/15/2015.	6,009.0000	Closing Purchase.	(14,741)	(14,741)	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/22/2015.	5,919.5000	12/15/2015.	6,009.0000	Closing Purchase.	(2,695)	(2,695)	0	0	0/0	15
ZZ5	5	75	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/23/2015.	6,014.5000	12/15/2015.	6,009.0000	Closing Purchase.	414	414	0	0	0/0	15
ZZ5	12	181	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/28/2015.	5,948.5000	12/15/2015.	6,009.0000	Closing Purchase.	(10,931)	(10,931)	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/29/2015.	5,885.5000	12/15/2015.	6,009.0000	Closing Purchase.	(1,860)	(1,860)	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/29/2015.	5,886.0000	12/15/2015.	6,009.0000	Closing Purchase.	(3,704)	(3,704)	0	0	0/0	15
ZZ5	9	136	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/29/2015.	5,886.5000	12/15/2015.	6,009.0000	Closing Purchase.	(16,600)	(16,600)	0	0	0/0	15

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZZ5	3	45	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/30/2015.	6,009.5000	12/15/2015.	6,009.0000	Closing Purchase.	23	23	0	0	0/0	15
ZZ5	3	45	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	09/30/2015.	6,010.0000	12/15/2015.	6,009.0000	Closing Purchase.	45	45	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	10/15/2015.	6,315.5000	12/15/2015.	6,009.0000	Closing Purchase.	9,230	9,230	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	10/20/2015.	6,317.5000	12/15/2015.	6,009.0000	Closing Purchase.	9,290	9,290	0	0	0/0	15
ZZ5	6	90	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	10/20/2015.	6,318.0000	12/15/2015.	6,009.0000	Closing Purchase.	27,916	27,916	0	0	0/0	15
ZZ5	5	75	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	10/20/2015.	6,318.5000	12/15/2015.	6,009.0000	Closing Purchase.	23,301	23,301	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	10/22/2015.	6,362.0000	12/15/2015.	6,009.0000	Closing Purchase.	5,315	5,315	0	0	0/0	15
ZZ5	3	45	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	10/22/2015.	6,362.5000	12/15/2015.	6,009.0000	Closing Purchase.	15,968	15,968	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	10/22/2015.	6,360.5000	12/15/2015.	6,009.0000	Closing Purchase.	10,585	10,585	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	10/27/2015.	6,362.5000	12/15/2015.	6,009.0000	Closing Purchase.	5,323	5,323	0	0	0/0	15
ZZ5	8	120	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	10/27/2015.	6,363.0000	12/15/2015.	6,009.0000	Closing Purchase.	42,641	42,641	0	0	0/0	15
ZZ5	6	90	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	10/28/2015.	6,414.0000	12/15/2015.	6,009.0000	Closing Purchase.	36,589	36,589	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,363.0000	12/15/2015.	6,009.0000	Closing Purchase.	10,660	10,660	0	0	0/0	15
ZZ5	8	120	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,363.0000	12/15/2015.	6,009.0000	Closing Purchase.	42,641	42,641	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,363.0000	12/15/2015.	6,009.0000	Closing Purchase.	10,660	10,660	0	0	0/0	15
ZZ5	7	105	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,362.5000	12/15/2015.	6,009.0000	Closing Purchase.	37,259	37,259	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,362.5000	12/15/2015.	6,009.0000	Closing Purchase.	10,645	10,645	0	0	0/0	15
ZZ5	4	60	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,362.5000	12/15/2015.	6,009.0000	Closing Purchase.	21,291	21,291	0	0	0/0	15
ZZ5	6	90	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,362.0000	12/15/2015.	6,009.0000	Closing Purchase.	31,891	31,891	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,362.0000	12/15/2015.	6,009.0000	Closing Purchase.	10,630	10,630	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,362.0000	12/15/2015.	6,009.0000	Closing Purchase.	5,315	5,315	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,362.0000	12/15/2015.	6,009.0000	Closing Purchase.	5,315	5,315	0	0	0/0	15
ZZ5	7	105	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/10/2015.	6,259.5000	12/15/2015.	6,009.0000	Closing Purchase.	26,402	26,402	0	0	0/0	15
ZZ5	8	120	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/10/2015.	6,259.0000	12/15/2015.	6,009.0000	Closing Purchase.	30,114	30,114	0	0	0/0	15
ZZ5	5	75	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/10/2015.	6,258.0000	12/15/2015.	6,009.0000	Closing Purchase.	18,746	18,746	0	0	0/0	15
ZZ5	5	75	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/12/2015.	6,194.5000	12/15/2015.	6,009.0000	Closing Purchase.	13,965	13,965	0	0	0/0	15
ZZ5	3	45	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/13/2015.	6,106.0000	12/15/2015.	6,009.0000	Closing Purchase.	4,382	4,382	0	0	0/0	15
ZZ5	7	105	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/13/2015.	6,106.5000	12/15/2015.	6,009.0000	Closing Purchase.	10,276	10,276	0	0	0/0	15
ZZ5	8	120	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/16/2015.	6,121.5000	12/15/2015.	6,009.0000	Closing Purchase.	13,551	13,551	0	0	0/0	15
ZZ5	7	105	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/25/2015.	6,338.5000	12/15/2015.	6,009.0000	Closing Purchase.	34,729	34,729	0	0	0/0	15
ZZ5	13	196	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	12/01/2015.	6,396.5000	12/15/2015.	6,009.0000	Closing Purchase.	75,850	75,850	0	0	0/0	15
ZZ5	11	166	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	12/01/2015.	6,397.0000	12/15/2015.	6,009.0000	Closing Purchase.	64,263	64,263	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	10/22/2015.	6,365.0000	12/15/2015.	6,005.0000	Closing Purchase.	10,841	10,841	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	10/27/2015.	6,363.5000	12/15/2015.	6,005.0000	Closing Purchase.	5,398	5,398	0	0	0/0	15
ZZ5	4	60	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,365.0000	12/15/2015.	6,005.0000	Closing Purchase.	21,682	21,682	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,365.0000	12/15/2015.	6,005.0000	Closing Purchase.	5,421	5,421	0	0	0/0	15
ZZ5	4	60	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,365.0000	12/15/2015.	6,005.0000	Closing Purchase.	21,682	21,682	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,365.0000	12/15/2015.	6,005.0000	Closing Purchase.	5,421	5,421	0	0	0/0	15
ZZ5	3	45	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,365.0000	12/15/2015.	6,005.0000	Closing Purchase.	16,262	16,262	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,365.0000	12/15/2015.	6,005.0000	Closing Purchase.	5,421	5,421	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,365.0000	12/15/2015.	6,005.0000	Closing Purchase.	10,841	10,841	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,365.0000	12/15/2015.	6,005.0000	Closing Purchase.	10,841	10,841	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,365.0000	12/15/2015.	6,005.0000	Closing Purchase.	5,421	5,421	0	0	0/0	15

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,365.0000	12/15/2015.	6,005.0000	Closing Purchase.	5,421	5,421	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,365.0000	12/15/2015.	6,005.0000	Closing Purchase.	10,841	10,841	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,365.0000	12/15/2015.	6,005.0000	Closing Purchase.	5,421	5,421	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,365.5000	12/15/2015.	6,005.0000	Closing Purchase.	10,856	10,856	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,365.5000	12/15/2015.	6,005.0000	Closing Purchase.	10,856	10,856	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,365.5000	12/15/2015.	6,005.0000	Closing Purchase.	10,856	10,856	0	0	0/0	15
ZZ5	4	60	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/03/2015.	6,365.5000	12/15/2015.	6,005.0000	Closing Purchase.	21,712	21,712	0	0	0/0	15
ZZ5	3	45	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/10/2015.	6,257.0000	12/15/2015.	6,005.0000	Closing Purchase.	11,383	11,383	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/13/2015.	6,105.0000	12/15/2015.	6,005.0000	Closing Purchase.	3,011	3,011	0	0	0/0	15
ZZ5	2	30	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	11/16/2015.	6,131.5000	12/15/2015.	6,005.0000	Closing Purchase.	3,809	3,809	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	12/01/2015.	6,394.0000	12/15/2015.	6,005.0000	Closing Purchase.	5,857	5,857	0	0	0/0	15
ZZ5	1	15	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	12/21/2015.	ICE	12/01/2015.	6,393.5000	12/15/2015.	6,005.0000	Closing Purchase.	5,850	5,850	0	0	0/0	15
ZH6	3	44	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/21/2016.	ICE	12/14/2015.	5,861.5000	12/30/2015.	6,229.0000	Closing Purchase.	(16,317)	(16,317)	0	0	0/0	15
ZH6	3	44	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/21/2016.	ICE	12/14/2015.	5,861.0000	12/30/2015.	6,229.0000	Closing Purchase.	(16,339)	(16,339)	0	0	0/0	15
ZH6	5	74	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/21/2016.	ICE	12/14/2015.	5,850.0000	12/30/2015.	6,237.5000	Closing Purchase.	(28,675)	(28,675)	0	0	0/0	15
ZH6	13	192	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/21/2016.	ICE	12/14/2015.	5,850.5000	12/30/2015.	6,237.5000	Closing Purchase.	(74,459)	(74,459)	0	0	0/0	15
ZH6	30	444	FTSE 100	Variable Annuities	Exhibit 5	Equity/Index	03/21/2016.	ICE	12/14/2015.	5,851.5000	12/30/2015.	6,237.5000	Closing Purchase.	(171,384)	(171,384)	0	0	0/0	15
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7800	01/09/2015.	84.2000	Closing Purchase.	(525)	(525)	0	0	0/0	1,250
JYH5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	01/09/2015.	84.3400	Closing Purchase.	(1,412)	(1,412)	0	0	0/0	1,250
JYH5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	01/09/2015.	84.1300	Closing Purchase.	(2,219)	(2,219)	0	0	0/0	1,250
JYH5	9	11,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	01/09/2015.	84.3500	Closing Purchase.	(6,469)	(6,469)	0	0	0/0	1,250
JYH5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	01/20/2015.	84.5300	Closing Purchase.	(1,887)	(1,887)	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7800	01/22/2015.	85.0200	Closing Purchase.	(1,550)	(1,550)	0	0	0/0	1,250
JYH5	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	01/22/2015.	84.8900	Closing Purchase.	(8,362)	(8,362)	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	01/22/2015.	84.8600	Closing Purchase.	(1,356)	(1,356)	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7800	01/23/2015.	85.0500	Closing Purchase.	(1,588)	(1,588)	0	0	0/0	1,250
JYH5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	01/23/2015.	84.9400	Closing Purchase.	(2,912)	(2,912)	0	0	0/0	1,250
JYH5	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	01/23/2015.	84.8900	Closing Purchase.	(8,362)	(8,362)	0	0	0/0	1,250
JYH5	8	10,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	01/23/2015.	84.9400	Closing Purchase.	(11,650)	(11,650)	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	84.4900	01/23/2015.	84.9400	Closing Purchase.	(563)	(563)	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	01/27/2015.	85.1200	Closing Purchase.	(1,681)	(1,681)	0	0	0/0	1,250
JYH5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	01/27/2015.	85.1000	Closing Purchase.	(6,625)	(6,625)	0	0	0/0	1,250
JYH5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	84.4900	02/03/2015.	85.1200	Closing Purchase.	(3,938)	(3,938)	0	0	0/0	1,250
JYH5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7800	02/04/2015.	85.1300	Closing Purchase.	(3,375)	(3,375)	0	0	0/0	1,250
JYH5	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	02/04/2015.	85.1000	Closing Purchase.	(9,937)	(9,937)	0	0	0/0	1,250
JYH5	13	16,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	02/04/2015.	85.1400	Closing Purchase.	(22,181)	(22,181)	0	0	0/0	1,250
JYH5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	84.4900	02/04/2015.	85.0900	Closing Purchase.	(1,500)	(1,500)	0	0	0/0	1,250
JYH5	13	16,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/11/2014.	83.8900	02/04/2015.	85.0900	Closing Purchase.	(19,500)	(19,500)	0	0	0/0	1,250
JYH5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/12/2014.	84.5000	02/04/2015.	85.0900	Closing Purchase.	(2,213)	(2,213)	0	0	0/0	1,250
JYH5	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/15/2014.	84.7800	02/04/2015.	85.0900	Closing Purchase.	(3,875)	(3,875)	0	0	0/0	1,250
JYH5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	02/06/2015.	84.0000	Closing Purchase.	(562)	(562)	0	0	0/0	1,250
JYH5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	02/06/2015.	84.0600	Closing Purchase.	(1,781)	(1,781)	0	0	0/0	1,250
JYH5	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/15/2014.	84.7800	02/06/2015.	84.0300	Closing Purchase.	6,563	6,563	0	0	0/0	1,250
JYH5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/16/2014.	85.3500	02/06/2015.	84.0300	Closing Purchase.	6,600	6,600	0	0	0/0	1,250

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYH5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	02/09/2015.	84.3700	Closing Purchase.	(1,488)	(1,488)	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/16/2014.	85.3500	02/09/2015.	84.3500	Closing Purchase.	1,250	1,250	0	0	0/0	1,250
JYH5	8	10,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/17/2014.	85.3000	02/09/2015.	84.3600	Closing Purchase.	9,400	9,400	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/31/2014.	83.5000	02/09/2015.	84.3600	Closing Purchase.	(1,075)	(1,075)	0	0	0/0	1,250
JYH5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/31/2014.	83.5000	02/13/2015.	84.2800	Closing Purchase.	(2,925)	(2,925)	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/15/2014.	84.9200	02/13/2015.	84.2500	Closing Purchase.	838	838	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7800	02/16/2015.	84.4600	Closing Purchase.	(850)	(850)	0	0	0/0	1,250
JYH5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	02/16/2015.	84.4600	Closing Purchase.	(1,712)	(1,712)	0	0	0/0	1,250
JYH5	8	10,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	02/16/2015.	84.4500	Closing Purchase.	(6,750)	(6,750)	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/31/2014.	83.5000	02/16/2015.	84.4400	Closing Purchase.	(1,175)	(1,175)	0	0	0/0	1,250
JYH5	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/02/2015.	83.3300	02/16/2015.	84.4400	Closing Purchase.	(8,325)	(8,325)	0	0	0/0	1,250
JYH5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/05/2015.	83.7100	02/16/2015.	84.4400	Closing Purchase.	(1,825)	(1,825)	0	0	0/0	1,250
JYH5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	02/18/2015.	83.9600	Closing Purchase.	(462)	(462)	0	0	0/0	1,250
JYH5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	02/18/2015.	83.9600	Closing Purchase.	(925)	(925)	0	0	0/0	1,250
JYH5	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/05/2015.	83.7100	02/18/2015.	83.9500	Closing Purchase.	(2,100)	(2,100)	0	0	0/0	1,250
JYH5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	84.3100	02/18/2015.	83.9500	Closing Purchase.	900	900	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/07/2015.	83.7700	02/18/2015.	83.9700	Closing Purchase.	(250)	(250)	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	02/20/2015.	84.2300	Closing Purchase.	(569)	(569)	0	0	0/0	1,250
JYH5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	84.3100	02/20/2015.	84.2400	Closing Purchase.	350	350	0	0	0/0	1,250
JYH5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	02/23/2015.	84.1200	Closing Purchase.	(862)	(862)	0	0	0/0	1,250
JYH5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	84.3100	02/23/2015.	84.1400	Closing Purchase.	425	425	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7800	02/25/2015.	84.1600	Closing Purchase.	(475)	(475)	0	0	0/0	1,250
JYH5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	84.3100	03/03/2015.	83.6600	Closing Purchase.	2,438	2,438	0	0	0/0	1,250
JYH5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	84.3100	03/04/2015.	83.5600	Closing Purchase.	2,813	2,813	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	03/06/2015.	82.5900	Closing Purchase.	1,481	1,481	0	0	0/0	1,250
JYH5	11	13,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7800	03/10/2015.	82.5100	Closing Purchase.	17,462	17,462	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	84.7200	03/10/2015.	82.5100	Closing Purchase.	2,762	2,762	0	0	0/0	1,250
JYH5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/15/2014.	84.5600	03/10/2015.	82.5100	Closing Purchase.	5,125	5,125	0	0	0/0	1,250
JYH5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	84.2200	03/10/2015.	82.5100	Closing Purchase.	4,275	4,275	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/07/2015.	83.7100	03/10/2015.	82.5100	Closing Purchase.	1,500	1,500	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/16/2015.	85.0900	03/10/2015.	82.5100	Closing Purchase.	3,225	3,225	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/29/2015.	84.8300	03/10/2015.	82.5100	Closing Purchase.	2,900	2,900	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	02/10/2015.	83.8900	03/10/2015.	82.5100	Closing Purchase.	1,725	1,725	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	03/09/2015.	82.6400	03/10/2015.	82.5100	Closing Purchase.	162	162	0	0	0/0	1,250
JYH5	14	17,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	03/10/2015.	82.5100	Closing Purchase.	22,138	22,138	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	84.4100	03/10/2015.	82.5100	Closing Purchase.	2,375	2,375	0	0	0/0	1,250
JYH5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/11/2014.	83.8600	03/10/2015.	82.5100	Closing Purchase.	5,062	5,062	0	0	0/0	1,250
JYH5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/15/2014.	84.6900	03/10/2015.	82.5100	Closing Purchase.	13,625	13,625	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/17/2014.	85.2500	03/10/2015.	82.5100	Closing Purchase.	3,425	3,425	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/02/2015.	83.3500	03/10/2015.	82.5100	Closing Purchase.	1,050	1,050	0	0	0/0	1,250
JYH5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/05/2015.	83.7300	03/10/2015.	82.5100	Closing Purchase.	4,575	4,575	0	0	0/0	1,250
JYH5	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	84.2700	03/10/2015.	82.5100	Closing Purchase.	13,200	13,200	0	0	0/0	1,250
JYH5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/07/2015.	83.8200	03/10/2015.	82.5100	Closing Purchase.	6,550	6,550	0	0	0/0	1,250

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/15/2015.	85.5800	03/10/2015.	82.5100	Closing Purchase.	3,837	3,837	0	0	0/0	1,250
JYH5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/16/2015.	85.0300	03/10/2015.	82.5100	Closing Purchase.	15,750	15,750	0	0	0/0	1,250
JYH5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/29/2015.	84.7600	03/10/2015.	82.5100	Closing Purchase.	5,625	5,625	0	0	0/0	1,250
JYH5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	02/02/2015.	85.1900	03/10/2015.	82.5100	Closing Purchase.	13,400	13,400	0	0	0/0	1,250
JYH5	59	73,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/10/2014.	83.7750	03/10/2015.	82.5100	Closing Purchase.	93,294	93,294	0	0	0/0	1,250
JYH5	8	10,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/11/2014.	83.8300	03/10/2015.	82.5100	Closing Purchase.	13,200	13,200	0	0	0/0	1,250
JYH5	12	15,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/15/2014.	84.6600	03/10/2015.	82.5100	Closing Purchase.	32,250	32,250	0	0	0/0	1,250
JYH5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	12/16/2014.	85.5000	03/10/2015.	82.5100	Closing Purchase.	18,688	18,688	0	0	0/0	1,250
JYH5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/05/2015.	83.6800	03/10/2015.	82.5100	Closing Purchase.	7,313	7,313	0	0	0/0	1,250
JYH5	15	18,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	84.3600	03/10/2015.	82.5100	Closing Purchase.	34,687	34,687	0	0	0/0	1,250
JYH5	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/07/2015.	83.7500	03/10/2015.	82.5100	Closing Purchase.	10,850	10,850	0	0	0/0	1,250
JYH5	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/16/2015.	85.1000	03/10/2015.	82.5100	Closing Purchase.	32,375	32,375	0	0	0/0	1,250
JYH5	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/29/2015.	84.7600	03/10/2015.	82.5100	Closing Purchase.	16,875	16,875	0	0	0/0	1,250
JYH5	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	02/02/2015.	85.2500	03/10/2015.	82.5100	Closing Purchase.	23,975	23,975	0	0	0/0	1,250
JYH5	11	13,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/06/2015.	84.3100	03/10/2015.	82.5100	Closing Purchase.	24,750	24,750	0	0	0/0	1,250
JYH5	22	27,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/07/2015.	83.8600	03/10/2015.	82.5100	Closing Purchase.	37,125	37,125	0	0	0/0	1,250
JYH5	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/15/2015.	85.5700	03/10/2015.	82.5100	Closing Purchase.	22,950	22,950	0	0	0/0	1,250
JYH5	18	22,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/16/2015.	85.1200	03/10/2015.	82.5100	Closing Purchase.	58,725	58,725	0	0	0/0	1,250
JYH5	20	25,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/29/2015.	84.6900	03/10/2015.	82.5100	Closing Purchase.	54,500	54,500	0	0	0/0	1,250
JYH5	15	18,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	02/02/2015.	85.2300	03/10/2015.	82.5100	Closing Purchase.	51,000	51,000	0	0	0/0	1,250
JYH5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	02/25/2015.	84.1500	03/10/2015.	82.5100	Closing Purchase.	4,100	4,100	0	0	0/0	1,250
JYH5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	02/26/2015.	83.8400	03/10/2015.	82.5100	Closing Purchase.	4,987	4,987	0	0	0/0	1,250
JYH5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	03/02/2015.	83.2500	03/10/2015.	82.5100	Closing Purchase.	3,700	3,700	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	01/16/2015.	85.1400	03/10/2015.	82.5100	Closing Purchase.	3,287	3,287	0	0	0/0	1,250
JYH5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/18/2015.	CME	02/02/2015.	85.2100	03/10/2015.	82.5100	Closing Purchase.	3,375	3,375	0	0	0/0	1,250
JYM5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	03/19/2015.	82.8800	Closing Purchase.	(344)	(344)	0	0	0/0	1,250
JYM5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	03/23/2015.	83.6100	Closing Purchase.	(1,256)	(1,256)	0	0	0/0	1,250
JYM5	9	11,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	03/23/2015.	83.5600	Closing Purchase.	(10,744)	(10,744)	0	0	0/0	1,250
JYM5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	04/13/2015.	83.1000	Closing Purchase.	(1,856)	(1,856)	0	0	0/0	1,250
JYM5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	04/13/2015.	83.1200	Closing Purchase.	(644)	(644)	0	0	0/0	1,250
JYM5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	04/13/2015.	83.1300	Closing Purchase.	(1,969)	(1,969)	0	0	0/0	1,250
JYM5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	04/16/2015.	83.8300	Closing Purchase.	(1,531)	(1,531)	0	0	0/0	1,250
JYM5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	04/16/2015.	83.9300	Closing Purchase.	(3,313)	(3,313)	0	0	0/0	1,250
JYM5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	04/16/2015.	83.8700	Closing Purchase.	(7,906)	(7,906)	0	0	0/0	1,250
JYM5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	04/27/2015.	83.9800	Closing Purchase.	(5,156)	(5,156)	0	0	0/0	1,250
JYM5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	04/29/2015.	84.1400	Closing Purchase.	(1,919)	(1,919)	0	0	0/0	1,250
JYM5	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	05/05/2015.	83.4700	Closing Purchase.	(10,812)	(10,812)	0	0	0/0	1,250
JYM5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	05/11/2015.	83.3900	Closing Purchase.	(1,962)	(1,962)	0	0	0/0	1,250
JYM5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	05/11/2015.	83.3900	Closing Purchase.	(2,944)	(2,944)	0	0	0/0	1,250
JYM5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	05/15/2015.	83.7900	Closing Purchase.	(2,963)	(2,963)	0	0	0/0	1,250
JYM5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	05/19/2015.	82.8700	Closing Purchase.	(663)	(663)	0	0	0/0	1,250
JYM5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	05/28/2015.	80.5100	Closing Purchase.	2,619	2,619	0	0	0/0	1,250
JYM5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	06/04/2015.	80.3200	Closing Purchase.	2,856	2,856	0	0	0/0	1,250
JYM5	17	21,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	06/10/2015.	80.4100	Closing Purchase.	46,644	46,644	0	0	0/0	1,250

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYM5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/11/2015.	82.4500	06/10/2015.	80.4100	Closing Purchase.	2,550	2,550	0	0	0/0	1,250
JYM5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/26/2015.	83.9900	06/10/2015.	80.4100	Closing Purchase.	4,475	4,475	0	0	0/0	1,250
JYM5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/01/2015.	83.2900	06/10/2015.	80.4100	Closing Purchase.	3,600	3,600	0	0	0/0	1,250
JYM5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/27/2015.	80.8400	06/10/2015.	80.4100	Closing Purchase.	1,075	1,075	0	0	0/0	1,250
JYM5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	06/02/2015.	80.5800	06/10/2015.	80.4100	Closing Purchase.	213	213	0	0	0/0	1,250
JYM5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	06/09/2015.	80.3900	06/10/2015.	80.4100	Closing Purchase.	(25)	(25)	0	0	0/0	1,250
JYM5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/11/2015.	82.4600	06/10/2015.	80.4100	Closing Purchase.	5,125	5,125	0	0	0/0	1,250
JYM5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/12/2015.	82.6300	06/10/2015.	80.4100	Closing Purchase.	2,775	2,775	0	0	0/0	1,250
JYM5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/16/2015.	82.5300	06/10/2015.	80.4100	Closing Purchase.	2,650	2,650	0	0	0/0	1,250
JYM5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/26/2015.	84.0200	06/10/2015.	80.4100	Closing Purchase.	13,538	13,538	0	0	0/0	1,250
JYM5	44	55,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	06/10/2015.	80.4100	Closing Purchase.	120,725	120,725	0	0	0/0	1,250
JYM5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/27/2015.	80.7800	06/10/2015.	80.4100	Closing Purchase.	925	925	0	0	0/0	1,250
JYM5	113	141,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	06/10/2015.	80.4100	Closing Purchase.	310,044	310,044	0	0	0/0	1,250
JYM5	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/11/2015.	82.4700	06/10/2015.	80.4100	Closing Purchase.	25,750	25,750	0	0	0/0	1,250
JYM5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/26/2015.	83.9900	06/10/2015.	80.4100	Closing Purchase.	22,375	22,375	0	0	0/0	1,250
JYM5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/27/2015.	84.0400	06/10/2015.	80.4100	Closing Purchase.	13,613	13,613	0	0	0/0	1,250
JYM5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/16/2015.	82.5500	06/10/2015.	80.4100	Closing Purchase.	10,700	10,700	0	0	0/0	1,250
JYM5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/01/2015.	83.2400	06/10/2015.	80.4100	Closing Purchase.	7,075	7,075	0	0	0/0	1,250
JYM5	8	10,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/27/2015.	80.7900	06/10/2015.	80.4100	Closing Purchase.	3,800	3,800	0	0	0/0	1,250
JYM5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	06/09/2015.	80.4400	06/10/2015.	80.4100	Closing Purchase.	75	75	0	0	0/0	1,250
JYM5	81	101,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	06/10/2015.	80.4100	Closing Purchase.	222,244	222,244	0	0	0/0	1,250
JYM5	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/11/2015.	82.4400	06/10/2015.	80.4100	Closing Purchase.	25,375	25,375	0	0	0/0	1,250
JYM5	8	10,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/12/2015.	82.6200	06/10/2015.	80.4100	Closing Purchase.	22,100	22,100	0	0	0/0	1,250
JYM5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/19/2015.	82.8700	06/10/2015.	80.4100	Closing Purchase.	12,300	12,300	0	0	0/0	1,250
JYM5	9	11,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/25/2015.	83.8100	06/10/2015.	80.4100	Closing Purchase.	38,250	38,250	0	0	0/0	1,250
JYM5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/26/2015.	84.0700	06/10/2015.	80.4100	Closing Purchase.	22,875	22,875	0	0	0/0	1,250
JYM5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	05/27/2015.	80.7600	06/10/2015.	80.4100	Closing Purchase.	1,750	1,750	0	0	0/0	1,250
JYM5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	06/09/2015.	80.4300	06/10/2015.	80.4100	Closing Purchase.	100	100	0	0	0/0	1,250
JYM5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/10/2015.	82.6050	06/10/2015.	80.4100	Closing Purchase.	5,488	5,488	0	0	0/0	1,250
JYM5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	06/17/2015.	CME	03/26/2015.	84.0800	06/10/2015.	80.4100	Closing Purchase.	4,588	4,588	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	06/11/2015.	80.9500	Closing Purchase.	(1,150)	(1,150)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	06/11/2015.	80.9400	Closing Purchase.	(1,125)	(1,125)	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	06/11/2015.	80.9600	Closing Purchase.	(587)	(587)	0	0	0/0	1,250
JYU5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	06/11/2015.	80.9700	Closing Purchase.	(1,800)	(1,800)	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	06/19/2015.	81.5500	Closing Purchase.	(1,325)	(1,325)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	07/13/2015.	81.0600	Closing Purchase.	(1,425)	(1,425)	0	0	0/0	1,250
JYU5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	07/13/2015.	81.0600	Closing Purchase.	(3,563)	(3,563)	0	0	0/0	1,250
JYU5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	07/13/2015.	81.0800	Closing Purchase.	(2,950)	(2,950)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	08/19/2015.	80.5100	Closing Purchase.	(50)	(50)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	08/25/2015.	83.3900	Closing Purchase.	(7,250)	(7,250)	0	0	0/0	1,250
JYU5	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	08/26/2015.	83.9700	Closing Purchase.	(26,100)	(26,100)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	08/26/2015.	83.9750	Closing Purchase.	(8,713)	(8,713)	0	0	0/0	1,250
JYU5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	08/27/2015.	82.4100	Closing Purchase.	(9,600)	(9,600)	0	0	0/0	1,250

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	08/28/2015.	82.6400	Closing Purchase.	(2,688)	(2,688)	0	0	0/0	1,250
JYU5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	08/28/2015.	82.6450	Closing Purchase.	(8,081)	(8,081)	0	0	0/0	1,250
JYU5	8	10,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	08/28/2015.	82.6700	Closing Purchase.	(21,800)	(21,800)	0	0	0/0	1,250
JYU5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	08/28/2015.	82.6450	Closing Purchase.	(13,469)	(13,469)	0	0	0/0	1,250
JYU5	15	18,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	09/01/2015.	83.3650	Closing Purchase.	(53,906)	(53,906)	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	09/03/2015.	83.0900	Closing Purchase.	(3,250)	(3,250)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	09/09/2015.	82.6350	Closing Purchase.	(5,363)	(5,363)	0	0	0/0	1,250
JYU5	19	23,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	09/09/2015.	83.3600	Closing Purchase.	(68,163)	(68,163)	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/25/2015.	80.9100	09/09/2015.	83.3600	Closing Purchase.	(3,063)	(3,063)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	81.8000	09/09/2015.	83.3600	Closing Purchase.	(3,900)	(3,900)	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/27/2015.	81.2450	09/09/2015.	83.3600	Closing Purchase.	(2,644)	(2,644)	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/28/2015.	80.9350	09/09/2015.	83.3600	Closing Purchase.	(3,031)	(3,031)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/21/2015.	81.6650	09/09/2015.	83.3600	Closing Purchase.	(4,237)	(4,237)	0	0	0/0	1,250
JYU5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	84.6950	09/09/2015.	83.3600	Closing Purchase.	5,006	5,006	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/25/2015.	83.4050	09/09/2015.	83.3600	Closing Purchase.	56	56	0	0	0/0	1,250
JYU5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	09/09/2015.	82.7100	Closing Purchase.	(11,100)	(11,100)	0	0	0/0	1,250
JYU5	42	52,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	09/09/2015.	83.3600	Closing Purchase.	(150,675)	(150,675)	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/16/2015.	81.1000	09/09/2015.	83.3600	Closing Purchase.	(2,825)	(2,825)	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	81.7800	09/09/2015.	83.3600	Closing Purchase.	(1,975)	(1,975)	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/08/2015.	82.6850	09/09/2015.	83.3600	Closing Purchase.	(844)	(844)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/22/2015.	80.6400	09/09/2015.	83.3600	Closing Purchase.	(6,800)	(6,800)	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/24/2015.	80.8750	09/09/2015.	83.3600	Closing Purchase.	(3,106)	(3,106)	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/24/2015.	80.8700	09/09/2015.	83.3600	Closing Purchase.	(3,112)	(3,112)	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/27/2015.	81.2500	09/09/2015.	83.3600	Closing Purchase.	(2,638)	(2,638)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/10/2015.	80.3150	09/09/2015.	83.3600	Closing Purchase.	(7,613)	(7,613)	0	0	0/0	1,250
JYU5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/21/2015.	81.8300	09/09/2015.	83.3600	Closing Purchase.	(5,738)	(5,738)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	84.4600	09/09/2015.	83.3600	Closing Purchase.	2,750	2,750	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	84.4500	09/09/2015.	83.3600	Closing Purchase.	2,725	2,725	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	84.4550	09/09/2015.	83.3600	Closing Purchase.	1,369	1,369	0	0	0/0	1,250
JYU5	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	09/09/2015.	82.7100	Closing Purchase.	(27,750)	(27,750)	0	0	0/0	1,250
JYU5	121	151,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	09/09/2015.	83.3600	Closing Purchase.	(434,088)	(434,088)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/16/2015.	81.0900	09/09/2015.	83.3600	Closing Purchase.	(5,675)	(5,675)	0	0	0/0	1,250
JYU5	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	81.7800	09/09/2015.	83.3600	Closing Purchase.	(11,850)	(11,850)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/01/2015.	81.2500	09/09/2015.	83.3600	Closing Purchase.	(5,275)	(5,275)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/09/2015.	82.4600	09/09/2015.	83.3600	Closing Purchase.	(2,250)	(2,250)	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/23/2015.	80.6800	09/09/2015.	83.3600	Closing Purchase.	(3,350)	(3,350)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/23/2015.	80.6750	09/09/2015.	83.3600	Closing Purchase.	(6,713)	(6,713)	0	0	0/0	1,250
JYU5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/24/2015.	80.8800	09/09/2015.	83.3600	Closing Purchase.	(15,500)	(15,500)	0	0	0/0	1,250
JYU5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/27/2015.	81.2450	09/09/2015.	83.3600	Closing Purchase.	(7,931)	(7,931)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/27/2015.	81.2400	09/09/2015.	83.3600	Closing Purchase.	(5,300)	(5,300)	0	0	0/0	1,250
JYU5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/28/2015.	80.9250	09/09/2015.	83.3600	Closing Purchase.	(12,175)	(12,175)	0	0	0/0	1,250
JYU5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/12/2015.	80.7500	09/09/2015.	83.3600	Closing Purchase.	(9,788)	(9,788)	0	0	0/0	1,250
JYU5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/20/2015.	80.9050	09/09/2015.	83.3600	Closing Purchase.	(15,344)	(15,344)	0	0	0/0	1,250
JYU5	12	15,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/21/2015.	81.7650	09/09/2015.	83.3600	Closing Purchase.	(23,925)	(23,925)	0	0	0/0	1,250

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYU5	9	11,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	84.5350	09/09/2015.	83.3600	Closing Purchase.	13,219	13,219	0	0	0/0	1,250
JYU5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	84.5400	09/09/2015.	83.3600	Closing Purchase.	4,425	4,425	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	84.5450	09/09/2015.	83.3600	Closing Purchase.	1,481	1,481	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/25/2015.	83.3950	09/09/2015.	83.3600	Closing Purchase.	87	87	0	0	0/0	1,250
JYU5	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	09/09/2015.	82.6650	Closing Purchase.	(27,188)	(27,188)	0	0	0/0	1,250
JYU5	72	90,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	09/09/2015.	83.3600	Closing Purchase.	(258,300)	(258,300)	0	0	0/0	1,250
JYU5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	81.8350	09/09/2015.	83.3600	Closing Purchase.	(5,719)	(5,719)	0	0	0/0	1,250
JYU5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/30/2015.	81.8400	09/09/2015.	83.3600	Closing Purchase.	(5,700)	(5,700)	0	0	0/0	1,250
JYU5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/24/2015.	80.9400	09/09/2015.	83.3600	Closing Purchase.	(9,075)	(9,075)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/24/2015.	80.9350	09/09/2015.	83.3600	Closing Purchase.	(6,062)	(6,062)	0	0	0/0	1,250
JYU5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/27/2015.	81.2250	09/09/2015.	83.3600	Closing Purchase.	(13,344)	(13,344)	0	0	0/0	1,250
JYU5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	07/28/2015.	80.9550	09/09/2015.	83.3600	Closing Purchase.	(12,025)	(12,025)	0	0	0/0	1,250
JYU5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/10/2015.	80.2950	09/09/2015.	83.3600	Closing Purchase.	(11,494)	(11,494)	0	0	0/0	1,250
JYU5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/21/2015.	81.8450	09/09/2015.	83.3600	Closing Purchase.	(7,575)	(7,575)	0	0	0/0	1,250
JYU5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	84.0550	09/09/2015.	83.3600	Closing Purchase.	3,475	3,475	0	0	0/0	1,250
JYU5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	84.0600	09/09/2015.	83.3600	Closing Purchase.	2,625	2,625	0	0	0/0	1,250
JYU5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	84.0650	09/09/2015.	83.3600	Closing Purchase.	3,525	3,525	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	84.0700	09/09/2015.	83.3600	Closing Purchase.	887	887	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	09/09/2015.	82.6550	Closing Purchase.	(2,706)	(2,706)	0	0	0/0	1,250
JYU5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	06/10/2015.	80.4900	09/09/2015.	83.3600	Closing Purchase.	(7,175)	(7,175)	0	0	0/0	1,250
JYU5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	09/16/2015.	CME	08/24/2015.	84.1900	09/09/2015.	83.3600	Closing Purchase.	1,038	1,038	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	10/06/2015.	83.2150	Closing Purchase.	994	994	0	0	0/0	1,250
JYZ5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	10/06/2015.	83.2400	Closing Purchase.	1,200	1,200	0	0	0/0	1,250
JYZ5	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	10/06/2015.	83.2850	Closing Purchase.	2,438	2,438	0	0	0/0	1,250
JYZ5	13	16,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	10/06/2015.	83.2250	Closing Purchase.	4,144	4,144	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	10/08/2015.	83.4900	Closing Purchase.	(12)	(12)	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	10/08/2015.	83.4700	Closing Purchase.	25	25	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	10/09/2015.	83.1750	Closing Purchase.	381	381	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	10/09/2015.	83.1800	Closing Purchase.	750	750	0	0	0/0	1,250
JYZ5	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	10/09/2015.	83.1850	Closing Purchase.	3,688	3,688	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	11/17/2015.	81.0300	Closing Purchase.	6,125	6,125	0	0	0/0	1,250
JYZ5	25	31,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	11/17/2015.	81.0500	Closing Purchase.	75,938	75,938	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	11/17/2015.	81.0200	Closing Purchase.	6,150	6,150	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	11/19/2015.	81.4550	Closing Purchase.	5,063	5,063	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	11/19/2015.	81.4250	Closing Purchase.	5,138	5,138	0	0	0/0	1,250
JYZ5	8	10,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	11/19/2015.	81.4200	Closing Purchase.	20,600	20,600	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	11/19/2015.	81.4250	Closing Purchase.	2,569	2,569	0	0	0/0	1,250
JYZ5	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	12/08/2015.	81.3500	Closing Purchase.	18,638	18,638	0	0	0/0	1,250
JYZ5	21	26,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	12/09/2015.	81.2650	Closing Purchase.	58,144	58,144	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/23/2015.	83.1300	12/09/2015.	81.2650	Closing Purchase.	4,662	4,662	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/29/2015.	83.4800	12/09/2015.	81.2650	Closing Purchase.	5,538	5,538	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/10/2015.	82.9050	12/09/2015.	81.2650	Closing Purchase.	2,050	2,050	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5650	12/09/2015.	81.2650	Closing Purchase.	1,625	1,625	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/16/2015.	81.2400	12/09/2015.	81.2650	Closing Purchase.	(63)	(63)	0	0	0/0	1,250

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/13/2015.	81.4500	12/09/2015.	81.2650	Closing Purchase.	463	463	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/10/2015.	81.1400	12/09/2015.	81.2650	Closing Purchase.	(469)	(469)	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/06/2015.	81.2300	12/09/2015.	81.2650	Closing Purchase.	(44)	(44)	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5650	12/09/2015.	81.2650	Closing Purchase.	3,250	3,250	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	12/04/2015.	81.1800	12/09/2015.	81.2650	Closing Purchase.	(106)	(106)	0	0	0/0	1,250
JYZ5	52	65,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	12/09/2015.	81.2650	Closing Purchase.	143,975	143,975	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/10/2015.	82.9300	12/09/2015.	81.2650	Closing Purchase.	6,244	6,244	0	0	0/0	1,250
JYZ5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/29/2015.	83.4700	12/09/2015.	81.2650	Closing Purchase.	13,781	13,781	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/23/2015.	83.0850	12/09/2015.	81.2650	Closing Purchase.	6,825	6,825	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5500	12/09/2015.	81.2650	Closing Purchase.	1,606	1,606	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5500	12/09/2015.	81.2650	Closing Purchase.	1,606	1,606	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5500	12/09/2015.	81.2650	Closing Purchase.	1,606	1,606	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5500	12/09/2015.	81.2650	Closing Purchase.	1,606	1,606	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5500	12/09/2015.	81.2650	Closing Purchase.	1,606	1,606	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5500	12/09/2015.	81.2650	Closing Purchase.	1,606	1,606	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/06/2015.	81.1950	12/09/2015.	81.2650	Closing Purchase.	(175)	(175)	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/10/2015.	81.1800	12/09/2015.	81.2650	Closing Purchase.	(319)	(319)	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/13/2015.	81.4550	12/09/2015.	81.2650	Closing Purchase.	712	712	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/16/2015.	81.2550	12/09/2015.	81.2650	Closing Purchase.	(25)	(25)	0	0	0/0	1,250
JYZ5	157	196,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	12/09/2015.	81.2650	Closing Purchase.	434,694	434,694	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/10/2015.	82.9200	12/09/2015.	81.2650	Closing Purchase.	6,206	6,206	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/10/2015.	82.9250	12/09/2015.	81.2650	Closing Purchase.	2,075	2,075	0	0	0/0	1,250
JYZ5	8	10,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/23/2015.	83.1350	12/09/2015.	81.2650	Closing Purchase.	18,700	18,700	0	0	0/0	1,250
JYZ5	15	18,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/29/2015.	83.4550	12/09/2015.	81.2650	Closing Purchase.	41,063	41,063	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5400	12/09/2015.	81.2650	Closing Purchase.	1,594	1,594	0	0	0/0	1,250
JYZ5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5400	12/09/2015.	81.2650	Closing Purchase.	7,969	7,969	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5400	12/09/2015.	81.2650	Closing Purchase.	1,594	1,594	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5400	12/09/2015.	81.2650	Closing Purchase.	3,188	3,188	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5400	12/09/2015.	81.2650	Closing Purchase.	3,188	3,188	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5400	12/09/2015.	81.2650	Closing Purchase.	1,594	1,594	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5400	12/09/2015.	81.2650	Closing Purchase.	3,188	3,188	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5400	12/09/2015.	81.2650	Closing Purchase.	1,594	1,594	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5400	12/09/2015.	81.2650	Closing Purchase.	1,594	1,594	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5400	12/09/2015.	81.2650	Closing Purchase.	4,781	4,781	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5400	12/09/2015.	81.2650	Closing Purchase.	3,188	3,188	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5400	12/09/2015.	81.2650	Closing Purchase.	3,188	3,188	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5400	12/09/2015.	81.2650	Closing Purchase.	1,594	1,594	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5400	12/09/2015.	81.2650	Closing Purchase.	1,594	1,594	0	0	0/0	1,250
JYZ5	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/06/2015.	81.2100	12/09/2015.	81.2650	Closing Purchase.	(413)	(413)	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/06/2015.	81.2150	12/09/2015.	81.2650	Closing Purchase.	(125)	(125)	0	0	0/0	1,250
JYZ5	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/10/2015.	81.1700	12/09/2015.	81.2650	Closing Purchase.	(1,187)	(1,187)	0	0	0/0	1,250
JYZ5	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/13/2015.	81.4350	12/09/2015.	81.2650	Closing Purchase.	2,125	2,125	0	0	0/0	1,250
JYZ5	8	10,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/16/2015.	81.2750	12/09/2015.	81.2650	Closing Purchase.	100	100	0	0	0/0	1,250

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYZ5	64	80,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/09/2015.	83.4800	12/09/2015.	81.2650	Closing Purchase.	177,200	177,200	0	0	0/0	1,250
JYZ5	10	12,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/22/2015.	83.4600	12/09/2015.	81.2650	Closing Purchase.	27,437	27,437	0	0	0/0	1,250
JYZ5	8	10,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/23/2015.	83.1400	12/09/2015.	81.2650	Closing Purchase.	18,750	18,750	0	0	0/0	1,250
JYZ5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/10/2015.	82.9450	12/09/2015.	81.2650	Closing Purchase.	10,500	10,500	0	0	0/0	1,250
JYZ5	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	09/29/2015.	83.5250	12/09/2015.	81.2650	Closing Purchase.	19,775	19,775	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	10/13/2015.	83.4850	12/09/2015.	81.2650	Closing Purchase.	8,325	8,325	0	0	0/0	1,250
JYZ5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	10/14/2015.	83.9100	12/09/2015.	81.2650	Closing Purchase.	13,225	13,225	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	10/15/2015.	84.3950	12/09/2015.	81.2650	Closing Purchase.	3,912	3,912	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	10/21/2015.	83.4200	12/09/2015.	81.2650	Closing Purchase.	8,081	8,081	0	0	0/0	1,250
JYZ5	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	10/22/2015.	83.1300	12/09/2015.	81.2650	Closing Purchase.	11,656	11,656	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	10/28/2015.	83.0800	12/09/2015.	81.2650	Closing Purchase.	6,806	6,806	0	0	0/0	1,250
JYZ5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5450	12/09/2015.	81.2650	Closing Purchase.	6,400	6,400	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5300	12/09/2015.	81.2650	Closing Purchase.	4,744	4,744	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5300	12/09/2015.	81.2650	Closing Purchase.	4,744	4,744	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5300	12/09/2015.	81.2650	Closing Purchase.	4,744	4,744	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5300	12/09/2015.	81.2650	Closing Purchase.	3,163	3,163	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/05/2015.	82.2150	12/09/2015.	81.2650	Closing Purchase.	1,188	1,188	0	0	0/0	1,250
JYZ5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/05/2015.	82.2100	12/09/2015.	81.2650	Closing Purchase.	4,725	4,725	0	0	0/0	1,250
JYZ5	20	25,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/10/2015.	81.1750	12/09/2015.	81.2650	Closing Purchase.	(2,250)	(2,250)	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/12/2015.	81.3400	12/09/2015.	81.2650	Closing Purchase.	188	188	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/12/2015.	81.3350	12/09/2015.	81.2650	Closing Purchase.	262	262	0	0	0/0	1,250
JYZ5	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/13/2015.	81.4300	12/09/2015.	81.2650	Closing Purchase.	1,238	1,238	0	0	0/0	1,250
JYZ5	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/16/2015.	81.2900	12/09/2015.	81.2650	Closing Purchase.	219	219	0	0	0/0	1,250
JYZ5	8	10,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/24/2015.	81.6500	12/09/2015.	81.2650	Closing Purchase.	3,850	3,850	0	0	0/0	1,250
JYZ5	9	11,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	12/01/2015.	81.3900	12/09/2015.	81.2650	Closing Purchase.	1,406	1,406	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	12/03/2015.	81.1800	12/09/2015.	81.2650	Closing Purchase.	(319)	(319)	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	10/28/2015.	83.0950	12/09/2015.	81.2650	Closing Purchase.	2,288	2,288	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5250	12/09/2015.	81.2650	Closing Purchase.	3,150	3,150	0	0	0/0	1,250
JYZ5	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5250	12/09/2015.	81.2650	Closing Purchase.	3,150	3,150	0	0	0/0	1,250
JYZ5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5250	12/09/2015.	81.2650	Closing Purchase.	6,300	6,300	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5250	12/09/2015.	81.2650	Closing Purchase.	1,575	1,575	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5250	12/09/2015.	81.2650	Closing Purchase.	1,575	1,575	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5250	12/09/2015.	81.2650	Closing Purchase.	1,575	1,575	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5250	12/09/2015.	81.2650	Closing Purchase.	4,725	4,725	0	0	0/0	1,250
JYZ5	4	5,000	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5250	12/09/2015.	81.2650	Closing Purchase.	6,300	6,300	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/03/2015.	82.5250	12/09/2015.	81.2650	Closing Purchase.	1,575	1,575	0	0	0/0	1,250
JYZ5	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/10/2015.	81.1800	12/09/2015.	81.2650	Closing Purchase.	(319)	(319)	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/13/2015.	81.4300	12/09/2015.	81.2650	Closing Purchase.	206	206	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/16/2015.	81.3000	12/09/2015.	81.2650	Closing Purchase.	44	44	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	11/24/2015.	81.6450	12/09/2015.	81.2650	Closing Purchase.	475	475	0	0	0/0	1,250
JYZ5	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	12/16/2015.	CME	12/01/2015.	81.4050	12/09/2015.	81.2650	Closing Purchase.	175	175	0	0	0/0	1,250
JYH6	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	81.4550	12/11/2015.	82.9950	Closing Purchase.	(5,775)	(5,775)	0	0	0/0	1,250
JYH6	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	81.4550	12/11/2015.	82.9900	Closing Purchase.	(1,919)	(1,919)	0	0	0/0	1,250
JYH6	2	2,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	81.4550	12/15/2015.	82.4100	Closing Purchase.	(2,388)	(2,388)	0	0	0/0	1,250

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYH6	6	7,500	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	81.4550	12/15/2015.	82.4250	Closing Purchase.	(7,275)	(7,275)	0	0	0/0	1,250
JYH6	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	81.4550	12/16/2015.	82.3000	Closing Purchase.	(1,056)	(1,056)	0	0	0/0	1,250
JYH6	3	3,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	81.4550	12/16/2015.	82.2950	Closing Purchase.	(3,150)	(3,150)	0	0	0/0	1,250
JYH6	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	81.4550	12/16/2015.	82.2950	Closing Purchase.	(5,250)	(5,250)	0	0	0/0	1,250
JYH6	7	8,750	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	81.4550	12/16/2015.	82.3250	Closing Purchase.	(7,613)	(7,613)	0	0	0/0	1,250
JYH6	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	81.4550	12/16/2015.	82.2950	Closing Purchase.	(1,050)	(1,050)	0	0	0/0	1,250
JYH6	5	6,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	81.4550	12/17/2015.	81.6850	Closing Purchase.	(1,438)	(1,438)	0	0	0/0	1,250
JYH6	1	1,250	JPN YEN CURRENCY FUTURE	Variable Annuities	Exhibit 5	Equity/Index	03/16/2016.	CME	12/09/2015.	81.4550	12/28/2015.	83.3000	Closing Purchase.	(2,306)	(2,306)	0	0	0/0	1,250
NQM5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	4,319.7500	03/17/2015.	4,355.2500	Closing Purchase.	(1,420)	(1,420)	0	0	0/0	20
NQM5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	4,319.7500	03/19/2015.	4,422.7500	Closing Purchase.	(10,300)	(10,300)	0	0	0/0	20
NQM5	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	4,322.5000	03/19/2015.	4,423.2500	Closing Purchase.	(40,300)	(40,300)	0	0	0/0	20
NQM5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.8000	03/23/2015.	4,448.5000	Closing Purchase.	(9,896)	(9,896)	0	0	0/0	20
NQM5	35	700	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	4,322.5000	03/23/2015.	4,451.5000	Closing Purchase.	(90,300)	(90,300)	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	4,327.5000	03/24/2015.	4,452.2500	Closing Purchase.	(2,495)	(2,495)	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	4,327.5000	04/07/2015.	4,365.0000	Closing Purchase.	(750)	(750)	0	0	0/0	20
NQM5	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	4,322.5000	04/09/2015.	4,363.7500	Closing Purchase.	(7,425)	(7,425)	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	4,322.7500	04/09/2015.	4,363.7500	Closing Purchase.	(820)	(820)	0	0	0/0	20
NQM5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.8000	04/10/2015.	4,403.5000	Closing Purchase.	(3,148)	(3,148)	0	0	0/0	20
NQM5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	4,322.7500	04/10/2015.	4,404.7500	Closing Purchase.	(8,200)	(8,200)	0	0	0/0	20
NQM5	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.8000	04/10/2015.	4,404.7500	Closing Purchase.	(15,990)	(15,990)	0	0	0/0	20
NQM5	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.8000	04/13/2015.	4,434.7500	Closing Purchase.	(32,985)	(32,985)	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	4,327.5000	04/13/2015.	4,436.0000	Closing Purchase.	(2,170)	(2,170)	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.8000	04/14/2015.	4,375.2500	Closing Purchase.	(1,009)	(1,009)	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	4,327.5000	04/15/2015.	4,411.2500	Closing Purchase.	(1,675)	(1,675)	0	0	0/0	20
NQM5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.8000	04/16/2015.	4,411.5000	Closing Purchase.	(5,202)	(5,202)	0	0	0/0	20
NQM5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	4,325.5000	04/16/2015.	4,410.5000	Closing Purchase.	(10,200)	(10,200)	0	0	0/0	20
NQM5	30	600	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.8000	04/16/2015.	4,411.7500	Closing Purchase.	(52,170)	(52,170)	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/12/2015.	4,315.7500	04/17/2015.	4,346.0000	Closing Purchase.	(605)	(605)	0	0	0/0	20
NQM5	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.8000	04/24/2015.	4,521.7500	Closing Purchase.	(59,085)	(59,085)	0	0	0/0	20
NQM5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.8000	04/27/2015.	4,540.2500	Closing Purchase.	(8,618)	(8,618)	0	0	0/0	20
NQM5	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.8000	04/27/2015.	4,541.0000	Closing Purchase.	(43,240)	(43,240)	0	0	0/0	20
NQM5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	4,325.5000	04/28/2015.	4,504.0000	Closing Purchase.	(7,140)	(7,140)	0	0	0/0	20
NQM5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/12/2015.	4,317.0000	04/28/2015.	4,504.0000	Closing Purchase.	(14,960)	(14,960)	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.7000	04/28/2015.	4,510.7500	Closing Purchase.	(3,721)	(3,721)	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/12/2015.	4,317.0000	04/29/2015.	4,491.2500	Closing Purchase.	(3,485)	(3,485)	0	0	0/0	20
NQM5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.7500	04/29/2015.	4,491.2500	Closing Purchase.	(9,990)	(9,990)	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.7000	04/29/2015.	4,486.0000	Closing Purchase.	(3,226)	(3,226)	0	0	0/0	20
NQM5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.8000	05/11/2015.	4,446.5000	Closing Purchase.	(4,868)	(4,868)	0	0	0/0	20
NQM5	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.8000	05/11/2015.	4,444.7500	Closing Purchase.	(35,985)	(35,985)	0	0	0/0	20
NQM5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.7500	05/12/2015.	4,413.2500	Closing Purchase.	(8,850)	(8,850)	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.7000	05/18/2015.	4,488.7500	Closing Purchase.	(3,281)	(3,281)	0	0	0/0	20
NQM5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.7500	05/19/2015.	4,504.5000	Closing Purchase.	(17,975)	(17,975)	0	0	0/0	20
NQM5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.7500	06/04/2015.	4,512.2500	Closing Purchase.	(15,000)	(15,000)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.7000	06/04/2015.	4,506.2500	Closing Purchase.	(3,631)	(3,631)	0	0	0/0	20
NQM5	52	1,040	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.8000	06/12/2015.	4,490.5000	Closing Purchase.	(172,328)	(172,328)	0	0	0/0	20
NQM5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/26/2015.	4,292.2500	06/12/2015.	4,490.5000	Closing Purchase.	(11,895)	(11,895)	0	0	0/0	20
NQM5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/27/2015.	4,318.7500	06/12/2015.	4,490.5000	Closing Purchase.	(10,305)	(10,305)	0	0	0/0	20
NQM5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/01/2015.	4,440.5000	06/12/2015.	4,490.5000	Closing Purchase.	(4,000)	(4,000)	0	0	0/0	20
NQM5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/06/2015.	4,388.5000	06/12/2015.	4,490.5000	Closing Purchase.	(6,120)	(6,120)	0	0	0/0	20
NQM5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/13/2015.	4,433.5000	06/12/2015.	4,490.5000	Closing Purchase.	(2,280)	(2,280)	0	0	0/0	20
NQM5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/27/2015.	4,513.2500	06/12/2015.	4,490.5000	Closing Purchase.	1,365	1,365	0	0	0/0	20
NQM5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	06/05/2015.	4,487.0000	06/12/2015.	4,490.5000	Closing Purchase.	(140)	(140)	0	0	0/0	20
NQM5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	06/09/2015.	4,417.5000	06/12/2015.	4,490.5000	Closing Purchase.	(5,840)	(5,840)	0	0	0/0	20
NQM5	170	3,400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.7500	06/12/2015.	4,490.5000	Closing Purchase.	(563,550)	(563,550)	0	0	0/0	20
NQM5	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/26/2015.	4,297.7500	06/12/2015.	4,490.5000	Closing Purchase.	(30,840)	(30,840)	0	0	0/0	20
NQM5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/27/2015.	4,520.2500	06/12/2015.	4,490.5000	Closing Purchase.	2,975	2,975	0	0	0/0	20
NQM5	468	9,360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.8000	06/12/2015.	4,490.5000	Closing Purchase.	(1,550,952)	(1,550,952)	0	0	0/0	20
NQM5	35	700	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/26/2015.	4,298.0000	06/12/2015.	4,490.5000	Closing Purchase.	(134,750)	(134,750)	0	0	0/0	20
NQM5	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/27/2015.	4,323.0000	06/12/2015.	4,490.5000	Closing Purchase.	(50,250)	(50,250)	0	0	0/0	20
NQM5	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	04/20/2015.	4,405.0000	06/12/2015.	4,490.5000	Closing Purchase.	(25,650)	(25,650)	0	0	0/0	20
NQM5	35	700	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/01/2015.	4,438.5000	06/12/2015.	4,490.5000	Closing Purchase.	(36,400)	(36,400)	0	0	0/0	20
NQM5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/27/2015.	4,519.2500	06/12/2015.	4,490.5000	Closing Purchase.	1,725	1,725	0	0	0/0	20
NQM5	22	440	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/27/2015.	4,518.7500	06/12/2015.	4,490.5000	Closing Purchase.	12,430	12,430	0	0	0/0	20
NQM5	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	06/09/2015.	4,416.7500	06/12/2015.	4,490.5000	Closing Purchase.	(14,750)	(14,750)	0	0	0/0	20
NQM5	17	340	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.7000	06/12/2015.	4,490.5000	Closing Purchase.	(56,372)	(56,372)	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/18/2015.	4,360.7500	06/12/2015.	4,490.5000	Closing Purchase.	(2,595)	(2,595)	0	0	0/0	20
NQM5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/26/2015.	4,296.7500	06/12/2015.	4,490.5000	Closing Purchase.	(7,750)	(7,750)	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/01/2015.	4,441.0000	06/12/2015.	4,490.5000	Closing Purchase.	(990)	(990)	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/19/2015.	4,503.2500	06/12/2015.	4,490.5000	Closing Purchase.	255	255	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/26/2015.	4,470.2500	06/12/2015.	4,490.5000	Closing Purchase.	(405)	(405)	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/27/2015.	4,519.0000	06/12/2015.	4,490.5000	Closing Purchase.	570	570	0	0	0/0	20
NQM5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	06/09/2015.	4,418.2500	06/12/2015.	4,490.5000	Closing Purchase.	(2,890)	(2,890)	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	4,324.7000	06/12/2015.	4,490.5000	Closing Purchase.	(3,316)	(3,316)	0	0	0/0	20
NQM5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/27/2015.	4,519.7500	06/12/2015.	4,490.5000	Closing Purchase.	585	585	0	0	0/0	20
NQH5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	01/09/2015.	4,203.7500	Closing Purchase.	2,262	2,262	0	0	0/0	20
NQH5	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	01/09/2015.	4,201.2500	Closing Purchase.	3,416	3,416	0	0	0/0	20
NQH5	32	640	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.5500	01/09/2015.	4,206.2500	Closing Purchase.	10,432	10,432	0	0	0/0	20
NQH5	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	01/09/2015.	4,206.2500	Closing Purchase.	2,289	2,289	0	0	0/0	20
NQH5	11	220	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	01/09/2015.	4,204.7500	Closing Purchase.	3,927	3,927	0	0	0/0	20
NQH5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	01/09/2015.	4,203.0000	Closing Purchase.	1,176	1,176	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	01/20/2015.	4,128.0000	Closing Purchase.	1,892	1,892	0	0	0/0	20
NQH5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	01/22/2015.	4,222.7500	Closing Purchase.	(15)	(15)	0	0	0/0	20
NQH5	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	01/22/2015.	4,226.0000	Closing Purchase.	(1,020)	(1,020)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,287.7500	01/22/2015.	4,222.7500	Closing Purchase.	1,300	1,300	0	0	0/0	20
NQH5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	01/23/2015.	4,258.0000	Closing Purchase.	(3,540)	(3,540)	0	0	0/0	20
NQH5	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	01/23/2015.	4,268.2500	Closing Purchase.	(6,391)	(6,391)	0	0	0/0	20
NQH5	50	1,000	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	01/23/2015.	4,271.2500	Closing Purchase.	(48,650)	(48,650)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQH5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,287.7500	01/23/2015.	4,268.0000	Closing Purchase.	790	790	0	0	0/0	20
NQH5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	01/27/2015.	4,154.7500	Closing Purchase.	4,071	4,071	0	0	0/0	20
NQH5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	01/27/2015.	4,164.5000	Closing Purchase.	3,486	3,486	0	0	0/0	20
NQH5	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	01/27/2015.	4,160.5000	Closing Purchase.	9,936	9,936	0	0	0/0	20
NQH5	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6500	01/27/2015.	4,160.5000	Closing Purchase.	8,701	8,701	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/12/2014.	4,224.7500	01/27/2015.	4,164.2500	Closing Purchase.	1,210	1,210	0	0	0/0	20
NQH5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	02/04/2015.	4,209.5000	Closing Purchase.	786	786	0	0	0/0	20
NQH5	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	02/04/2015.	4,211.7500	Closing Purchase.	1,736	1,736	0	0	0/0	20
NQH5	35	700	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6500	02/04/2015.	4,208.0000	Closing Purchase.	10,255	10,255	0	0	0/0	20
NQH5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/15/2014.	4,171.5000	02/04/2015.	4,221.7500	Closing Purchase.	(3,015)	(3,015)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	4,151.7500	02/04/2015.	4,221.7500	Closing Purchase.	(1,400)	(1,400)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	4,151.7500	02/05/2015.	4,238.5000	Closing Purchase.	(1,735)	(1,735)	0	0	0/0	20
NQH5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	02/06/2015.	4,265.2500	Closing Purchase.	(1,706)	(1,706)	0	0	0/0	20
NQH5	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	02/06/2015.	4,261.5000	Closing Purchase.	(7,780)	(7,780)	0	0	0/0	20
NQH5	40	800	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6500	02/06/2015.	4,263.5000	Closing Purchase.	(32,680)	(32,680)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	4,151.7500	02/06/2015.	4,261.5000	Closing Purchase.	(2,195)	(2,195)	0	0	0/0	20
NQH5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/17/2014.	4,100.5000	02/06/2015.	4,261.5000	Closing Purchase.	(6,440)	(6,440)	0	0	0/0	20
NQH5	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	02/09/2015.	4,204.5000	Closing Purchase.	2,896	2,896	0	0	0/0	20
NQH5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/31/2014.	4,301.7500	02/09/2015.	4,211.2500	Closing Purchase.	3,620	3,620	0	0	0/0	20
NQH5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	02/13/2015.	4,351.5000	Closing Purchase.	(5,156)	(5,156)	0	0	0/0	20
NQH5	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	02/13/2015.	4,357.0000	Closing Purchase.	(18,816)	(18,816)	0	0	0/0	20
NQH5	30	600	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6500	02/13/2015.	4,355.5000	Closing Purchase.	(79,710)	(79,710)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/02/2015.	4,209.7500	02/13/2015.	4,358.7500	Closing Purchase.	(2,980)	(2,980)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/05/2015.	4,174.2500	02/13/2015.	4,358.7500	Closing Purchase.	(3,690)	(3,690)	0	0	0/0	20
NQH5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	02/17/2015.	4,377.0000	Closing Purchase.	(9,264)	(9,264)	0	0	0/0	20
NQH5	12	240	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	02/17/2015.	4,377.0000	Closing Purchase.	(37,056)	(37,056)	0	0	0/0	20
NQH5	45	900	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6500	02/17/2015.	4,375.7500	Closing Purchase.	(137,790)	(137,790)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/05/2015.	4,174.2500	02/17/2015.	4,374.7500	Closing Purchase.	(4,010)	(4,010)	0	0	0/0	20
NQH5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	4,137.2500	02/17/2015.	4,374.7500	Closing Purchase.	(9,500)	(9,500)	0	0	0/0	20
NQH5	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	02/18/2015.	4,384.5000	Closing Purchase.	(29,142)	(29,142)	0	0	0/0	20
NQH5	25	500	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6500	02/18/2015.	4,384.2500	Closing Purchase.	(80,800)	(80,800)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	4,137.2500	02/18/2015.	4,382.7500	Closing Purchase.	(4,910)	(4,910)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	02/18/2015.	4,382.5000	Closing Purchase.	(3,198)	(3,198)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	4,137.2500	02/19/2015.	4,407.0000	Closing Purchase.	(5,395)	(5,395)	0	0	0/0	20
NQH5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	02/20/2015.	4,417.0000	Closing Purchase.	(7,776)	(7,776)	0	0	0/0	20
NQH5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	02/20/2015.	4,419.0000	Closing Purchase.	(23,568)	(23,568)	0	0	0/0	20
NQH5	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6500	02/20/2015.	4,416.5000	Closing Purchase.	(58,155)	(58,155)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	02/23/2015.	4,437.5000	Closing Purchase.	(4,298)	(4,298)	0	0	0/0	20
NQH5	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6500	02/23/2015.	4,436.7500	Closing Purchase.	(42,820)	(42,820)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	4,137.2500	02/23/2015.	4,438.5000	Closing Purchase.	(6,025)	(6,025)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	02/24/2015.	4,442.2500	Closing Purchase.	(4,393)	(4,393)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6500	02/25/2015.	4,451.2500	Closing Purchase.	(4,572)	(4,572)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6500	02/27/2015.	4,460.2500	Closing Purchase.	(4,752)	(4,752)	0	0	0/0	20
NQH5	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6500	02/27/2015.	4,459.7500	Closing Purchase.	(47,420)	(47,420)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	4,137.2500	03/03/2015.	4,449.5000	Closing Purchase.	(6,245)	(6,245)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	4,132.5000	03/04/2015.	4,431.0000	Closing Purchase.	(5,970)	(5,970)	0	0	0/0	20
NQH5	25	500	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6500	03/13/2015.	4,330.7500	Closing Purchase.	(54,050)	(54,050)	0	0	0/0	20
NQH5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,285.5000	03/13/2015.	4,330.7500	Closing Purchase.	(4,525)	(4,525)	0	0	0/0	20
NQH5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/15/2014.	4,191.5000	03/13/2015.	4,330.7500	Closing Purchase.	(13,925)	(13,925)	0	0	0/0	20
NQH5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	4,135.5000	03/13/2015.	4,330.7500	Closing Purchase.	(23,430)	(23,430)	0	0	0/0	20
NQH5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/05/2015.	4,183.5000	03/13/2015.	4,330.7500	Closing Purchase.	(5,890)	(5,890)	0	0	0/0	20
NQH5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	4,148.7500	03/13/2015.	4,330.7500	Closing Purchase.	(21,840)	(21,840)	0	0	0/0	20
NQH5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	4,137.0000	03/13/2015.	4,330.7500	Closing Purchase.	(23,250)	(23,250)	0	0	0/0	20
NQH5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/16/2015.	4,092.5000	03/13/2015.	4,330.7500	Closing Purchase.	(14,295)	(14,295)	0	0	0/0	20
NQH5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/29/2015.	4,106.0000	03/13/2015.	4,330.7500	Closing Purchase.	(8,990)	(8,990)	0	0	0/0	20
NQH5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/02/2015.	4,110.5000	03/13/2015.	4,330.7500	Closing Purchase.	(8,810)	(8,810)	0	0	0/0	20
NQH5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	03/09/2015.	4,402.5000	03/13/2015.	4,330.7500	Closing Purchase.	5,740	5,740	0	0	0/0	20
NQH5	23	460	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6000	03/13/2015.	4,330.7500	Closing Purchase.	(49,749)	(49,749)	0	0	0/0	20
NQH5	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6500	03/13/2015.	4,330.7500	Closing Purchase.	(43,240)	(43,240)	0	0	0/0	20
NQH5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,288.7500	03/13/2015.	4,330.7500	Closing Purchase.	(5,040)	(5,040)	0	0	0/0	20
NQH5	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,289.0000	03/13/2015.	4,330.7500	Closing Purchase.	(5,845)	(5,845)	0	0	0/0	20
NQH5	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/15/2014.	4,185.7500	03/13/2015.	4,330.7500	Closing Purchase.	(58,000)	(58,000)	0	0	0/0	20
NQH5	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	4,139.0000	03/13/2015.	4,330.7500	Closing Purchase.	(38,350)	(38,350)	0	0	0/0	20
NQH5	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/17/2014.	4,098.5000	03/13/2015.	4,330.7500	Closing Purchase.	(32,515)	(32,515)	0	0	0/0	20
NQH5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/02/2015.	4,207.5000	03/13/2015.	4,330.7500	Closing Purchase.	(14,790)	(14,790)	0	0	0/0	20
NQH5	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/05/2015.	4,179.7500	03/13/2015.	4,330.7500	Closing Purchase.	(24,160)	(24,160)	0	0	0/0	20
NQH5	22	440	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	4,132.2500	03/13/2015.	4,330.7500	Closing Purchase.	(87,340)	(87,340)	0	0	0/0	20
NQH5	22	440	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	4,139.2500	03/13/2015.	4,330.7500	Closing Purchase.	(84,260)	(84,260)	0	0	0/0	20
NQH5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/15/2015.	4,123.0000	03/13/2015.	4,330.7500	Closing Purchase.	(20,775)	(20,775)	0	0	0/0	20
NQH5	14	280	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/16/2015.	4,107.2500	03/13/2015.	4,330.7500	Closing Purchase.	(62,580)	(62,580)	0	0	0/0	20
NQH5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/29/2015.	4,111.5000	03/13/2015.	4,330.7500	Closing Purchase.	(21,925)	(21,925)	0	0	0/0	20
NQH5	12	240	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/02/2015.	4,134.2500	03/13/2015.	4,330.7500	Closing Purchase.	(47,160)	(47,160)	0	0	0/0	20
NQH5	50	1,000	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.6500	03/13/2015.	4,330.7500	Closing Purchase.	(108,100)	(108,100)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,222.7000	03/13/2015.	4,330.7500	Closing Purchase.	(2,161)	(2,161)	0	0	0/0	20
NQH5	37	740	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,286.7500	03/13/2015.	4,330.7500	Closing Purchase.	(32,560)	(32,560)	0	0	0/0	20
NQH5	13	260	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	4,287.0000	03/13/2015.	4,330.7500	Closing Purchase.	(11,375)	(11,375)	0	0	0/0	20
NQH5	65	1,300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/15/2014.	4,191.7500	03/13/2015.	4,330.7500	Closing Purchase.	(180,700)	(180,700)	0	0	0/0	20
NQH5	40	800	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	4,146.2500	03/13/2015.	4,330.7500	Closing Purchase.	(147,600)	(147,600)	0	0	0/0	20
NQH5	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/17/2014.	4,099.7500	03/13/2015.	4,330.7500	Closing Purchase.	(92,400)	(92,400)	0	0	0/0	20
NQH5	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/02/2015.	4,215.0000	03/13/2015.	4,330.7500	Closing Purchase.	(46,300)	(46,300)	0	0	0/0	20
NQH5	35	700	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/05/2015.	4,178.2500	03/13/2015.	4,330.7500	Closing Purchase.	(106,750)	(106,750)	0	0	0/0	20
NQH5	65	1,300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	4,143.5000	03/13/2015.	4,330.7500	Closing Purchase.	(243,425)	(243,425)	0	0	0/0	20
NQH5	29	580	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	4,141.5000	03/13/2015.	4,330.7500	Closing Purchase.	(109,765)	(109,765)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	4,139.7500	03/13/2015.	4,330.7500	Closing Purchase.	(3,820)	(3,820)	0	0	0/0	20
NQH5	30	600	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	4,139.5000	03/13/2015.	4,330.7500	Closing Purchase.	(114,750)	(114,750)	0	0	0/0	20
NQH5	25	500	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/15/2015.	4,129.2500	03/13/2015.	4,330.7500	Closing Purchase.	(100,750)	(100,750)	0	0	0/0	20
NQH5	42	840	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/16/2015.	4,092.5000	03/13/2015.	4,330.7500	Closing Purchase.	(200,130)	(200,130)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQH5	30	600	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/29/2015.	4,112.7500	03/13/2015.	4,330.7500	Closing Purchase.	(130,800)	(130,800)	0	0	0/0	20
NQH5	40	800	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/02/2015.	4,119.2500	03/13/2015.	4,330.7500	Closing Purchase.	(169,200)	(169,200)	0	0	0/0	20
NQH5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	03/09/2015.	4,403.7500	03/13/2015.	4,330.7500	Closing Purchase.	8,760	8,760	0	0	0/0	20
NQH5	14	280	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	03/09/2015.	4,403.2500	03/13/2015.	4,330.7500	Closing Purchase.	20,300	20,300	0	0	0/0	20
NQH5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	4,132.5000	03/13/2015.	4,330.7500	Closing Purchase.	(19,825)	(19,825)	0	0	0/0	20
NQH5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/15/2015.	4,117.0000	03/13/2015.	4,330.7500	Closing Purchase.	(12,825)	(12,825)	0	0	0/0	20
NQH5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/16/2015.	4,104.5000	03/13/2015.	4,330.7500	Closing Purchase.	(13,575)	(13,575)	0	0	0/0	20
NQH5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/29/2015.	4,113.0000	03/13/2015.	4,330.7500	Closing Purchase.	(13,065)	(13,065)	0	0	0/0	20
NQH5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/02/2015.	4,138.5000	03/13/2015.	4,330.7500	Closing Purchase.	(15,380)	(15,380)	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/25/2015.	4,448.2500	03/13/2015.	4,330.7500	Closing Purchase.	2,350	2,350	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	03/02/2015.	4,470.7500	03/13/2015.	4,330.7500	Closing Purchase.	2,800	2,800	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	03/10/2015.	4,360.5000	03/13/2015.	4,330.7500	Closing Purchase.	595	595	0	0	0/0	20
NQH5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/21/2015.	4,197.0000	03/13/2015.	4,330.7500	Closing Purchase.	(2,675)	(2,675)	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	06/15/2015.	4,412.2500	Closing Purchase.	1,424	1,424	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.5000	06/19/2015.	4,518.7500	Closing Purchase.	(1,410)	(1,410)	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.5000	06/23/2015.	4,528.0000	Closing Purchase.	(890)	(890)	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.5000	06/23/2015.	4,528.2500	Closing Purchase.	(895)	(895)	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	06/23/2015.	4,531.0000	Closing Purchase.	(951)	(951)	0	0	0/0	20
NQU5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	06/23/2015.	4,531.2500	Closing Purchase.	(5,736)	(5,736)	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	06/23/2015.	4,532.5000	Closing Purchase.	(1,962)	(1,962)	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	06/23/2015.	4,532.7500	Closing Purchase.	(1,972)	(1,972)	0	0	0/0	20
NQU5	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	06/23/2015.	4,533.0000	Closing Purchase.	(8,919)	(8,919)	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	06/23/2015.	4,535.2500	Closing Purchase.	(1,036)	(1,036)	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	07/01/2015.	4,429.5000	Closing Purchase.	1,079	1,079	0	0	0/0	20
NQU5	11	220	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	07/02/2015.	4,420.5000	Closing Purchase.	13,849	13,849	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	07/02/2015.	4,420.7500	Closing Purchase.	2,508	2,508	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	07/02/2015.	4,421.0000	Closing Purchase.	2,498	2,498	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.5000	07/13/2015.	4,472.2500	Closing Purchase.	225	225	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.5000	07/13/2015.	4,472.0000	Closing Purchase.	230	230	0	0	0/0	20
NQU5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	07/13/2015.	4,473.0000	Closing Purchase.	627	627	0	0	0/0	20
NQU5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	07/13/2015.	4,473.2500	Closing Purchase.	1,020	1,020	0	0	0/0	20
NQU5	12	240	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	07/13/2015.	4,473.5000	Closing Purchase.	2,388	2,388	0	0	0/0	20
NQU5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	07/13/2015.	4,473.7500	Closing Purchase.	970	970	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	07/13/2015.	4,475.7500	Closing Purchase.	154	154	0	0	0/0	20
NQU5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	07/14/2015.	4,511.7500	Closing Purchase.	(2,830)	(2,830)	0	0	0/0	20
NQU5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.5000	07/15/2015.	4,532.0000	Closing Purchase.	(2,910)	(2,910)	0	0	0/0	20
NQU5	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	07/15/2015.	4,530.2500	Closing Purchase.	(9,360)	(9,360)	0	0	0/0	20
NQU5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	07/15/2015.	4,530.5000	Closing Purchase.	(4,705)	(4,705)	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	07/15/2015.	4,533.5000	Closing Purchase.	(1,001)	(1,001)	0	0	0/0	20
NQU5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.5000	07/17/2015.	4,633.0000	Closing Purchase.	(11,960)	(11,960)	0	0	0/0	20
NQU5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	07/17/2015.	4,633.2500	Closing Purchase.	(11,984)	(11,984)	0	0	0/0	20
NQU5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	07/17/2015.	4,633.5000	Closing Purchase.	(18,006)	(18,006)	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.5000	07/31/2015.	4,605.5000	Closing Purchase.	(4,880)	(4,880)	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	08/27/2015.	4,285.0000	Closing Purchase.	3,969	3,969	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQU5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.5000	08/28/2015.	4,306.0000	Closing Purchase.	21,300	21,300	0	0	0/0	20
NQU5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.5000	08/28/2015.	4,306.2500	Closing Purchase.	14,180	14,180	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.5000	08/28/2015.	4,306.5000	Closing Purchase.	3,540	3,540	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.5000	08/28/2015.	4,306.7500	Closing Purchase.	3,535	3,535	0	0	0/0	20
NQU5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	08/28/2015.	4,314.0000	Closing Purchase.	10,167	10,167	0	0	0/0	20
NQU5	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	08/28/2015.	4,317.0000	Closing Purchase.	49,935	49,935	0	0	0/0	20
NQU5	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	08/28/2015.	4,317.2500	Closing Purchase.	26,592	26,592	0	0	0/0	20
NQU5	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	08/28/2015.	4,317.5000	Closing Purchase.	23,233	23,233	0	0	0/0	20
NQU5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.5000	08/31/2015.	4,304.5000	Closing Purchase.	10,740	10,740	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	08/31/2015.	4,280.7500	Closing Purchase.	4,054	4,054	0	0	0/0	20
NQU5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	09/01/2015.	4,205.7500	Closing Purchase.	27,770	27,770	0	0	0/0	20
NQU5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	09/01/2015.	4,210.2500	Closing Purchase.	16,392	16,392	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	09/01/2015.	4,210.5000	Closing Purchase.	10,918	10,918	0	0	0/0	20
NQU5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	09/01/2015.	4,159.7500	Closing Purchase.	25,896	25,896	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	09/01/2015.	4,223.7500	Closing Purchase.	10,388	10,388	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	09/09/2015.	4,307.7500	Closing Purchase.	3,514	3,514	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4000	09/09/2015.	4,315.2500	Closing Purchase.	3,363	3,363	0	0	0/0	20
NQU5	46	920	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.5000	09/11/2015.	4,295.0000	Closing Purchase.	173,420	173,420	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/16/2015.	4,426.5000	09/11/2015.	4,295.0000	Closing Purchase.	5,260	5,260	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	4,387.5000	09/11/2015.	4,295.0000	Closing Purchase.	3,700	3,700	0	0	0/0	20
NQU5	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	4,387.7500	09/11/2015.	4,295.0000	Closing Purchase.	14,840	14,840	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	4,387.0000	09/11/2015.	4,295.0000	Closing Purchase.	3,680	3,680	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/09/2015.	4,389.7500	09/11/2015.	4,295.0000	Closing Purchase.	3,790	3,790	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/09/2015.	4,389.5000	09/11/2015.	4,295.0000	Closing Purchase.	1,890	1,890	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/09/2015.	4,389.2500	09/11/2015.	4,295.0000	Closing Purchase.	3,770	3,770	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	4,536.2500	09/11/2015.	4,295.0000	Closing Purchase.	4,825	4,825	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	4,536.5000	09/11/2015.	4,295.0000	Closing Purchase.	9,660	9,660	0	0	0/0	20
NQU5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/28/2015.	4,502.5000	09/11/2015.	4,295.0000	Closing Purchase.	20,750	20,750	0	0	0/0	20
NQU5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/20/2015.	4,437.5000	09/11/2015.	4,295.0000	Closing Purchase.	14,250	14,250	0	0	0/0	20
NQU5	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/21/2015.	4,304.0000	09/11/2015.	4,295.0000	Closing Purchase.	1,620	1,620	0	0	0/0	20
NQU5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	4,020.5000	09/11/2015.	4,295.0000	Closing Purchase.	(27,450)	(27,450)	0	0	0/0	20
NQU5	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	4,020.7500	09/11/2015.	4,295.0000	Closing Purchase.	(49,365)	(49,365)	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	4,021.0000	09/11/2015.	4,295.0000	Closing Purchase.	(5,480)	(5,480)	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	4,021.7500	09/11/2015.	4,295.0000	Closing Purchase.	(10,930)	(10,930)	0	0	0/0	20
NQU5	12	240	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	4,158.5000	09/11/2015.	4,295.0000	Closing Purchase.	(32,760)	(32,760)	0	0	0/0	20
NQU5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	4,158.7500	09/11/2015.	4,295.0000	Closing Purchase.	(13,625)	(13,625)	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/26/2015.	4,123.0000	09/11/2015.	4,295.0000	Closing Purchase.	(6,880)	(6,880)	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/26/2015.	4,123.2500	09/11/2015.	4,295.0000	Closing Purchase.	(6,870)	(6,870)	0	0	0/0	20
NQU5	170	3,400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	09/11/2015.	4,295.0000	Closing Purchase.	640,730	640,730	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	4,396.7500	09/11/2015.	4,295.0000	Closing Purchase.	2,035	2,035	0	0	0/0	20
NQU5	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	4,396.5000	09/11/2015.	4,295.0000	Closing Purchase.	16,240	16,240	0	0	0/0	20
NQU5	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/28/2015.	4,510.0000	09/11/2015.	4,295.0000	Closing Purchase.	30,100	30,100	0	0	0/0	20
NQU5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/12/2015.	4,447.2500	09/11/2015.	4,295.0000	Closing Purchase.	12,180	12,180	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQU5	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/20/2015.	4,430.5000	09/11/2015.	4,295.0000	Closing Purchase.	18,970	18,970	0	0	0/0	20
NQU5	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/21/2015.	4,284.7500	09/11/2015.	4,295.0000	Closing Purchase.	(2,050)	(2,050)	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	4,061.2500	09/11/2015.	4,295.0000	Closing Purchase.	(4,675)	(4,675)	0	0	0/0	20
NQU5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	4,061.5000	09/11/2015.	4,295.0000	Closing Purchase.	(23,350)	(23,350)	0	0	0/0	20
NQU5	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	4,061.7500	09/11/2015.	4,295.0000	Closing Purchase.	(69,975)	(69,975)	0	0	0/0	20
NQU5	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	4,191.5000	09/11/2015.	4,295.0000	Closing Purchase.	(20,700)	(20,700)	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	4,156.2500	09/11/2015.	4,295.0000	Closing Purchase.	(5,550)	(5,550)	0	0	0/0	20
NQU5	479	9,580	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	09/11/2015.	4,295.0000	Closing Purchase.	1,805,351	1,805,351	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/16/2015.	4,426.5000	09/11/2015.	4,295.0000	Closing Purchase.	5,260	5,260	0	0	0/0	20
NQU5	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/16/2015.	4,426.7500	09/11/2015.	4,295.0000	Closing Purchase.	18,445	18,445	0	0	0/0	20
NQU5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/16/2015.	4,427.0000	09/11/2015.	4,295.0000	Closing Purchase.	13,200	13,200	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/16/2015.	4,427.2500	09/11/2015.	4,295.0000	Closing Purchase.	2,645	2,645	0	0	0/0	20
NQU5	14	280	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	4,390.5000	09/11/2015.	4,295.0000	Closing Purchase.	26,740	26,740	0	0	0/0	20
NQU5	13	260	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	4,390.7500	09/11/2015.	4,295.0000	Closing Purchase.	24,895	24,895	0	0	0/0	20
NQU5	18	360	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	4,391.0000	09/11/2015.	4,295.0000	Closing Purchase.	34,560	34,560	0	0	0/0	20
NQU5	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	4,391.2500	09/11/2015.	4,295.0000	Closing Purchase.	19,250	19,250	0	0	0/0	20
NQU5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	4,391.5000	09/11/2015.	4,295.0000	Closing Purchase.	11,580	11,580	0	0	0/0	20
NQU5	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	4,391.7500	09/11/2015.	4,295.0000	Closing Purchase.	17,415	17,415	0	0	0/0	20
NQU5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/09/2015.	4,389.0000	09/11/2015.	4,295.0000	Closing Purchase.	11,280	11,280	0	0	0/0	20
NQU5	11	220	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/09/2015.	4,389.2500	09/11/2015.	4,295.0000	Closing Purchase.	20,735	20,735	0	0	0/0	20
NQU5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/09/2015.	4,389.5000	09/11/2015.	4,295.0000	Closing Purchase.	5,670	5,670	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	4,532.2500	09/11/2015.	4,295.0000	Closing Purchase.	4,745	4,745	0	0	0/0	20
NQU5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	4,532.5000	09/11/2015.	4,295.0000	Closing Purchase.	14,250	14,250	0	0	0/0	20
NQU5	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	4,532.7500	09/11/2015.	4,295.0000	Closing Purchase.	38,040	38,040	0	0	0/0	20
NQU5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	4,533.0000	09/11/2015.	4,295.0000	Closing Purchase.	28,560	28,560	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	4,533.2500	09/11/2015.	4,295.0000	Closing Purchase.	9,530	9,530	0	0	0/0	20
NQU5	12	240	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/28/2015.	4,506.7500	09/11/2015.	4,295.0000	Closing Purchase.	50,820	50,820	0	0	0/0	20
NQU5	13	260	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/28/2015.	4,506.5000	09/11/2015.	4,295.0000	Closing Purchase.	54,990	54,990	0	0	0/0	20
NQU5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/12/2015.	4,438.0000	09/11/2015.	4,295.0000	Closing Purchase.	8,580	8,580	0	0	0/0	20
NQU5	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/12/2015.	4,438.2500	09/11/2015.	4,295.0000	Closing Purchase.	28,650	28,650	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/12/2015.	4,438.7500	09/11/2015.	4,295.0000	Closing Purchase.	5,750	5,750	0	0	0/0	20
NQU5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/20/2015.	4,432.2500	09/11/2015.	4,295.0000	Closing Purchase.	8,235	8,235	0	0	0/0	20
NQU5	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/20/2015.	4,432.5000	09/11/2015.	4,295.0000	Closing Purchase.	19,250	19,250	0	0	0/0	20
NQU5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/20/2015.	4,432.7500	09/11/2015.	4,295.0000	Closing Purchase.	13,775	13,775	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/20/2015.	4,433.0000	09/11/2015.	4,295.0000	Closing Purchase.	2,760	2,760	0	0	0/0	20
NQU5	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/20/2015.	4,433.5000	09/11/2015.	4,295.0000	Closing Purchase.	24,930	24,930	0	0	0/0	20
NQU5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/20/2015.	4,433.7500	09/11/2015.	4,295.0000	Closing Purchase.	13,875	13,875	0	0	0/0	20
NQU5	30	600	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/21/2015.	4,299.2500	09/11/2015.	4,295.0000	Closing Purchase.	2,550	2,550	0	0	0/0	20
NQU5	21	420	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/21/2015.	4,299.5000	09/11/2015.	4,295.0000	Closing Purchase.	1,890	1,890	0	0	0/0	20
NQU5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/21/2015.	4,299.7500	09/11/2015.	4,295.0000	Closing Purchase.	380	380	0	0	0/0	20
NQU5	28	560	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	4,051.7500	09/11/2015.	4,295.0000	Closing Purchase.	(136,220)	(136,220)	0	0	0/0	20
NQU5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	4,052.7500	09/11/2015.	4,295.0000	Closing Purchase.	(14,535)	(14,535)	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	4,053.0000	09/11/2015.	4,295.0000	Closing Purchase.	(4,840)	(4,840)	0	0	0/0	20
NQU5	28	560	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	4,053.5000	09/11/2015.	4,295.0000	Closing Purchase.	(135,240)	(135,240)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQU5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	4,053.7500	09/11/2015.	4,295.0000	Closing Purchase.	(19,300)	(19,300)	0	0	0/0	20
NQU5	9	180	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	4,054.0000	09/11/2015.	4,295.0000	Closing Purchase.	(43,380)	(43,380)	0	0	0/0	20
NQU5	20	400	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	4,054.5000	09/11/2015.	4,295.0000	Closing Purchase.	(96,200)	(96,200)	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	4,054.7500	09/11/2015.	4,295.0000	Closing Purchase.	(4,805)	(4,805)	0	0	0/0	20
NQU5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	4,178.5000	09/11/2015.	4,295.0000	Closing Purchase.	(11,650)	(11,650)	0	0	0/0	20
NQU5	11	220	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	4,178.7500	09/11/2015.	4,295.0000	Closing Purchase.	(25,575)	(25,575)	0	0	0/0	20
NQU5	45	900	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	4,179.0000	09/11/2015.	4,295.0000	Closing Purchase.	(104,400)	(104,400)	0	0	0/0	20
NQU5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	4,179.2500	09/11/2015.	4,295.0000	Closing Purchase.	(11,575)	(11,575)	0	0	0/0	20
NQU5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	4,179.5000	09/11/2015.	4,295.0000	Closing Purchase.	(9,240)	(9,240)	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	09/11/2015.	4,274.0000	Closing Purchase.	8,378	8,378	0	0	0/0	20
NQU5	14	280	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4500	09/11/2015.	4,295.0000	Closing Purchase.	52,766	52,766	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/16/2015.	4,430.2500	09/11/2015.	4,295.0000	Closing Purchase.	2,705	2,705	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	4,393.7500	09/11/2015.	4,295.0000	Closing Purchase.	3,950	3,950	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/07/2015.	4,350.5000	09/11/2015.	4,295.0000	Closing Purchase.	1,110	1,110	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/08/2015.	4,371.7500	09/11/2015.	4,295.0000	Closing Purchase.	1,535	1,535	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/09/2015.	4,394.2500	09/11/2015.	4,295.0000	Closing Purchase.	1,985	1,985	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/28/2015.	4,517.7500	09/11/2015.	4,295.0000	Closing Purchase.	4,455	4,455	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/12/2015.	4,446.0000	09/11/2015.	4,295.0000	Closing Purchase.	3,020	3,020	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/21/2015.	4,283.0000	09/11/2015.	4,295.0000	Closing Purchase.	(480)	(480)	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	4,091.2500	09/11/2015.	4,295.0000	Closing Purchase.	(4,075)	(4,075)	0	0	0/0	20
NQU5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	4,091.5000	09/11/2015.	4,295.0000	Closing Purchase.	(12,210)	(12,210)	0	0	0/0	20
NQU5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	4,200.5000	09/11/2015.	4,295.0000	Closing Purchase.	(7,560)	(7,560)	0	0	0/0	20
NQU5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/26/2015.	4,148.7500	09/11/2015.	4,295.0000	Closing Purchase.	(5,850)	(5,850)	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	4,483.4000	09/11/2015.	4,295.0000	Closing Purchase.	3,768	3,768	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/21/2015.	4,290.0000	09/11/2015.	4,295.0000	Closing Purchase.	(100)	(100)	0	0	0/0	20
NQU5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	4,194.2500	09/11/2015.	4,295.0000	Closing Purchase.	(2,015)	(2,015)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	09/15/2015.	4,335.7500	Closing Purchase.	(2,066)	(2,066)	0	0	0/0	20
NQZ5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	09/16/2015.	4,344.2500	Closing Purchase.	(4,812)	(4,812)	0	0	0/0	20
NQZ5	11	220	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	09/16/2015.	4,343.7500	Closing Purchase.	(13,123)	(13,123)	0	0	0/0	20
NQZ5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1500	09/16/2015.	4,343.7500	Closing Purchase.	(4,768)	(4,768)	0	0	0/0	20
NQZ5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1500	09/16/2015.	4,344.0000	Closing Purchase.	(5,985)	(5,985)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	09/16/2015.	4,355.5000	Closing Purchase.	(1,428)	(1,428)	0	0	0/0	20
NQZ5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	09/17/2015.	4,378.5000	Closing Purchase.	(9,440)	(9,440)	0	0	0/0	20
NQZ5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.0500	09/17/2015.	4,379.2500	Closing Purchase.	(7,616)	(7,616)	0	0	0/0	20
NQZ5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.0500	09/17/2015.	4,379.5000	Closing Purchase.	(7,636)	(7,636)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1500	09/17/2015.	4,380.7500	Closing Purchase.	(3,864)	(3,864)	0	0	0/0	20
NQZ5	17	340	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	09/17/2015.	4,380.7500	Closing Purchase.	(32,827)	(32,827)	0	0	0/0	20
NQZ5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	09/17/2015.	4,380.5000	Closing Purchase.	(11,556)	(11,556)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	09/17/2015.	4,382.7500	Closing Purchase.	(1,973)	(1,973)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	09/22/2015.	4,240.5000	Closing Purchase.	872	872	0	0	0/0	20
NQZ5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	10/05/2015.	4,297.7500	Closing Purchase.	(1,092)	(1,092)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	10/05/2015.	4,298.0000	Closing Purchase.	(556)	(556)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	10/06/2015.	4,289.2500	Closing Purchase.	(206)	(206)	0	0	0/0	20
NQZ5	12	240	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	10/06/2015.	4,289.5000	Closing Purchase.	(1,296)	(1,296)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.0500	10/06/2015.	4,288.5000	Closing Purchase.	(178)	(178)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.0500	10/06/2015.	4,288.7500	Closing Purchase.	(188)	(188)	0	0	0/0	20
NQZ5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.0500	10/06/2015.	4,289.0000	Closing Purchase.	(594)	(594)	0	0	0/0	20
NQZ5	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.0500	10/06/2015.	4,289.2500	Closing Purchase.	(1,040)	(1,040)	0	0	0/0	20
NQZ5	29	580	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	10/06/2015.	4,285.7500	Closing Purchase.	(899)	(899)	0	0	0/0	20
NQZ5	22	440	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	10/06/2015.	4,286.0000	Closing Purchase.	(792)	(792)	0	0	0/0	20
NQZ5	39	780	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	10/06/2015.	4,286.2500	Closing Purchase.	(1,599)	(1,599)	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	10/08/2015.	4,287.7500	Closing Purchase.	(219)	(219)	0	0	0/0	20
NQZ5	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.0500	10/08/2015.	4,282.0000	Closing Purchase.	287	287	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	10/08/2015.	4,283.5000	Closing Purchase.	14	14	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	10/08/2015.	4,283.7500	Closing Purchase.	27	27	0	0	0/0	20
NQZ5	12	240	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	10/08/2015.	4,284.0000	Closing Purchase.	48	48	0	0	0/0	20
NQZ5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	10/08/2015.	4,284.2500	Closing Purchase.	(4)	(4)	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	10/09/2015.	4,366.2500	Closing Purchase.	(4,929)	(4,929)	0	0	0/0	20
NQZ5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.0500	10/09/2015.	4,364.7500	Closing Purchase.	(8,070)	(8,070)	0	0	0/0	20
NQZ5	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	10/09/2015.	4,361.5000	Closing Purchase.	(10,822)	(10,822)	0	0	0/0	20
NQZ5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	10/09/2015.	4,361.7500	Closing Purchase.	(9,306)	(9,306)	0	0	0/0	20
NQZ5	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	10/09/2015.	4,362.0000	Closing Purchase.	(10,892)	(10,892)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	10/09/2015.	4,362.2500	Closing Purchase.	(3,122)	(3,122)	0	0	0/0	20
NQZ5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	10/09/2015.	4,362.5000	Closing Purchase.	(7,830)	(7,830)	0	0	0/0	20
NQZ5	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	10/09/2015.	4,362.7500	Closing Purchase.	(12,568)	(12,568)	0	0	0/0	20
NQZ5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	10/13/2015.	4,386.0000	Closing Purchase.	(10,190)	(10,190)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	10/19/2015.	4,435.5000	Closing Purchase.	(6,056)	(6,056)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.0500	10/20/2015.	4,434.0000	Closing Purchase.	(2,999)	(2,999)	0	0	0/0	20
NQZ5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	10/23/2015.	4,596.0000	Closing Purchase.	(24,952)	(24,952)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	10/26/2015.	4,626.2500	Closing Purchase.	(13,686)	(13,686)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	10/26/2015.	4,626.5000	Closing Purchase.	(13,696)	(13,696)	0	0	0/0	20
NQZ5	40	800	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	10/26/2015.	4,624.7500	Closing Purchase.	(272,440)	(272,440)	0	0	0/0	20
NQZ5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	10/27/2015.	4,632.7500	Closing Purchase.	(34,865)	(34,865)	0	0	0/0	20
NQZ5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.0500	10/29/2015.	4,656.0000	Closing Purchase.	(37,195)	(37,195)	0	0	0/0	20
NQZ5	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	10/29/2015.	4,653.2500	Closing Purchase.	(110,715)	(110,715)	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.0500	11/04/2015.	4,697.7500	Closing Purchase.	(24,822)	(24,822)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.0500	11/04/2015.	4,697.5000	Closing Purchase.	(16,538)	(16,538)	0	0	0/0	20
NQZ5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.0500	11/04/2015.	4,708.7500	Closing Purchase.	(42,470)	(42,470)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.0500	11/04/2015.	4,708.0000	Closing Purchase.	(8,479)	(8,479)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	11/10/2015.	4,626.7500	Closing Purchase.	(6,853)	(6,853)	0	0	0/0	20
NQZ5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	11/19/2015.	4,667.5000	Closing Purchase.	(30,672)	(30,672)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.0500	11/19/2015.	4,655.2500	Closing Purchase.	(7,424)	(7,424)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	11/23/2015.	4,698.0000	Closing Purchase.	(8,278)	(8,278)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	11/23/2015.	4,698.2500	Closing Purchase.	(8,283)	(8,283)	0	0	0/0	20
NQZ5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	12/02/2015.	4,727.7500	Closing Purchase.	(53,238)	(53,238)	0	0	0/0	20
NQZ5	63	1,260	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	12/11/2015.	4,644.0000	Closing Purchase.	(453,474)	(453,474)	0	0	0/0	20
NQZ5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	4,274.2500	12/11/2015.	4,644.0000	Closing Purchase.	(36,975)	(36,975)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	4,274.0000	12/11/2015.	4,644.0000	Closing Purchase.	(14,800)	(14,800)	0	0	0/0	20
NQZ5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	4,094.5000	12/11/2015.	4,644.0000	Closing Purchase.	(65,940)	(65,940)	0	0	0/0	20
NQZ5	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/29/2015.	4,124.7500	12/11/2015.	4,644.0000	Closing Purchase.	(83,080)	(83,080)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/28/2015.	4,639.0000	12/11/2015.	4,644.0000	Closing Purchase.	(200)	(200)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/12/2015.	4,603.5000	12/11/2015.	4,644.0000	Closing Purchase.	(810)	(810)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/12/2015.	4,603.2500	12/11/2015.	4,644.0000	Closing Purchase.	(1,630)	(1,630)	0	0	0/0	20
NQZ5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/13/2015.	4,530.5000	12/11/2015.	4,644.0000	Closing Purchase.	(13,620)	(13,620)	0	0	0/0	20
NQZ5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/16/2015.	4,498.7500	12/11/2015.	4,644.0000	Closing Purchase.	(14,525)	(14,525)	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	12/04/2015.	4,681.2500	12/11/2015.	4,644.0000	Closing Purchase.	2,235	2,235	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	12/10/2015.	4,649.0000	12/11/2015.	4,644.0000	Closing Purchase.	300	300	0	0	0/0	20
NQZ5	185	3,700	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.0500	12/11/2015.	4,644.0000	Closing Purchase.	(1,331,815)	(1,331,815)	0	0	0/0	20
NQZ5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	4,277.0000	12/11/2015.	4,644.0000	Closing Purchase.	(29,360)	(29,360)	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	4,277.2500	12/11/2015.	4,644.0000	Closing Purchase.	(22,005)	(22,005)	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	4,277.5000	12/11/2015.	4,644.0000	Closing Purchase.	(21,990)	(21,990)	0	0	0/0	20
NQZ5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/25/2015.	4,283.5000	12/11/2015.	4,644.0000	Closing Purchase.	(36,050)	(36,050)	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/25/2015.	4,283.7500	12/11/2015.	4,644.0000	Closing Purchase.	(21,615)	(21,615)	0	0	0/0	20
NQZ5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	4,094.2500	12/11/2015.	4,644.0000	Closing Purchase.	(54,975)	(54,975)	0	0	0/0	20
NQZ5	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/29/2015.	4,128.5000	12/11/2015.	4,644.0000	Closing Purchase.	(72,170)	(72,170)	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/29/2015.	4,128.2500	12/11/2015.	4,644.0000	Closing Purchase.	(30,945)	(30,945)	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/30/2015.	4,152.2500	12/11/2015.	4,644.0000	Closing Purchase.	(29,505)	(29,505)	0	0	0/0	20
NQZ5	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/30/2015.	4,151.5000	12/11/2015.	4,644.0000	Closing Purchase.	(39,400)	(39,400)	0	0	0/0	20
NQZ5	39	780	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2000	12/11/2015.	4,644.0000	Closing Purchase.	(280,644)	(280,644)	0	0	0/0	20
NQZ5	603	12,060	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.2500	12/11/2015.	4,644.0000	Closing Purchase.	(4,338,585)	(4,338,585)	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.3000	12/11/2015.	4,644.0000	Closing Purchase.	(21,582)	(21,582)	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.3500	12/11/2015.	4,644.0000	Closing Purchase.	(21,579)	(21,579)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	4,277.7500	12/11/2015.	4,644.0000	Closing Purchase.	(7,325)	(7,325)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	4,278.0000	12/11/2015.	4,644.0000	Closing Purchase.	(14,640)	(14,640)	0	0	0/0	20
NQZ5	8	160	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	4,278.2500	12/11/2015.	4,644.0000	Closing Purchase.	(58,520)	(58,520)	0	0	0/0	20
NQZ5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	4,278.5000	12/11/2015.	4,644.0000	Closing Purchase.	(43,860)	(43,860)	0	0	0/0	20
NQZ5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	4,278.7500	12/11/2015.	4,644.0000	Closing Purchase.	(43,830)	(43,830)	0	0	0/0	20
NQZ5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	4,279.2500	12/11/2015.	4,644.0000	Closing Purchase.	(36,475)	(36,475)	0	0	0/0	20
NQZ5	10	200	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	4,279.5000	12/11/2015.	4,644.0000	Closing Purchase.	(72,900)	(72,900)	0	0	0/0	20
NQZ5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	4,279.7500	12/11/2015.	4,644.0000	Closing Purchase.	(36,425)	(36,425)	0	0	0/0	20
NQZ5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	4,280.0000	12/11/2015.	4,644.0000	Closing Purchase.	(36,400)	(36,400)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	4,280.5000	12/11/2015.	4,644.0000	Closing Purchase.	(14,540)	(14,540)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/24/2015.	4,196.2500	12/11/2015.	4,644.0000	Closing Purchase.	(17,910)	(17,910)	0	0	0/0	20
NQZ5	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/24/2015.	4,196.5000	12/11/2015.	4,644.0000	Closing Purchase.	(62,650)	(62,650)	0	0	0/0	20
NQZ5	6	120	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/24/2015.	4,196.7500	12/11/2015.	4,644.0000	Closing Purchase.	(53,670)	(53,670)	0	0	0/0	20
NQZ5	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/24/2015.	4,197.5000	12/11/2015.	4,644.0000	Closing Purchase.	(44,650)	(44,650)	0	0	0/0	20
NQZ5	26	520	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	4,093.0000	12/11/2015.	4,644.0000	Closing Purchase.	(286,520)	(286,520)	0	0	0/0	20
NQZ5	7	140	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	4,093.2500	12/11/2015.	4,644.0000	Closing Purchase.	(77,105)	(77,105)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	4,093.5000	12/11/2015.	4,644.0000	Closing Purchase.	(22,020)	(22,020)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	4,093.7500	12/11/2015.	4,644.0000	Closing Purchase.	(11,005)	(11,005)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	4,094.0000	12/11/2015.	4,644.0000	Closing Purchase.	(11,000)	(11,000)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQZ5	13	260	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	4,094.5000	12/11/2015.	4,644.0000	Closing Purchase.	(142,870)	(142,870)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/29/2015.	4,119.2500	12/11/2015.	4,644.0000	Closing Purchase.	(20,990)	(20,990)	0	0	0/0	20
NQZ5	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/29/2015.	4,119.5000	12/11/2015.	4,644.0000	Closing Purchase.	(157,350)	(157,350)	0	0	0/0	20
NQZ5	21	420	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/29/2015.	4,119.7500	12/11/2015.	4,644.0000	Closing Purchase.	(220,185)	(220,185)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/29/2015.	4,120.0000	12/11/2015.	4,644.0000	Closing Purchase.	(20,960)	(20,960)	0	0	0/0	20
NQZ5	12	240	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/16/2015.	4,496.7500	12/11/2015.	4,644.0000	Closing Purchase.	(35,340)	(35,340)	0	0	0/0	20
NQZ5	11	220	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/16/2015.	4,497.0000	12/11/2015.	4,644.0000	Closing Purchase.	(32,340)	(32,340)	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/16/2015.	4,497.5000	12/11/2015.	4,644.0000	Closing Purchase.	(8,790)	(8,790)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/16/2015.	4,497.7500	12/11/2015.	4,644.0000	Closing Purchase.	(2,925)	(2,925)	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/16/2015.	4,498.0000	12/11/2015.	4,644.0000	Closing Purchase.	(8,760)	(8,760)	0	0	0/0	20
NQZ5	23	460	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	4,284.1000	12/11/2015.	4,644.0000	Closing Purchase.	(165,554)	(165,554)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/24/2015.	4,193.5000	12/11/2015.	4,644.0000	Closing Purchase.	(9,010)	(9,010)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/29/2015.	4,115.7500	12/11/2015.	4,644.0000	Closing Purchase.	(10,565)	(10,565)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/06/2015.	4,287.7500	12/11/2015.	4,644.0000	Closing Purchase.	(7,125)	(7,125)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/15/2015.	4,377.2500	12/11/2015.	4,644.0000	Closing Purchase.	(5,335)	(5,335)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/20/2015.	4,435.5000	12/11/2015.	4,644.0000	Closing Purchase.	(8,340)	(8,340)	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/20/2015.	4,435.2500	12/11/2015.	4,644.0000	Closing Purchase.	(8,350)	(8,350)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/22/2015.	4,477.2500	12/11/2015.	4,644.0000	Closing Purchase.	(3,335)	(3,335)	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	4,703.2500	12/11/2015.	4,644.0000	Closing Purchase.	3,555	3,555	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	4,703.2500	12/11/2015.	4,644.0000	Closing Purchase.	3,555	3,555	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/05/2015.	4,683.0000	12/11/2015.	4,644.0000	Closing Purchase.	780	780	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	12/01/2015.	4,703.2500	12/11/2015.	4,644.0000	Closing Purchase.	2,370	2,370	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	4,705.7500	12/11/2015.	4,644.0000	Closing Purchase.	1,235	1,235	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	4,705.7500	12/11/2015.	4,644.0000	Closing Purchase.	1,235	1,235	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	4,705.7500	12/11/2015.	4,644.0000	Closing Purchase.	3,705	3,705	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	4,705.7500	12/11/2015.	4,644.0000	Closing Purchase.	1,235	1,235	0	0	0/0	20
NQZ5	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	4,705.7500	12/11/2015.	4,644.0000	Closing Purchase.	3,705	3,705	0	0	0/0	20
NQZ5	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	4,705.7500	12/11/2015.	4,644.0000	Closing Purchase.	2,470	2,470	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	4,706.0000	12/11/2015.	4,644.0000	Closing Purchase.	1,240	1,240	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/17/2015.	4,583.2500	12/11/2015.	4,644.0000	Closing Purchase.	(1,215)	(1,215)	0	0	0/0	20
NQZ5	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	12/01/2015.	4,698.5000	12/11/2015.	4,644.0000	Closing Purchase.	1,090	1,090	0	0	0/0	20
NQH6	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	4,637.6500	12/17/2015.	4,637.0000	Closing Purchase.	65	65	0	0	0/0	20
NQH6	1	20	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	4,637.7500	12/17/2015.	4,629.7500	Closing Purchase.	160	160	0	0	0/0	20
NQH6	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	4,637.5500	12/28/2015.	4,573.5000	Closing Purchase.	3,843	3,843	0	0	0/0	20
NQH6	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	4,637.5500	12/30/2015.	4,666.7500	Closing Purchase.	(2,920)	(2,920)	0	0	0/0	20
NQH6	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	4,637.6500	12/30/2015.	4,667.5000	Closing Purchase.	(2,388)	(2,388)	0	0	0/0	20
NQH6	3	60	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	4,637.6500	12/30/2015.	4,667.7500	Closing Purchase.	(1,806)	(1,806)	0	0	0/0	20
NQH6	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	4,637.6000	12/30/2015.	4,670.0000	Closing Purchase.	(2,592)	(2,592)	0	0	0/0	20
NQH6	4	80	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	4,637.6000	12/30/2015.	4,670.2500	Closing Purchase.	(2,612)	(2,612)	0	0	0/0	20
NQH6	15	300	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	4,637.6000	12/30/2015.	4,670.5000	Closing Purchase.	(9,870)	(9,870)	0	0	0/0	20
NQH6	5	100	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	4,637.6000	12/30/2015.	4,670.7500	Closing Purchase.	(3,315)	(3,315)	0	0	0/0	20
NQH6	2	40	NASDAQ 100 EMINI	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	4,637.6000	12/30/2015.	4,671.0000	Closing Purchase.	(1,336)	(1,336)	0	0	0/0	20
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	01/05/2015.	17,700.0000	Closing Purchase.	(1,204)	(1,204)	0	0	0/0	8

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKH5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	01/14/2015.	17,050.0000	Closing Purchase.	8,657	8,657	0	0	0/0	9
NKH5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,566.0000	01/14/2015.	17,040.0000	Closing Purchase.	9,000	9,000	0	0	0/0	9
NKH5	5	43	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	01/14/2015.	17,080.0000	Closing Purchase.	20,360	20,360	0	0	0/0	9
NKH5	8	68	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,566.0000	01/14/2015.	17,040.0000	Closing Purchase.	35,998	35,998	0	0	0/0	9
NKH5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,566.0000	01/23/2015.	17,260.0000	Closing Purchase.	7,791	7,791	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,566.0000	01/26/2015.	17,390.0000	Closing Purchase.	1,486	1,486	0	0	0/0	8
NKH5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	01/26/2015.	17,390.0000	Closing Purchase.	2,803	2,803	0	0	0/0	8
NKH5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,566.0000	01/26/2015.	17,390.0000	Closing Purchase.	2,972	2,972	0	0	0/0	8
NKH5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/12/2014.	17,300.0000	01/26/2015.	17,390.0000	Closing Purchase.	(2,280)	(2,280)	0	0	0/0	8
NKH5	1	9	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	01/27/2015.	17,370.0000	Closing Purchase.	1,583	1,583	0	0	0/0	9
NKH5	1	9	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,566.0000	01/27/2015.	17,400.0000	Closing Purchase.	1,413	1,413	0	0	0/0	9
NKH5	5	43	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	01/27/2015.	17,400.0000	Closing Purchase.	6,639	6,639	0	0	0/0	9
NKH5	3	26	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/12/2014.	17,300.0000	01/27/2015.	17,410.0000	Closing Purchase.	(2,809)	(2,809)	0	0	0/0	9
NKH5	4	34	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/15/2014.	17,510.0000	01/27/2015.	17,410.0000	Closing Purchase.	3,404	3,404	0	0	0/0	9
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	01/29/2015.	17,550.0000	Closing Purchase.	51	51	0	0	0/0	9
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,566.0000	01/29/2015.	17,570.0000	Closing Purchase.	(34)	(34)	0	0	0/0	9
NKH5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	01/29/2015.	17,560.0000	Closing Purchase.	(102)	(102)	0	0	0/0	9
NKH5	4	34	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/15/2014.	17,510.0000	02/05/2015.	17,510.0000	Closing Purchase.	0	0	0	0	0/0	-
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	02/06/2015.	17,660.0000	Closing Purchase.	(874)	(874)	0	0	0/0	8
NKH5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,566.0000	02/06/2015.	17,680.0000	Closing Purchase.	(2,873)	(2,873)	0	0	0/0	8
NKH5	7	59	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	02/06/2015.	17,660.0000	Closing Purchase.	(6,117)	(6,117)	0	0	0/0	8
NKH5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/15/2014.	17,510.0000	02/06/2015.	17,690.0000	Closing Purchase.	(3,025)	(3,025)	0	0	0/0	8
NKH5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/16/2014.	17,240.0000	02/06/2015.	17,690.0000	Closing Purchase.	(11,343)	(11,343)	0	0	0/0	8
NKH5	12	101	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/17/2014.	16,810.0000	02/06/2015.	17,690.0000	Closing Purchase.	(88,725)	(88,725)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/18/2014.	16,750.0000	02/06/2015.	17,690.0000	Closing Purchase.	(7,898)	(7,898)	0	0	0/0	8
NKH5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/18/2014.	16,750.0000	02/09/2015.	17,690.0000	Closing Purchase.	(15,855)	(15,855)	0	0	0/0	8
NKH5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,566.0000	02/10/2015.	17,910.0000	Closing Purchase.	(5,768)	(5,768)	0	0	0/0	8
NKH5	4	34	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	02/10/2015.	17,900.0000	Closing Purchase.	(11,536)	(11,536)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/18/2014.	16,750.0000	02/10/2015.	17,910.0000	Closing Purchase.	(9,725)	(9,725)	0	0	0/0	8
NKH5	6	50	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/19/2014.	16,970.0000	02/10/2015.	17,910.0000	Closing Purchase.	(47,286)	(47,286)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,566.0000	02/10/2015.	17,900.0000	Closing Purchase.	(2,800)	(2,800)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,566.0000	02/12/2015.	17,620.0000	Closing Purchase.	(454)	(454)	0	0	0/0	8
NKH5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	02/12/2015.	17,610.0000	Closing Purchase.	(908)	(908)	0	0	0/0	8
NKH5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/19/2014.	16,970.0000	02/12/2015.	17,630.0000	Closing Purchase.	(11,093)	(11,093)	0	0	0/0	8
NKH5	5	42	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/07/2015.	17,080.0000	02/12/2015.	17,630.0000	Closing Purchase.	(23,111)	(23,111)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	02/17/2015.	18,050.0000	Closing Purchase.	(4,152)	(4,152)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,566.0000	02/17/2015.	18,060.0000	Closing Purchase.	(4,152)	(4,152)	0	0	0/0	8
NKH5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	02/17/2015.	18,060.0000	Closing Purchase.	(8,472)	(8,472)	0	0	0/0	8
NKH5	4	34	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/07/2015.	17,080.0000	02/17/2015.	18,070.0000	Closing Purchase.	(33,282)	(33,282)	0	0	0/0	8
NKH5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,566.0000	02/18/2015.	18,000.0000	Closing Purchase.	(7,285)	(7,285)	0	0	0/0	8
NKH5	4	34	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	02/18/2015.	18,000.0000	Closing Purchase.	(14,906)	(14,906)	0	0	0/0	8
NKH5	7	59	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/07/2015.	17,080.0000	02/18/2015.	18,000.0000	Closing Purchase.	(54,052)	(54,052)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	02/20/2015.	18,300.0000	Closing Purchase.	(6,265)	(6,265)	0	0	0/0	8
NKH5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,566.0000	02/20/2015.	18,300.0000	Closing Purchase.	(12,361)	(12,361)	0	0	0/0	8

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKH5	4	34	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	02/20/2015.	18,290.0000	Closing Purchase.	(24,722)	(24,722)	0	0	0/0	8
NKH5	6	51	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/08/2015.	16,810.0000	02/20/2015.	18,290.0000	Closing Purchase.	(74,773)	(74,773)	0	0	0/0	8
NKH5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/08/2015.	16,810.0000	02/23/2015.	18,370.0000	Closing Purchase.	(26,242)	(26,242)	0	0	0/0	8
NKH5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/08/2015.	16,810.0000	02/24/2015.	18,390.0000	Closing Purchase.	(26,507)	(26,507)	0	0	0/0	8
NKH5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	02/25/2015.	18,480.0000	Closing Purchase.	(23,325)	(23,325)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/08/2015.	16,810.0000	02/25/2015.	18,480.0000	Closing Purchase.	(14,052)	(14,052)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	02/27/2015.	18,590.0000	Closing Purchase.	(8,649)	(8,649)	0	0	0/0	8
NKH5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	03/03/2015.	18,840.0000	Closing Purchase.	(21,474)	(21,474)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,566.0000	03/05/2015.	18,730.0000	Closing Purchase.	(9,686)	(9,686)	0	0	0/0	8
NKH5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/08/2015.	16,810.0000	03/05/2015.	18,720.0000	Closing Purchase.	(31,788)	(31,788)	0	0	0/0	8
NKH5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/08/2015.	16,810.0000	03/06/2015.	18,610.0000	Closing Purchase.	(29,716)	(29,716)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,566.0000	03/11/2015.	18,860.0000	Closing Purchase.	(10,651)	(10,651)	0	0	0/0	8
NKH5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	03/12/2015.	18,550.0000	Closing Purchase.	(24,589)	(24,589)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/15/2014.	17,500.0000	03/12/2015.	18,550.0000	Closing Purchase.	(8,658)	(8,658)	0	0	0/0	8
NKH5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/17/2014.	16,920.0000	03/12/2015.	18,550.0000	Closing Purchase.	(26,881)	(26,881)	0	0	0/0	8
NKH5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/07/2015.	17,110.0000	03/12/2015.	18,550.0000	Closing Purchase.	(23,748)	(23,748)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/08/2015.	16,850.0000	03/12/2015.	18,550.0000	Closing Purchase.	(14,018)	(14,018)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/09/2015.	17,090.0000	03/12/2015.	18,550.0000	Closing Purchase.	(12,039)	(12,039)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/19/2015.	16,960.0000	03/12/2015.	18,550.0000	Closing Purchase.	(13,111)	(13,111)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	02/13/2015.	17,720.0000	03/12/2015.	18,550.0000	Closing Purchase.	(6,844)	(6,844)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	02/02/2015.	17,610.0000	03/12/2015.	18,550.0000	Closing Purchase.	(7,751)	(7,751)	0	0	0/0	8
NKH5	4	33	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,566.0000	03/12/2015.	18,540.0000	Closing Purchase.	(32,125)	(32,125)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/12/2014.	17,330.0000	03/12/2015.	18,540.0000	Closing Purchase.	(9,977)	(9,977)	0	0	0/0	8
NKH5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/15/2014.	17,510.0000	03/12/2015.	18,540.0000	Closing Purchase.	(16,986)	(16,986)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/16/2014.	17,190.0000	03/12/2015.	18,540.0000	Closing Purchase.	(11,132)	(11,132)	0	0	0/0	8
NKH5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/17/2014.	16,840.0000	03/12/2015.	18,540.0000	Closing Purchase.	(42,053)	(42,053)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/18/2014.	16,700.0000	03/12/2015.	18,540.0000	Closing Purchase.	(15,172)	(15,172)	0	0	0/0	8
NKH5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/19/2014.	16,950.0000	03/12/2015.	18,540.0000	Closing Purchase.	(26,221)	(26,221)	0	0	0/0	8
NKH5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/07/2015.	17,100.0000	03/12/2015.	18,540.0000	Closing Purchase.	(35,622)	(35,622)	0	0	0/0	8
NKH5	5	41	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/08/2015.	16,820.0000	03/12/2015.	18,540.0000	Closing Purchase.	(70,913)	(70,913)	0	0	0/0	8
NKH5	4	33	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/09/2015.	17,070.0000	03/12/2015.	18,540.0000	Closing Purchase.	(48,485)	(48,485)	0	0	0/0	8
NKH5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/19/2015.	16,950.0000	03/12/2015.	18,540.0000	Closing Purchase.	(26,221)	(26,221)	0	0	0/0	8
NKH5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/20/2015.	17,000.0000	03/12/2015.	18,540.0000	Closing Purchase.	(25,397)	(25,397)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	02/04/2015.	17,600.0000	03/12/2015.	18,540.0000	Closing Purchase.	(7,751)	(7,751)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	02/04/2015.	17,590.0000	03/12/2015.	18,540.0000	Closing Purchase.	(7,833)	(7,833)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	02/02/2015.	17,640.0000	03/12/2015.	18,540.0000	Closing Purchase.	(7,421)	(7,421)	0	0	0/0	8
NKH5	29	239	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/11/2014.	17,556.0000	03/12/2015.	18,540.0000	Closing Purchase.	(235,300)	(235,300)	0	0	0/0	8
NKH5	7	58	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/15/2014.	17,520.0000	03/12/2015.	18,540.0000	Closing Purchase.	(58,874)	(58,874)	0	0	0/0	8
NKH5	10	82	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/17/2014.	16,880.0000	03/12/2015.	18,540.0000	Closing Purchase.	(136,879)	(136,879)	0	0	0/0	8
NKH5	4	33	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	12/18/2014.	16,700.0000	03/12/2015.	18,540.0000	Closing Purchase.	(60,689)	(60,689)	0	0	0/0	8
NKH5	5	41	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/07/2015.	17,110.0000	03/12/2015.	18,540.0000	Closing Purchase.	(58,957)	(58,957)	0	0	0/0	8
NKH5	9	74	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/08/2015.	16,830.0000	03/12/2015.	18,540.0000	Closing Purchase.	(126,902)	(126,902)	0	0	0/0	8
NKH5	10	82	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/09/2015.	17,090.0000	03/12/2015.	18,540.0000	Closing Purchase.	(119,563)	(119,563)	0	0	0/0	8
NKH5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/19/2015.	16,940.0000	03/12/2015.	18,540.0000	Closing Purchase.	(39,579)	(39,579)	0	0	0/0	8

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKH5	5	41	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/20/2015.	16,980.0000	03/12/2015.	18,540.0000	Closing Purchase.	(64,317)	(64,317)	0	0	0/0	8
NKH5	5	41	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	02/04/2015.	17,550.0000	03/12/2015.	18,540.0000	Closing Purchase.	(40,816)	(40,816)	0	0	0/0	8
NKH5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	02/02/2015.	17,630.0000	03/12/2015.	18,540.0000	Closing Purchase.	(15,007)	(15,007)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/08/2015.	16,810.0000	03/12/2015.	18,530.0000	Closing Purchase.	(14,183)	(14,183)	0	0	0/0	8
NKH5	20	165	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/09/2015.	17,030.0000	03/12/2015.	18,530.0000	Closing Purchase.	(247,372)	(247,372)	0	0	0/0	8
NKH5	7	58	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/19/2015.	16,920.0000	03/12/2015.	18,530.0000	Closing Purchase.	(92,929)	(92,929)	0	0	0/0	8
NKH5	11	91	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/20/2015.	17,010.0000	03/12/2015.	18,530.0000	Closing Purchase.	(137,868)	(137,868)	0	0	0/0	8
NKH5	12	99	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	02/04/2015.	17,560.0000	03/12/2015.	18,530.0000	Closing Purchase.	(95,980)	(95,980)	0	0	0/0	8
NKH5	9	74	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	02/02/2015.	17,640.0000	03/12/2015.	18,530.0000	Closing Purchase.	(66,048)	(66,048)	0	0	0/0	8
NKH5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	02/02/2015.	17,640.0000	03/12/2015.	18,530.0000	Closing Purchase.	(22,016)	(22,016)	0	0	0/0	8
NKH5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	03/02/2015.	18,880.0000	03/12/2015.	18,530.0000	Closing Purchase.	5,772	5,772	0	0	0/0	8
NKH5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	03/04/2015.	18,870.0000	03/12/2015.	18,530.0000	Closing Purchase.	5,607	5,607	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	01/09/2015.	17,030.0000	03/12/2015.	18,530.0000	Closing Purchase.	(12,369)	(12,369)	0	0	0/0	8
NKH5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	OSE	02/04/2015.	17,590.0000	03/12/2015.	18,530.0000	Closing Purchase.	(7,751)	(7,751)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/11/2015.	18,760.0000	03/19/2015.	19,330.0000	Closing Purchase.	(4,713)	(4,713)	0	0	0/0	8
NKM5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,455.0000	03/19/2015.	19,320.0000	Closing Purchase.	(14,305)	(14,305)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,465.0000	03/23/2015.	19,370.0000	Closing Purchase.	(7,556)	(7,556)	0	0	0/0	8
NKM5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,455.0000	03/24/2015.	19,590.0000	Closing Purchase.	(18,928)	(18,928)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,465.0000	03/25/2015.	19,650.0000	Closing Purchase.	(9,928)	(9,928)	0	0	0/0	8
NKM5	5	42	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,455.0000	03/25/2015.	19,660.0000	Closing Purchase.	(50,475)	(50,475)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,465.0000	04/09/2015.	19,850.0000	Closing Purchase.	(11,510)	(11,510)	0	0	0/0	8
NKM5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,455.0000	04/14/2015.	19,970.0000	Closing Purchase.	(38,147)	(38,147)	0	0	0/0	8
NKM5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,444.0000	04/14/2015.	19,970.0000	Closing Purchase.	(38,424)	(38,424)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,455.0000	04/16/2015.	19,800.0000	Closing Purchase.	(11,271)	(11,271)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,455.0000	04/16/2015.	19,810.0000	Closing Purchase.	(11,355)	(11,355)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,465.0000	04/20/2015.	19,850.0000	Closing Purchase.	(11,614)	(11,614)	0	0	0/0	8
NKM5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,455.0000	04/20/2015.	19,840.0000	Closing Purchase.	(34,841)	(34,841)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,465.0000	04/27/2015.	20,150.0000	Closing Purchase.	(14,142)	(14,142)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,455.0000	04/27/2015.	20,150.0000	Closing Purchase.	(14,226)	(14,226)	0	0	0/0	8
NKM5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,455.0000	04/28/2015.	20,060.0000	Closing Purchase.	(40,523)	(40,523)	0	0	0/0	8
NKM5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,444.0000	04/30/2015.	20,110.0000	Closing Purchase.	(27,843)	(27,843)	0	0	0/0	8
NKM5	4	33	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,444.0000	05/11/2015.	19,290.0000	Closing Purchase.	(28,215)	(28,215)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,465.0000	05/13/2015.	19,630.0000	Closing Purchase.	(9,781)	(9,781)	0	0	0/0	8
NKM5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,444.0000	05/14/2015.	19,530.0000	Closing Purchase.	(18,218)	(18,218)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,465.0000	05/19/2015.	19,740.0000	Closing Purchase.	(10,563)	(10,563)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,455.0000	05/19/2015.	19,750.0000	Closing Purchase.	(10,729)	(10,729)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,455.0000	05/21/2015.	20,160.0000	Closing Purchase.	(14,073)	(14,073)	0	0	0/0	8
NKM5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,455.0000	05/21/2015.	20,170.0000	Closing Purchase.	(28,311)	(28,311)	0	0	0/0	8
NKM5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,444.0000	05/21/2015.	20,160.0000	Closing Purchase.	(42,491)	(42,491)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,444.0000	05/25/2015.	20,210.0000	Closing Purchase.	(14,541)	(14,541)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,455.0000	06/08/2015.	20,480.0000	Closing Purchase.	(16,156)	(16,156)	0	0	0/0	8
NKM5	6	49	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,465.0000	06/11/2015.	20,090.0000	Closing Purchase.	(78,842)	(78,842)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/13/2015.	18,610.0000	06/11/2015.	20,090.0000	Closing Purchase.	(11,968)	(11,968)	0	0	0/0	8

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/27/2015.	19,590.0000	06/11/2015.	20,090.0000	Closing Purchase.	(4,043)	(4,043)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/30/2015.	19,250.0000	06/11/2015.	20,090.0000	Closing Purchase.	(6,793)	(6,793)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	04/22/2015.	19,710.0000	06/11/2015.	20,090.0000	Closing Purchase.	(3,073)	(3,073)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	05/07/2015.	19,520.0000	06/11/2015.	20,090.0000	Closing Purchase.	(4,609)	(4,609)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	05/11/2015.	19,280.0000	06/11/2015.	20,090.0000	Closing Purchase.	(6,550)	(6,550)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	05/15/2015.	19,700.0000	06/11/2015.	20,090.0000	Closing Purchase.	(3,154)	(3,154)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	05/29/2015.	20,610.0000	06/11/2015.	20,090.0000	Closing Purchase.	4,205	4,205	0	0	0/0	8
NKM5	28	226	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,455.0000	06/11/2015.	20,110.0000	Closing Purchase.	(374,722)	(374,722)	0	0	0/0	8
NKM5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/13/2015.	18,640.0000	06/11/2015.	20,110.0000	Closing Purchase.	(23,774)	(23,774)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/30/2015.	19,230.0000	06/11/2015.	20,110.0000	Closing Purchase.	(7,116)	(7,116)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	05/29/2015.	20,620.0000	06/11/2015.	20,110.0000	Closing Purchase.	4,124	4,124	0	0	0/0	8
NKM5	68	550	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,455.0000	06/11/2015.	20,100.0000	Closing Purchase.	(904,540)	(904,540)	0	0	0/0	8
NKM5	9	73	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/13/2015.	18,620.0000	06/11/2015.	20,100.0000	Closing Purchase.	(107,710)	(107,710)	0	0	0/0	8
NKM5	3	24	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/30/2015.	19,250.0000	06/11/2015.	20,100.0000	Closing Purchase.	(20,620)	(20,620)	0	0	0/0	8
NKM5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/31/2015.	19,320.0000	06/11/2015.	20,100.0000	Closing Purchase.	(12,615)	(12,615)	0	0	0/0	8
NKM5	4	32	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	05/08/2015.	19,630.0000	06/11/2015.	20,100.0000	Closing Purchase.	(15,202)	(15,202)	0	0	0/0	8
NKM5	3	24	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	05/29/2015.	20,620.0000	06/11/2015.	20,100.0000	Closing Purchase.	12,615	12,615	0	0	0/0	8
NKM5	48	388	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,445.0000	06/11/2015.	20,110.0000	Closing Purchase.	(646,262)	(646,262)	0	0	0/0	8
NKM5	4	32	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,444.0000	06/11/2015.	20,110.0000	Closing Purchase.	(53,888)	(53,888)	0	0	0/0	8
NKM5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/13/2015.	18,660.0000	06/11/2015.	20,110.0000	Closing Purchase.	(11,725)	(11,725)	0	0	0/0	8
NKM5	7	57	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/13/2015.	18,650.0000	06/11/2015.	20,110.0000	Closing Purchase.	(82,643)	(82,643)	0	0	0/0	8
NKM5	4	32	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/16/2015.	19,060.0000	06/11/2015.	20,110.0000	Closing Purchase.	(33,963)	(33,963)	0	0	0/0	8
NKM5	5	40	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/27/2015.	19,550.0000	06/11/2015.	20,110.0000	Closing Purchase.	(22,642)	(22,642)	0	0	0/0	8
NKM5	4	32	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/30/2015.	19,240.0000	06/11/2015.	20,110.0000	Closing Purchase.	(28,141)	(28,141)	0	0	0/0	8
NKM5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	06/12/2015.	OSE	03/12/2015.	18,444.0000	06/11/2015.	20,100.0000	Closing Purchase.	(26,782)	(26,782)	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,090.0000	06/22/2015.	20,140.0000	Closing Purchase.	(406)	(406)	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,090.0000	07/14/2015.	20,370.0000	Closing Purchase.	(2,271)	(2,271)	0	0	0/0	8
NKU5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,110.0000	07/14/2015.	20,370.0000	Closing Purchase.	(4,218)	(4,218)	0	0	0/0	8
NKU5	3	24	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,100.0000	07/14/2015.	20,370.0000	Closing Purchase.	(6,570)	(6,570)	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,080.0000	07/14/2015.	20,370.0000	Closing Purchase.	(2,352)	(2,352)	0	0	0/0	8
NKU5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,110.0000	07/14/2015.	20,360.0000	Closing Purchase.	(4,056)	(4,056)	0	0	0/0	8
NKU5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,090.0000	07/14/2015.	20,360.0000	Closing Purchase.	(4,380)	(4,380)	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,110.0000	07/15/2015.	20,490.0000	Closing Purchase.	(3,078)	(3,078)	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,110.0000	07/16/2015.	20,600.0000	Closing Purchase.	(3,946)	(3,946)	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,090.0000	07/21/2015.	20,710.0000	Closing Purchase.	(4,985)	(4,985)	0	0	0/0	8
NKU5	7	58	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,110.0000	08/28/2015.	19,000.0000	Closing Purchase.	64,279	64,279	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,090.0000	08/31/2015.	19,060.0000	Closing Purchase.	8,492	8,492	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,110.0000	08/31/2015.	19,070.0000	Closing Purchase.	8,574	8,574	0	0	0/0	8
NKU5	4	33	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,100.0000	08/31/2015.	19,060.0000	Closing Purchase.	34,298	34,298	0	0	0/0	8
NKU5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,110.0000	08/31/2015.	19,080.0000	Closing Purchase.	25,476	25,476	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,090.0000	09/01/2015.	18,910.0000	Closing Purchase.	9,836	9,836	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,110.0000	09/01/2015.	18,880.0000	Closing Purchase.	10,253	10,253	0	0	0/0	8
NKU5	12	100	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,110.0000	09/02/2015.	18,030.0000	Closing Purchase.	207,809	207,809	0	0	0/0	8
NKU5	9	74	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,090.0000	09/09/2015.	17,980.0000	Closing Purchase.	157,137	157,137	0	0	0/0	8

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,100.0000	09/09/2015.	17,980.0000	Closing Purchase.	17,542	17,542	0	0	0/0	8
NKU5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/02/2015.	20,280.0000	09/09/2015.	17,980.0000	Closing Purchase.	38,064	38,064	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/13/2015.	19,760.0000	09/09/2015.	17,980.0000	Closing Purchase.	14,729	14,729	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/27/2015.	20,650.0000	09/09/2015.	17,980.0000	Closing Purchase.	22,094	22,094	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/29/2015.	20,130.0000	09/09/2015.	17,980.0000	Closing Purchase.	17,791	17,791	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	08/24/2015.	19,860.0000	09/09/2015.	17,980.0000	Closing Purchase.	15,556	15,556	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	08/25/2015.	19,270.0000	09/09/2015.	17,980.0000	Closing Purchase.	10,674	10,674	0	0	0/0	8
NKU5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	08/26/2015.	17,690.0000	09/09/2015.	17,980.0000	Closing Purchase.	(7,199)	(7,199)	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	08/27/2015.	18,300.0000	09/09/2015.	17,980.0000	Closing Purchase.	2,648	2,648	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	09/02/2015.	18,140.0000	09/09/2015.	17,980.0000	Closing Purchase.	1,324	1,324	0	0	0/0	8
NKU5	28	232	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,110.0000	09/09/2015.	18,000.0000	Closing Purchase.	488,870	488,870	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/02/2015.	20,300.0000	09/09/2015.	18,000.0000	Closing Purchase.	19,032	19,032	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/13/2015.	19,780.0000	09/09/2015.	18,000.0000	Closing Purchase.	14,729	14,729	0	0	0/0	8
NKU5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/28/2015.	20,460.0000	09/09/2015.	18,000.0000	Closing Purchase.	40,712	40,712	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/30/2015.	20,270.0000	09/09/2015.	18,000.0000	Closing Purchase.	18,784	18,784	0	0	0/0	8
NKU5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	08/24/2015.	19,810.0000	09/09/2015.	18,000.0000	Closing Purchase.	29,954	29,954	0	0	0/0	8
NKU5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	08/25/2015.	19,180.0000	09/09/2015.	18,000.0000	Closing Purchase.	19,528	19,528	0	0	0/0	8
NKU5	5	41	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	08/26/2015.	17,850.0000	09/09/2015.	18,000.0000	Closing Purchase.	(6,206)	(6,206)	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	09/02/2015.	18,130.0000	09/09/2015.	18,000.0000	Closing Purchase.	1,076	1,076	0	0	0/0	8
NKU5	82	679	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,100.0000	09/09/2015.	17,990.0000	Closing Purchase.	1,431,692	1,431,692	0	0	0/0	8
NKU5	4	33	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/02/2015.	20,280.0000	09/09/2015.	17,990.0000	Closing Purchase.	75,796	75,796	0	0	0/0	8
NKU5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/13/2015.	19,770.0000	09/09/2015.	17,990.0000	Closing Purchase.	44,187	44,187	0	0	0/0	8
NKU5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/28/2015.	20,440.0000	09/09/2015.	17,990.0000	Closing Purchase.	60,819	60,819	0	0	0/0	8
NKU5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/29/2015.	20,150.0000	09/09/2015.	17,990.0000	Closing Purchase.	53,620	53,620	0	0	0/0	8
NKU5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/30/2015.	20,250.0000	09/09/2015.	17,990.0000	Closing Purchase.	56,103	56,103	0	0	0/0	8
NKU5	6	50	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	08/24/2015.	19,830.0000	09/09/2015.	17,990.0000	Closing Purchase.	91,353	91,353	0	0	0/0	8
NKU5	8	66	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	08/25/2015.	19,250.0000	09/09/2015.	17,990.0000	Closing Purchase.	83,409	83,409	0	0	0/0	8
NKU5	13	108	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	08/26/2015.	17,770.0000	09/09/2015.	17,990.0000	Closing Purchase.	(23,666)	(23,666)	0	0	0/0	8
NKU5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	08/25/2015.	18,360.0000	09/09/2015.	17,990.0000	Closing Purchase.	6,123	6,123	0	0	0/0	8
NKU5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	09/02/2015.	18,140.0000	09/09/2015.	17,990.0000	Closing Purchase.	2,482	2,482	0	0	0/0	8
NKU5	47	389	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,110.0000	09/09/2015.	17,970.0000	Closing Purchase.	832,271	832,271	0	0	0/0	8
NKU5	5	41	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/02/2015.	20,260.0000	09/09/2015.	17,970.0000	Closing Purchase.	94,746	94,746	0	0	0/0	8
NKU5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/27/2015.	20,650.0000	09/09/2015.	17,970.0000	Closing Purchase.	22,176	22,176	0	0	0/0	8
NKU5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/28/2015.	20,420.0000	09/09/2015.	17,970.0000	Closing Purchase.	40,546	40,546	0	0	0/0	8
NKU5	4	33	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/29/2015.	20,170.0000	09/09/2015.	17,970.0000	Closing Purchase.	72,818	72,818	0	0	0/0	8
NKU5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	07/30/2015.	20,250.0000	09/09/2015.	17,970.0000	Closing Purchase.	56,599	56,599	0	0	0/0	8
NKU5	5	41	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	08/25/2015.	19,140.0000	09/09/2015.	17,970.0000	Closing Purchase.	48,407	48,407	0	0	0/0	8
NKU5	10	83	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	08/26/2015.	17,980.0000	09/09/2015.	17,970.0000	Closing Purchase.	827	827	0	0	0/0	8
NKU5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	OSE	06/11/2015.	20,100.0000	09/09/2015.	17,980.0000	Closing Purchase.	35,085	35,085	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,873.0000	10/06/2015.	18,320.0000	Closing Purchase.	(3,714)	(3,714)	0	0	0/0	8
NKZ5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,873.0000	10/07/2015.	18,200.0000	Closing Purchase.	(5,446)	(5,446)	0	0	0/0	8
NKZ5	4	33	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,894.0000	10/07/2015.	18,210.0000	Closing Purchase.	(10,525)	(10,525)	0	0	0/0	8
NKZ5	14	117	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,883.0000	10/07/2015.	18,180.0000	Closing Purchase.	(34,624)	(34,624)	0	0	0/0	8

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKZ5	12	100	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,864.0000	10/07/2015.	18,220.0000	Closing Purchase.	(35,573)	(35,573)	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,873.0000	10/09/2015.	18,150.0000	Closing Purchase.	(2,303)	(2,303)	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,894.0000	10/09/2015.	18,140.0000	Closing Purchase.	(2,045)	(2,045)	0	0	0/0	8
NKZ5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,883.0000	10/09/2015.	18,150.0000	Closing Purchase.	(4,440)	(4,440)	0	0	0/0	8
NKZ5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,864.0000	10/09/2015.	18,130.0000	Closing Purchase.	(4,423)	(4,423)	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,894.0000	10/13/2015.	18,360.0000	Closing Purchase.	(3,895)	(3,895)	0	0	0/0	8
NKZ5	4	33	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,883.0000	10/13/2015.	18,370.0000	Closing Purchase.	(16,283)	(16,283)	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,873.0000	10/20/2015.	18,180.0000	Closing Purchase.	(2,564)	(2,564)	0	0	0/0	8
NKZ5	2	17	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,883.0000	10/20/2015.	18,180.0000	Closing Purchase.	(4,962)	(4,962)	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,894.0000	11/18/2015.	19,810.0000	Closing Purchase.	(15,518)	(15,518)	0	0	0/0	8
NKZ5	14	113	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,864.0000	11/18/2015.	19,800.0000	Closing Purchase.	(219,519)	(219,519)	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,874.0000	11/18/2015.	19,810.0000	Closing Purchase.	(15,680)	(15,680)	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,873.0000	11/19/2015.	19,810.0000	Closing Purchase.	(15,688)	(15,688)	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,874.0000	11/24/2015.	19,930.0000	Closing Purchase.	(16,785)	(16,785)	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,873.0000	11/25/2015.	19,920.0000	Closing Purchase.	(16,712)	(16,712)	0	0	0/0	8
NKZ5	15	123	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,873.0000	12/09/2015.	19,310.0000	Closing Purchase.	(176,045)	(176,045)	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/24/2015.	17,120.0000	12/09/2015.	19,310.0000	Closing Purchase.	(17,886)	(17,886)	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/29/2015.	17,190.0000	12/09/2015.	19,310.0000	Closing Purchase.	(17,315)	(17,315)	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	10/01/2015.	17,420.0000	12/09/2015.	19,310.0000	Closing Purchase.	(15,436)	(15,436)	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/17/2015.	19,470.0000	12/09/2015.	19,310.0000	Closing Purchase.	1,307	1,307	0	0	0/0	8
NKZ5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/12/2015.	19,650.0000	12/09/2015.	19,310.0000	Closing Purchase.	5,554	5,554	0	0	0/0	8
NKZ5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/06/2015.	19,100.0000	12/09/2015.	19,310.0000	Closing Purchase.	(3,430)	(3,430)	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/18/2015.	19,540.0000	12/09/2015.	19,310.0000	Closing Purchase.	1,878	1,878	0	0	0/0	8
NKZ5	36	294	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,894.0000	12/09/2015.	19,350.0000	Closing Purchase.	(428,095)	(428,095)	0	0	0/0	8
NKZ5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/24/2015.	17,140.0000	12/09/2015.	19,350.0000	Closing Purchase.	(36,099)	(36,099)	0	0	0/0	8
NKZ5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/29/2015.	17,210.0000	12/09/2015.	19,350.0000	Closing Purchase.	(52,434)	(52,434)	0	0	0/0	8
NKZ5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	10/01/2015.	17,410.0000	12/09/2015.	19,350.0000	Closing Purchase.	(31,689)	(31,689)	0	0	0/0	8
NKZ5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/06/2015.	19,080.0000	12/09/2015.	19,350.0000	Closing Purchase.	(4,410)	(4,410)	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/09/2015.	19,180.0000	12/09/2015.	19,350.0000	Closing Purchase.	(1,388)	(1,388)	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/12/2015.	19,640.0000	12/09/2015.	19,350.0000	Closing Purchase.	2,369	2,369	0	0	0/0	8
NKZ5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/17/2015.	19,480.0000	12/09/2015.	19,350.0000	Closing Purchase.	2,123	2,123	0	0	0/0	8
NKZ5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/18/2015.	19,540.0000	12/09/2015.	19,350.0000	Closing Purchase.	3,104	3,104	0	0	0/0	8
NKZ5	107	874	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,883.0000	12/09/2015.	19,330.0000	Closing Purchase.	(1,264,529)	(1,264,529)	0	0	0/0	8
NKZ5	10	82	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/24/2015.	17,130.0000	12/09/2015.	19,330.0000	Closing Purchase.	(179,680)	(179,680)	0	0	0/0	8
NKZ5	5	41	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/29/2015.	17,190.0000	12/09/2015.	19,330.0000	Closing Purchase.	(87,390)	(87,390)	0	0	0/0	8
NKZ5	7	57	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	10/01/2015.	17,420.0000	12/09/2015.	19,330.0000	Closing Purchase.	(109,196)	(109,196)	0	0	0/0	8
NKZ5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/12/2015.	19,650.0000	12/09/2015.	19,330.0000	Closing Purchase.	7,841	7,841	0	0	0/0	8
NKZ5	8	65	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/17/2015.	19,490.0000	12/09/2015.	19,330.0000	Closing Purchase.	10,454	10,454	0	0	0/0	8
NKZ5	14	114	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/06/2015.	19,100.0000	12/09/2015.	19,330.0000	Closing Purchase.	(26,299)	(26,299)	0	0	0/0	8
NKZ5	4	33	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/10/2015.	19,450.0000	12/09/2015.	19,330.0000	Closing Purchase.	3,920	3,920	0	0	0/0	8
NKZ5	4	33	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,864.0000	12/09/2015.	19,330.0000	Closing Purchase.	(47,893)	(47,893)	0	0	0/0	8
NKZ5	45	368	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/08/2015.	17,864.0000	12/09/2015.	19,320.0000	Closing Purchase.	(535,119)	(535,119)	0	0	0/0	8
NKZ5	15	123	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/24/2015.	17,100.0000	12/09/2015.	19,320.0000	Closing Purchase.	(271,970)	(271,970)	0	0	0/0	8
NKZ5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	09/29/2015.	17,170.0000	12/09/2015.	19,320.0000	Closing Purchase.	(35,119)	(35,119)	0	0	0/0	8

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKZ5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	10/13/2015.	18,220.0000	12/09/2015.	19,320.0000	Closing Purchase.	(26,952)	(26,952)	0	0	0/0	8
NKZ5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	10/14/2015.	17,870.0000	12/09/2015.	19,320.0000	Closing Purchase.	(23,685)	(23,685)	0	0	0/0	8
NKZ5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	10/15/2015.	18,070.0000	12/09/2015.	19,320.0000	Closing Purchase.	(30,627)	(30,627)	0	0	0/0	8
NKZ5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	10/22/2015.	18,780.0000	12/09/2015.	19,320.0000	Closing Purchase.	(8,821)	(8,821)	0	0	0/0	8
NKZ5	4	33	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	10/01/2015.	17,420.0000	12/09/2015.	19,320.0000	Closing Purchase.	(62,071)	(62,071)	0	0	0/0	8
NKZ5	12	98	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/06/2015.	19,070.0000	12/09/2015.	19,320.0000	Closing Purchase.	(24,502)	(24,502)	0	0	0/0	8
NKZ5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/09/2015.	19,190.0000	12/09/2015.	19,320.0000	Closing Purchase.	(3,185)	(3,185)	0	0	0/0	8
NKZ5	10	82	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/12/2015.	19,650.0000	12/09/2015.	19,320.0000	Closing Purchase.	26,952	26,952	0	0	0/0	8
NKZ5	5	41	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/17/2015.	19,490.0000	12/09/2015.	19,320.0000	Closing Purchase.	6,942	6,942	0	0	0/0	8
NKZ5	4	33	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/18/2015.	19,530.0000	12/09/2015.	19,320.0000	Closing Purchase.	6,861	6,861	0	0	0/0	8
NKZ5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/26/2015.	19,790.0000	12/09/2015.	19,320.0000	Closing Purchase.	11,516	11,516	0	0	0/0	8
NKZ5	6	49	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	12/02/2015.	19,990.0000	12/09/2015.	19,320.0000	Closing Purchase.	32,832	32,832	0	0	0/0	8
NKZ5	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	12/04/2015.	19,750.0000	12/09/2015.	19,320.0000	Closing Purchase.	10,536	10,536	0	0	0/0	8
NKZ5	13	106	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/06/2015.	19,070.0000	12/09/2015.	19,300.0000	Closing Purchase.	(24,420)	(24,420)	0	0	0/0	8
NKZ5	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/12/2015.	19,650.0000	12/09/2015.	19,300.0000	Closing Purchase.	5,717	5,717	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	11/18/2015.	19,530.0000	12/09/2015.	19,300.0000	Closing Purchase.	1,878	1,878	0	0	0/0	8
NKZ5	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	12/11/2015.	OSE	12/02/2015.	19,980.0000	12/09/2015.	19,300.0000	Closing Purchase.	5,554	5,554	0	0	0/0	8
NKH6	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/11/2016.	OSE	12/09/2015.	19,299.0000	12/16/2015.	18,850.0000	Closing Purchase.	11,054	11,054	0	0	0/0	8
NKH6	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/11/2016.	OSE	12/09/2015.	19,329.0000	12/17/2015.	19,130.0000	Closing Purchase.	3,246	3,246	0	0	0/0	8
NKH6	3	24	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/11/2016.	OSE	12/09/2015.	19,299.0000	12/17/2015.	19,110.0000	Closing Purchase.	4,624	4,624	0	0	0/0	8
NKH6	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/11/2016.	OSE	12/09/2015.	19,279.0000	12/17/2015.	19,100.0000	Closing Purchase.	1,460	1,460	0	0	0/0	8
NKH6	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/11/2016.	OSE	12/09/2015.	19,289.0000	12/18/2015.	19,470.0000	Closing Purchase.	(1,489)	(1,489)	0	0	0/0	8
NKH6	2	16	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/11/2016.	OSE	12/09/2015.	19,329.0000	12/18/2015.	19,410.0000	Closing Purchase.	(1,333)	(1,333)	0	0	0/0	8
NKH6	7	58	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/11/2016.	OSE	12/09/2015.	19,309.0000	12/18/2015.	19,450.0000	Closing Purchase.	(8,121)	(8,121)	0	0	0/0	8
NKH6	3	25	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/11/2016.	OSE	12/09/2015.	19,299.0000	12/18/2015.	19,370.0000	Closing Purchase.	(1,753)	(1,753)	0	0	0/0	8
NKH6	1	8	NIKKEI 225	Variable Annuities	Exhibit 5	Equity/Index	03/11/2016.	OSE	12/09/2015.	19,289.0000	12/29/2015.	18,820.0000	Closing Purchase.	3,896	3,896	0	0	0/0	8
TAH5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	01/09/2015.	1,184.8000	Closing Purchase.	(22,040)	(22,040)	0	0	0/0	100
TAH5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.3000	01/09/2015.	1,184.5000	Closing Purchase.	(40,800)	(40,800)	0	0	0/0	100
TAH5	22	2,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	01/09/2015.	1,186.0000	Closing Purchase.	(63,250)	(63,250)	0	0	0/0	100
TAH5	41	4,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	01/09/2015.	1,184.3000	Closing Purchase.	(110,905)	(110,905)	0	0	0/0	100
TAH5	22	2,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	01/09/2015.	1,184.2000	Closing Purchase.	(59,290)	(59,290)	0	0	0/0	100
TAH5	21	2,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.3000	01/09/2015.	1,183.5000	Closing Purchase.	(55,020)	(55,020)	0	0	0/0	100
TAH5	19	1,900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.3000	01/09/2015.	1,183.4000	Closing Purchase.	(49,590)	(49,590)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,173.3000	01/09/2015.	1,181.6000	Closing Purchase.	(830)	(830)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/15/2014.	1,136.0000	01/09/2015.	1,181.6000	Closing Purchase.	(4,560)	(4,560)	0	0	0/0	100
TAH5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.3000	01/20/2015.	1,160.7000	Closing Purchase.	(3,400)	(3,400)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/15/2014.	1,136.0000	01/21/2015.	1,170.5000	Closing Purchase.	(3,450)	(3,450)	0	0	0/0	100
TAH5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.3000	01/22/2015.	1,174.3000	Closing Purchase.	(25,500)	(25,500)	0	0	0/0	100
TAH5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	01/22/2015.	1,175.0000	Closing Purchase.	(14,200)	(14,200)	0	0	0/0	100
TAH5	32	3,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	01/22/2015.	1,176.0000	Closing Purchase.	(60,000)	(60,000)	0	0	0/0	100
TAH5	25	2,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.3000	01/22/2015.	1,173.9000	Closing Purchase.	(41,500)	(41,500)	0	0	0/0	100
TAH5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,171.9000	01/22/2015.	1,173.9000	Closing Purchase.	(1,000)	(1,000)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/17/2014.	1,143.9000	01/22/2015.	1,174.5000	Closing Purchase.	(3,060)	(3,060)	0	0	0/0	100
TAH5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	01/23/2015.	1,182.1000	Closing Purchase.	(27,335)	(27,335)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAH5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.3000	01/23/2015.	1,187.3000	Closing Purchase.	(45,000)	(45,000)	0	0	0/0	100
TAH5	17	1,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	01/23/2015.	1,187.7000	Closing Purchase.	(51,765)	(51,765)	0	0	0/0	100
TAH5	33	3,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	01/23/2015.	1,187.3000	Closing Purchase.	(99,165)	(99,165)	0	0	0/0	100
TAH5	27	2,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	01/23/2015.	1,187.0000	Closing Purchase.	(80,325)	(80,325)	0	0	0/0	100
TAH5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	01/23/2015.	1,186.9000	Closing Purchase.	(32,615)	(32,615)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	01/23/2015.	1,186.8000	Closing Purchase.	(2,955)	(2,955)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	01/23/2015.	1,186.7000	Closing Purchase.	(2,945)	(2,945)	0	0	0/0	100
TAH5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,172.0000	01/23/2015.	1,186.5000	Closing Purchase.	(2,900)	(2,900)	0	0	0/0	100
TAH5	28	2,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,171.9000	01/23/2015.	1,186.5000	Closing Purchase.	(40,880)	(40,880)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/02/2015.	1,185.6000	01/23/2015.	1,186.1000	Closing Purchase.	(50)	(50)	0	0	0/0	100
TAH5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	01/27/2015.	1,185.0000	Closing Purchase.	(8,325)	(8,325)	0	0	0/0	100
TAH5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	01/27/2015.	1,185.5000	Closing Purchase.	(28,250)	(28,250)	0	0	0/0	100
TAH5	12	1,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,172.0000	02/03/2015.	1,183.1000	Closing Purchase.	(13,320)	(13,320)	0	0	0/0	100
TAH5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/12/2014.	1,151.3000	02/03/2015.	1,183.1000	Closing Purchase.	(25,440)	(25,440)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/06/2015.	1,162.8000	02/03/2015.	1,183.0000	Closing Purchase.	(2,020)	(2,020)	0	0	0/0	100
TAH5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/04/2015.	1,191.1000	Closing Purchase.	(20,310)	(20,310)	0	0	0/0	100
TAH5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.3000	02/04/2015.	1,192.3000	Closing Purchase.	(70,000)	(70,000)	0	0	0/0	100
TAH5	28	2,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/04/2015.	1,190.1000	Closing Purchase.	(91,980)	(91,980)	0	0	0/0	100
TAH5	28	2,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/04/2015.	1,190.6000	Closing Purchase.	(93,380)	(93,380)	0	0	0/0	100
TAH5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/04/2015.	1,190.7000	Closing Purchase.	(43,485)	(43,485)	0	0	0/0	100
TAH5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/04/2015.	1,190.8000	Closing Purchase.	(6,710)	(6,710)	0	0	0/0	100
TAH5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/04/2015.	1,190.9000	Closing Purchase.	(30,285)	(30,285)	0	0	0/0	100
TAH5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/12/2014.	1,151.3000	02/04/2015.	1,193.1000	Closing Purchase.	(29,260)	(29,260)	0	0	0/0	100
TAH5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/15/2014.	1,138.0000	02/04/2015.	1,193.1000	Closing Purchase.	(33,060)	(33,060)	0	0	0/0	100
TAH5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/15/2014.	1,137.9000	02/04/2015.	1,193.1000	Closing Purchase.	(33,120)	(33,120)	0	0	0/0	100
TAH5	16	1,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/15/2014.	1,137.9000	02/04/2015.	1,193.3000	Closing Purchase.	(88,640)	(88,640)	0	0	0/0	100
TAH5	32	3,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/15/2014.	1,137.9000	02/04/2015.	1,193.4000	Closing Purchase.	(177,600)	(177,600)	0	0	0/0	100
TAH5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/16/2014.	1,145.7000	02/04/2015.	1,193.4000	Closing Purchase.	(19,080)	(19,080)	0	0	0/0	100
TAH5	19	1,900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/16/2014.	1,145.7000	02/04/2015.	1,193.6000	Closing Purchase.	(91,010)	(91,010)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/06/2015.	1,162.8000	02/04/2015.	1,194.0000	Closing Purchase.	(3,120)	(3,120)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,160.2000	02/04/2015.	1,194.0000	Closing Purchase.	(3,380)	(3,380)	0	0	0/0	100
TAH5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/06/2015.	1,212.2000	Closing Purchase.	(32,970)	(32,970)	0	0	0/0	100
TAH5	25	2,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.3000	02/06/2015.	1,210.8000	Closing Purchase.	(133,750)	(133,750)	0	0	0/0	100
TAH5	22	2,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/06/2015.	1,211.3000	Closing Purchase.	(118,910)	(118,910)	0	0	0/0	100
TAH5	40	4,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/06/2015.	1,211.4000	Closing Purchase.	(216,600)	(216,600)	0	0	0/0	100
TAH5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/06/2015.	1,211.6000	Closing Purchase.	(70,655)	(70,655)	0	0	0/0	100
TAH5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/16/2014.	1,145.7000	02/06/2015.	1,211.2000	Closing Purchase.	(13,100)	(13,100)	0	0	0/0	100
TAH5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/17/2014.	1,142.8000	02/06/2015.	1,211.6000	Closing Purchase.	(27,520)	(27,520)	0	0	0/0	100
TAH5	14	1,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/17/2014.	1,142.7000	02/06/2015.	1,211.5000	Closing Purchase.	(96,320)	(96,320)	0	0	0/0	100
TAH5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/17/2014.	1,142.7000	02/06/2015.	1,211.6000	Closing Purchase.	(41,340)	(41,340)	0	0	0/0	100
TAH5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/17/2014.	1,142.6000	02/06/2015.	1,211.2000	Closing Purchase.	(48,020)	(48,020)	0	0	0/0	100
TAH5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/17/2014.	1,142.6000	02/06/2015.	1,211.5000	Closing Purchase.	(62,010)	(62,010)	0	0	0/0	100
TAH5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/30/2014.	1,214.0000	02/06/2015.	1,211.6000	Closing Purchase.	1,200	1,200	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAH5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/31/2014.	1,218.3000	02/06/2015.	1,211.6000	Closing Purchase.	5,360	5,360	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,160.2000	02/06/2015.	1,211.8000	Closing Purchase.	(5,160)	(5,160)	0	0	0/0	100
TAH5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.3000	02/09/2015.	1,198.5000	Closing Purchase.	(61,800)	(61,800)	0	0	0/0	100
TAH5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/31/2014.	1,218.6000	02/09/2015.	1,200.0000	Closing Purchase.	3,720	3,720	0	0	0/0	100
TAH5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/31/2014.	1,218.3000	02/09/2015.	1,200.0000	Closing Purchase.	18,300	18,300	0	0	0/0	100
TAH5	18	1,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/02/2015.	1,185.8000	02/09/2015.	1,200.0000	Closing Purchase.	(25,560)	(25,560)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/13/2015.	1,195.0000	02/09/2015.	1,201.5000	Closing Purchase.	(650)	(650)	0	0	0/0	100
TAH5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.3000	02/11/2015.	1,199.4000	Closing Purchase.	(42,100)	(42,100)	0	0	0/0	100
TAH5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/11/2015.	1,197.5000	Closing Purchase.	(80,500)	(80,500)	0	0	0/0	100
TAH5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/02/2015.	1,186.5000	02/11/2015.	1,199.5000	Closing Purchase.	(6,500)	(6,500)	0	0	0/0	100
TAH5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/02/2015.	1,185.8000	02/11/2015.	1,199.5000	Closing Purchase.	(2,740)	(2,740)	0	0	0/0	100
TAH5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/05/2015.	1,186.5000	02/11/2015.	1,199.5000	Closing Purchase.	(16,900)	(16,900)	0	0	0/0	100
TAH5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/13/2015.	1,214.6000	Closing Purchase.	(28,675)	(28,675)	0	0	0/0	100
TAH5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.3000	02/13/2015.	1,216.5000	Closing Purchase.	(88,800)	(88,800)	0	0	0/0	100
TAH5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/13/2015.	1,216.4000	Closing Purchase.	(65,065)	(65,065)	0	0	0/0	100
TAH5	31	3,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/13/2015.	1,216.5000	Closing Purchase.	(183,675)	(183,675)	0	0	0/0	100
TAH5	18	1,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/13/2015.	1,216.6000	Closing Purchase.	(106,830)	(106,830)	0	0	0/0	100
TAH5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/05/2015.	1,186.6000	02/13/2015.	1,218.2000	Closing Purchase.	(6,320)	(6,320)	0	0	0/0	100
TAH5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/05/2015.	1,186.5000	02/13/2015.	1,218.2000	Closing Purchase.	(41,210)	(41,210)	0	0	0/0	100
TAH5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/06/2015.	1,165.0000	02/13/2015.	1,218.2000	Closing Purchase.	(53,200)	(53,200)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/15/2015.	1,166.3000	02/13/2015.	1,218.7000	Closing Purchase.	(5,240)	(5,240)	0	0	0/0	100
TAH5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/17/2015.	1,222.8000	Closing Purchase.	(19,665)	(19,665)	0	0	0/0	100
TAH5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.3000	02/17/2015.	1,221.0000	Closing Purchase.	(95,550)	(95,550)	0	0	0/0	100
TAH5	16	1,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/17/2015.	1,221.6000	Closing Purchase.	(102,960)	(102,960)	0	0	0/0	100
TAH5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/17/2015.	1,221.7000	Closing Purchase.	(128,900)	(128,900)	0	0	0/0	100
TAH5	24	2,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/17/2015.	1,221.9000	Closing Purchase.	(155,160)	(155,160)	0	0	0/0	100
TAH5	25	2,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/06/2015.	1,165.0000	02/17/2015.	1,220.2000	Closing Purchase.	(138,000)	(138,000)	0	0	0/0	100
TAH5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.3000	02/18/2015.	1,222.9000	Closing Purchase.	(131,200)	(131,200)	0	0	0/0	100
TAH5	25	2,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/18/2015.	1,222.1000	Closing Purchase.	(162,125)	(162,125)	0	0	0/0	100
TAH5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/18/2015.	1,222.4000	Closing Purchase.	(130,300)	(130,300)	0	0	0/0	100
TAH5	17	1,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/06/2015.	1,166.1000	02/18/2015.	1,222.7000	Closing Purchase.	(96,220)	(96,220)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/06/2015.	1,165.0000	02/18/2015.	1,222.4000	Closing Purchase.	(5,740)	(5,740)	0	0	0/0	100
TAH5	17	1,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/06/2015.	1,165.0000	02/18/2015.	1,222.7000	Closing Purchase.	(98,090)	(98,090)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/16/2015.	1,160.5000	02/18/2015.	1,222.1000	Closing Purchase.	(6,160)	(6,160)	0	0	0/0	100
TAH5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/20/2015.	1,223.6000	Closing Purchase.	(26,540)	(26,540)	0	0	0/0	100
TAH5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.3000	02/20/2015.	1,224.1000	Closing Purchase.	(66,800)	(66,800)	0	0	0/0	100
TAH5	30	3,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/20/2015.	1,222.7000	Closing Purchase.	(196,350)	(196,350)	0	0	0/0	100
TAH5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/06/2015.	1,166.1000	02/20/2015.	1,225.0000	Closing Purchase.	(29,450)	(29,450)	0	0	0/0	100
TAH5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,160.0000	02/20/2015.	1,225.0000	Closing Purchase.	(65,000)	(65,000)	0	0	0/0	100
TAH5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/23/2015.	1,221.5000	Closing Purchase.	(128,500)	(128,500)	0	0	0/0	100
TAH5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,160.0000	02/23/2015.	1,222.8000	Closing Purchase.	(31,400)	(31,400)	0	0	0/0	100
TAH5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/24/2015.	1,234.2000	Closing Purchase.	(30,780)	(30,780)	0	0	0/0	100
TAH5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/26/2015.	1,236.7000	Closing Purchase.	(31,780)	(31,780)	0	0	0/0	100
TAH5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	02/27/2015.	1,238.6000	Closing Purchase.	(122,025)	(122,025)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAH5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.3000	03/06/2015.	1,223.2000	Closing Purchase.	(52,720)	(52,720)	0	0	0/0	100
TAH5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,161.9000	03/06/2015.	1,220.9000	Closing Purchase.	(53,100)	(53,100)	0	0	0/0	100
TAH5	69	6,900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	03/13/2015.	1,235.9000	Closing Purchase.	(542,685)	(542,685)	0	0	0/0	100
TAH5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,174.3000	03/13/2015.	1,235.9000	Closing Purchase.	(55,440)	(55,440)	0	0	0/0	100
TAH5	12	1,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/15/2014.	1,143.2000	03/13/2015.	1,235.9000	Closing Purchase.	(111,240)	(111,240)	0	0	0/0	100
TAH5	12	1,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/16/2014.	1,141.4000	03/13/2015.	1,235.9000	Closing Purchase.	(113,400)	(113,400)	0	0	0/0	100
TAH5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/05/2015.	1,190.6000	03/13/2015.	1,235.9000	Closing Purchase.	(22,650)	(22,650)	0	0	0/0	100
TAH5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/06/2015.	1,171.1000	03/13/2015.	1,235.9000	Closing Purchase.	(64,800)	(64,800)	0	0	0/0	100
TAH5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,163.8000	03/13/2015.	1,235.9000	Closing Purchase.	(72,100)	(72,100)	0	0	0/0	100
TAH5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/16/2015.	1,162.3000	03/13/2015.	1,235.9000	Closing Purchase.	(44,160)	(44,160)	0	0	0/0	100
TAH5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	02/02/2015.	1,154.2000	03/13/2015.	1,235.9000	Closing Purchase.	(57,190)	(57,190)	0	0	0/0	100
TAH5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	03/09/2015.	1,219.5000	03/13/2015.	1,235.9000	Closing Purchase.	(11,480)	(11,480)	0	0	0/0	100
TAH5	77	7,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.3000	03/13/2015.	1,235.9000	Closing Purchase.	(605,220)	(605,220)	0	0	0/0	100
TAH5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,174.1000	03/13/2015.	1,235.9000	Closing Purchase.	(92,700)	(92,700)	0	0	0/0	100
TAH5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,173.2000	03/13/2015.	1,235.9000	Closing Purchase.	(94,050)	(94,050)	0	0	0/0	100
TAH5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/12/2014.	1,147.7000	03/13/2015.	1,235.9000	Closing Purchase.	(44,100)	(44,100)	0	0	0/0	100
TAH5	40	4,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/15/2014.	1,139.8000	03/13/2015.	1,235.9000	Closing Purchase.	(384,400)	(384,400)	0	0	0/0	100
TAH5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/16/2014.	1,142.9000	03/13/2015.	1,235.9000	Closing Purchase.	(102,300)	(102,300)	0	0	0/0	100
TAH5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/16/2014.	1,142.3000	03/13/2015.	1,235.9000	Closing Purchase.	(84,240)	(84,240)	0	0	0/0	100
TAH5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/17/2014.	1,142.9000	03/13/2015.	1,235.9000	Closing Purchase.	(139,500)	(139,500)	0	0	0/0	100
TAH5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/02/2015.	1,185.2000	03/13/2015.	1,235.9000	Closing Purchase.	(76,050)	(76,050)	0	0	0/0	100
TAH5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/05/2015.	1,188.6000	03/13/2015.	1,235.9000	Closing Purchase.	(94,600)	(94,600)	0	0	0/0	100
TAH5	38	3,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/06/2015.	1,167.9000	03/13/2015.	1,235.9000	Closing Purchase.	(258,400)	(258,400)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,162.4000	03/13/2015.	1,235.9000	Closing Purchase.	(7,350)	(7,350)	0	0	0/0	100
TAH5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,162.3000	03/13/2015.	1,235.9000	Closing Purchase.	(66,240)	(66,240)	0	0	0/0	100
TAH5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,162.2000	03/13/2015.	1,235.9000	Closing Purchase.	(147,400)	(147,400)	0	0	0/0	100
TAH5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,162.1000	03/13/2015.	1,235.9000	Closing Purchase.	(110,700)	(110,700)	0	0	0/0	100
TAH5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/15/2015.	1,165.9000	03/13/2015.	1,235.9000	Closing Purchase.	(105,000)	(105,000)	0	0	0/0	100
TAH5	35	3,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/16/2015.	1,162.8000	03/13/2015.	1,235.9000	Closing Purchase.	(255,850)	(255,850)	0	0	0/0	100
TAH5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/29/2015.	1,167.4000	03/13/2015.	1,235.9000	Closing Purchase.	(68,500)	(68,500)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	02/02/2015.	1,161.1000	03/13/2015.	1,235.9000	Closing Purchase.	(7,480)	(7,480)	0	0	0/0	100
TAH5	24	2,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	02/02/2015.	1,160.9000	03/13/2015.	1,235.9000	Closing Purchase.	(180,000)	(180,000)	0	0	0/0	100
TAH5	206	20,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,157.2500	03/13/2015.	1,235.9000	Closing Purchase.	(1,620,190)	(1,620,190)	0	0	0/0	100
TAH5	53	5,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,172.7000	03/13/2015.	1,235.9000	Closing Purchase.	(334,960)	(334,960)	0	0	0/0	100
TAH5	50	5,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,173.0000	03/13/2015.	1,235.9000	Closing Purchase.	(314,500)	(314,500)	0	0	0/0	100
TAH5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/11/2014.	1,173.3000	03/13/2015.	1,235.9000	Closing Purchase.	(56,340)	(56,340)	0	0	0/0	100
TAH5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/15/2014.	1,144.1000	03/13/2015.	1,235.9000	Closing Purchase.	(55,080)	(55,080)	0	0	0/0	100
TAH5	27	2,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/15/2014.	1,142.9000	03/13/2015.	1,235.9000	Closing Purchase.	(251,100)	(251,100)	0	0	0/0	100
TAH5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/15/2014.	1,143.0000	03/13/2015.	1,235.9000	Closing Purchase.	(55,740)	(55,740)	0	0	0/0	100
TAH5	18	1,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/15/2014.	1,143.4000	03/13/2015.	1,235.9000	Closing Purchase.	(166,500)	(166,500)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/15/2014.	1,143.6000	03/13/2015.	1,235.9000	Closing Purchase.	(9,230)	(9,230)	0	0	0/0	100
TAH5	18	1,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/15/2014.	1,143.9000	03/13/2015.	1,235.9000	Closing Purchase.	(165,600)	(165,600)	0	0	0/0	100
TAH5	34	3,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/15/2014.	1,144.0000	03/13/2015.	1,235.9000	Closing Purchase.	(312,460)	(312,460)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAH5	14	1,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/15/2014.	1,144.1000	03/13/2015.	1,235.9000	Closing Purchase.	(128,520)	(128,520)	0	0	0/0	100
TAH5	16	1,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/15/2014.	1,144.2000	03/13/2015.	1,235.9000	Closing Purchase.	(146,720)	(146,720)	0	0	0/0	100
TAH5	26	2,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/16/2014.	1,143.7000	03/13/2015.	1,235.9000	Closing Purchase.	(239,720)	(239,720)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/16/2014.	1,143.1000	03/13/2015.	1,235.9000	Closing Purchase.	(9,280)	(9,280)	0	0	0/0	100
TAH5	48	4,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/16/2014.	1,143.0000	03/13/2015.	1,235.9000	Closing Purchase.	(445,920)	(445,920)	0	0	0/0	100
TAH5	30	3,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	12/17/2014.	1,142.5000	03/13/2015.	1,235.9000	Closing Purchase.	(280,200)	(280,200)	0	0	0/0	100
TAH5	25	2,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/02/2015.	1,187.8000	03/13/2015.	1,235.9000	Closing Purchase.	(120,250)	(120,250)	0	0	0/0	100
TAH5	16	1,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/05/2015.	1,188.6000	03/13/2015.	1,235.9000	Closing Purchase.	(75,680)	(75,680)	0	0	0/0	100
TAH5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/05/2015.	1,188.2000	03/13/2015.	1,235.9000	Closing Purchase.	(14,310)	(14,310)	0	0	0/0	100
TAH5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/05/2015.	1,188.1000	03/13/2015.	1,235.9000	Closing Purchase.	(38,240)	(38,240)	0	0	0/0	100
TAH5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/05/2015.	1,188.0000	03/13/2015.	1,235.9000	Closing Purchase.	(95,800)	(95,800)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/05/2015.	1,187.9000	03/13/2015.	1,235.9000	Closing Purchase.	(4,800)	(4,800)	0	0	0/0	100
TAH5	22	2,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/05/2015.	1,187.8000	03/13/2015.	1,235.9000	Closing Purchase.	(105,820)	(105,820)	0	0	0/0	100
TAH5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/06/2015.	1,170.4000	03/13/2015.	1,235.9000	Closing Purchase.	(26,200)	(26,200)	0	0	0/0	100
TAH5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/06/2015.	1,170.2000	03/13/2015.	1,235.9000	Closing Purchase.	(26,280)	(26,280)	0	0	0/0	100
TAH5	65	6,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/06/2015.	1,169.7000	03/13/2015.	1,235.9000	Closing Purchase.	(430,300)	(430,300)	0	0	0/0	100
TAH5	14	1,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/06/2015.	1,169.3000	03/13/2015.	1,235.9000	Closing Purchase.	(93,240)	(93,240)	0	0	0/0	100
TAH5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/06/2015.	1,169.1000	03/13/2015.	1,235.9000	Closing Purchase.	(86,840)	(86,840)	0	0	0/0	100
TAH5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,166.1000	03/13/2015.	1,235.9000	Closing Purchase.	(69,800)	(69,800)	0	0	0/0	100
TAH5	22	2,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,166.0000	03/13/2015.	1,235.9000	Closing Purchase.	(153,780)	(153,780)	0	0	0/0	100
TAH5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,165.3000	03/13/2015.	1,235.9000	Closing Purchase.	(141,200)	(141,200)	0	0	0/0	100
TAH5	48	4,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,164.9000	03/13/2015.	1,235.9000	Closing Purchase.	(340,800)	(340,800)	0	0	0/0	100
TAH5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,164.6000	03/13/2015.	1,235.9000	Closing Purchase.	(142,600)	(142,600)	0	0	0/0	100
TAH5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/15/2015.	1,167.2000	03/13/2015.	1,235.9000	Closing Purchase.	(13,740)	(13,740)	0	0	0/0	100
TAH5	48	4,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/15/2015.	1,167.1000	03/13/2015.	1,235.9000	Closing Purchase.	(330,240)	(330,240)	0	0	0/0	100
TAH5	27	2,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/16/2015.	1,161.1000	03/13/2015.	1,235.9000	Closing Purchase.	(201,960)	(201,960)	0	0	0/0	100
TAH5	19	1,900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/16/2015.	1,161.0000	03/13/2015.	1,235.9000	Closing Purchase.	(142,310)	(142,310)	0	0	0/0	100
TAH5	49	4,900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/16/2015.	1,160.8000	03/13/2015.	1,235.9000	Closing Purchase.	(367,990)	(367,990)	0	0	0/0	100
TAH5	40	4,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/29/2015.	1,169.4000	03/13/2015.	1,235.9000	Closing Purchase.	(266,000)	(266,000)	0	0	0/0	100
TAH5	54	5,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	02/02/2015.	1,155.2000	03/13/2015.	1,235.9000	Closing Purchase.	(435,780)	(435,780)	0	0	0/0	100
TAH5	31	3,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	02/02/2015.	1,155.0000	03/13/2015.	1,235.9000	Closing Purchase.	(250,790)	(250,790)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	03/09/2015.	1,220.3000	03/13/2015.	1,235.9000	Closing Purchase.	(1,560)	(1,560)	0	0	0/0	100
TAH5	19	1,900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	03/09/2015.	1,220.2000	03/13/2015.	1,235.9000	Closing Purchase.	(29,830)	(29,830)	0	0	0/0	100
TAH5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,161.9000	03/13/2015.	1,235.9000	Closing Purchase.	(44,400)	(44,400)	0	0	0/0	100
TAH5	30	3,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,160.5000	03/13/2015.	1,235.9000	Closing Purchase.	(226,200)	(226,200)	0	0	0/0	100
TAH5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,160.4000	03/13/2015.	1,235.9000	Closing Purchase.	(30,200)	(30,200)	0	0	0/0	100
TAH5	16	1,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,160.3000	03/13/2015.	1,235.9000	Closing Purchase.	(120,960)	(120,960)	0	0	0/0	100
TAH5	14	1,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,160.2000	03/13/2015.	1,235.9000	Closing Purchase.	(105,980)	(105,980)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/07/2015.	1,160.0000	03/13/2015.	1,235.9000	Closing Purchase.	(7,590)	(7,590)	0	0	0/0	100
TAH5	30	3,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/15/2015.	1,164.0000	03/13/2015.	1,235.9000	Closing Purchase.	(215,700)	(215,700)	0	0	0/0	100
TAH5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/16/2015.	1,161.7000	03/13/2015.	1,235.9000	Closing Purchase.	(44,520)	(44,520)	0	0	0/0	100
TAH5	17	1,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/16/2015.	1,161.6000	03/13/2015.	1,235.9000	Closing Purchase.	(126,310)	(126,310)	0	0	0/0	100
TAH5	37	3,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/16/2015.	1,161.5000	03/13/2015.	1,235.9000	Closing Purchase.	(275,280)	(275,280)	0	0	0/0	100
TAH5	18	1,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/29/2015.	1,169.2000	03/13/2015.	1,235.9000	Closing Purchase.	(120,060)	(120,060)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAH5	19	1,900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/29/2015.	1,169.3000	03/13/2015.	1,235.9000	Closing Purchase.	(126,540)	(126,540)	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/29/2015.	1,169.4000	03/13/2015.	1,235.9000	Closing Purchase.	(6,650)	(6,650)	0	0	0/0	100
TAH5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/29/2015.	1,168.6000	03/13/2015.	1,235.9000	Closing Purchase.	(134,600)	(134,600)	0	0	0/0	100
TAH5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/29/2015.	1,168.8000	03/13/2015.	1,235.9000	Closing Purchase.	(46,970)	(46,970)	0	0	0/0	100
TAH5	18	1,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	02/02/2015.	1,162.1000	03/13/2015.	1,235.9000	Closing Purchase.	(132,840)	(132,840)	0	0	0/0	100
TAH5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	02/02/2015.	1,162.0000	03/13/2015.	1,235.9000	Closing Purchase.	(22,170)	(22,170)	0	0	0/0	100
TAH5	44	4,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	02/02/2015.	1,161.4000	03/13/2015.	1,235.9000	Closing Purchase.	(327,800)	(327,800)	0	0	0/0	100
TAH5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	02/25/2015.	1,231.9000	03/13/2015.	1,235.9000	Closing Purchase.	(4,000)	(4,000)	0	0	0/0	100
TAH5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	02/26/2015.	1,237.3000	03/13/2015.	1,235.9000	Closing Purchase.	1,400	1,400	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	03/02/2015.	1,239.4000	03/13/2015.	1,235.9000	Closing Purchase.	350	350	0	0	0/0	100
TAH5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	03/02/2015.	1,239.3000	03/13/2015.	1,235.9000	Closing Purchase.	680	680	0	0	0/0	100
TAH5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	03/02/2015.	1,238.2000	03/13/2015.	1,235.9000	Closing Purchase.	1,150	1,150	0	0	0/0	100
TAH5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	03/02/2015.	1,238.1000	03/13/2015.	1,235.9000	Closing Purchase.	440	440	0	0	0/0	100
TAH5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/16/2015.	1,160.5000	03/13/2015.	1,235.9000	Closing Purchase.	(7,540)	(7,540)	0	0	0/0	100
TAH5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	01/29/2015.	1,168.6000	03/13/2015.	1,235.9000	Closing Purchase.	(13,460)	(13,460)	0	0	0/0	100
TAH5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	NYF	02/02/2015.	1,160.3000	03/13/2015.	1,235.9000	Closing Purchase.	(15,120)	(15,120)	0	0	0/0	100
TAM5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,202.3000	03/17/2015.	1,233.7000	Closing Purchase.	(9,420)	(9,420)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,202.5000	03/17/2015.	1,233.7000	Closing Purchase.	(3,120)	(3,120)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,202.5000	03/17/2015.	1,233.8000	Closing Purchase.	(6,260)	(6,260)	0	0	0/0	100
TAM5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.8000	03/17/2015.	1,229.8000	Closing Purchase.	(25,000)	(25,000)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.2000	03/17/2015.	1,232.6000	Closing Purchase.	(2,840)	(2,840)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,202.5000	03/19/2015.	1,247.8000	Closing Purchase.	(9,060)	(9,060)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,202.7000	03/19/2015.	1,247.8000	Closing Purchase.	(9,020)	(9,020)	0	0	0/0	100
TAM5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,202.8000	03/19/2015.	1,247.8000	Closing Purchase.	(13,500)	(13,500)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,202.8000	03/19/2015.	1,248.9000	Closing Purchase.	(9,220)	(9,220)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	03/19/2015.	1,248.9000	Closing Purchase.	(3,610)	(3,610)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	03/19/2015.	1,249.0000	Closing Purchase.	(1,815)	(1,815)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,203.9000	03/19/2015.	1,249.0000	Closing Purchase.	(4,510)	(4,510)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.1000	03/19/2015.	1,249.0000	Closing Purchase.	(4,490)	(4,490)	0	0	0/0	100
TAM5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.2000	03/19/2015.	1,249.0000	Closing Purchase.	(49,280)	(49,280)	0	0	0/0	100
TAM5	14	1,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.3000	03/19/2015.	1,249.0000	Closing Purchase.	(62,580)	(62,580)	0	0	0/0	100
TAM5	28	2,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.4000	03/19/2015.	1,249.0000	Closing Purchase.	(124,880)	(124,880)	0	0	0/0	100
TAM5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	03/23/2015.	1,261.1000	Closing Purchase.	(18,150)	(18,150)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.4000	03/23/2015.	1,261.5000	Closing Purchase.	(5,710)	(5,710)	0	0	0/0	100
TAM5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.4000	03/23/2015.	1,261.6000	Closing Purchase.	(45,760)	(45,760)	0	0	0/0	100
TAM5	23	2,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.5000	03/23/2015.	1,261.6000	Closing Purchase.	(131,330)	(131,330)	0	0	0/0	100
TAM5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.6000	03/23/2015.	1,261.6000	Closing Purchase.	(45,600)	(45,600)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.6000	03/23/2015.	1,262.2000	Closing Purchase.	(11,520)	(11,520)	0	0	0/0	100
TAM5	17	1,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.6000	03/23/2015.	1,262.3000	Closing Purchase.	(98,090)	(98,090)	0	0	0/0	100
TAM5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.7000	03/23/2015.	1,262.3000	Closing Purchase.	(40,320)	(40,320)	0	0	0/0	100
TAM5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.7000	03/23/2015.	1,262.4000	Closing Purchase.	(23,080)	(23,080)	0	0	0/0	100
TAM5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.8000	03/31/2015.	1,248.2000	Closing Purchase.	(43,400)	(43,400)	0	0	0/0	100
TAM5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	04/09/2015.	1,248.7000	Closing Purchase.	(5,355)	(5,355)	0	0	0/0	100
TAM5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.7000	04/09/2015.	1,247.4000	Closing Purchase.	(12,810)	(12,810)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAM5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.7000	04/09/2015.	1,247.5000	Closing Purchase.	(21,400)	(21,400)	0	0	0/0	100
TAM5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.8000	04/09/2015.	1,247.5000	Closing Purchase.	(12,810)	(12,810)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.9000	04/09/2015.	1,247.5000	Closing Purchase.	(8,520)	(8,520)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,205.0000	04/09/2015.	1,247.5000	Closing Purchase.	(4,250)	(4,250)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,205.3000	04/09/2015.	1,247.5000	Closing Purchase.	(4,220)	(4,220)	0	0	0/0	100
TAM5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	04/10/2015.	1,261.4000	Closing Purchase.	(12,220)	(12,220)	0	0	0/0	100
TAM5	25	2,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	04/10/2015.	1,261.9000	Closing Purchase.	(77,625)	(77,625)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	04/10/2015.	1,262.0000	Closing Purchase.	(3,115)	(3,115)	0	0	0/0	100
TAM5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.8000	04/10/2015.	1,262.1000	Closing Purchase.	(22,920)	(22,920)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.8000	04/10/2015.	1,262.0000	Closing Purchase.	(5,720)	(5,720)	0	0	0/0	100
TAM5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.9000	04/10/2015.	1,262.0000	Closing Purchase.	(17,130)	(17,130)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.9000	04/10/2015.	1,262.3000	Closing Purchase.	(11,480)	(11,480)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	04/13/2015.	1,267.5000	Closing Purchase.	(7,330)	(7,330)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	04/13/2015.	1,267.7000	Closing Purchase.	(7,370)	(7,370)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	04/13/2015.	1,267.6000	Closing Purchase.	(7,350)	(7,350)	0	0	0/0	100
TAM5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	04/13/2015.	1,267.8000	Closing Purchase.	(73,900)	(73,900)	0	0	0/0	100
TAM5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	04/13/2015.	1,267.9000	Closing Purchase.	(11,115)	(11,115)	0	0	0/0	100
TAM5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.9000	04/13/2015.	1,268.2000	Closing Purchase.	(37,980)	(37,980)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,204.9000	04/13/2015.	1,268.4000	Closing Purchase.	(12,700)	(12,700)	0	0	0/0	100
TAM5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	04/16/2015.	1,271.1000	Closing Purchase.	(16,100)	(16,100)	0	0	0/0	100
TAM5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,205.3000	04/16/2015.	1,270.3000	Closing Purchase.	(39,000)	(39,000)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,205.3000	04/16/2015.	1,270.4000	Closing Purchase.	(13,020)	(13,020)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,205.3000	04/16/2015.	1,270.6000	Closing Purchase.	(13,060)	(13,060)	0	0	0/0	100
TAM5	25	2,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	04/16/2015.	1,270.6000	Closing Purchase.	(99,375)	(99,375)	0	0	0/0	100
TAM5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	04/16/2015.	1,270.7000	Closing Purchase.	(19,925)	(19,925)	0	0	0/0	100
TAM5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,205.3000	04/27/2015.	1,264.8000	Closing Purchase.	(41,650)	(41,650)	0	0	0/0	100
TAM5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,205.3000	04/27/2015.	1,264.9000	Closing Purchase.	(17,880)	(17,880)	0	0	0/0	100
TAM5	25	2,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	04/27/2015.	1,263.8000	Closing Purchase.	(82,375)	(82,375)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/12/2015.	1,224.5000	05/04/2015.	1,233.4000	Closing Purchase.	(890)	(890)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	05/11/2015.	1,237.7000	Closing Purchase.	(685)	(685)	0	0	0/0	100
TAM5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/12/2015.	1,221.0000	05/12/2015.	1,227.9000	Closing Purchase.	(5,520)	(5,520)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/12/2015.	1,221.0000	05/12/2015.	1,228.0000	Closing Purchase.	(1,400)	(1,400)	0	0	0/0	100
TAM5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	05/19/2015.	1,250.5000	Closing Purchase.	(39,300)	(39,300)	0	0	0/0	100
TAM5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,205.0000	05/19/2015.	1,250.2000	Closing Purchase.	(45,200)	(45,200)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	06/04/2015.	1,256.7000	Closing Purchase.	(2,585)	(2,585)	0	0	0/0	100
TAM5	127	12,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	06/12/2015.	1,268.1000	Closing Purchase.	(473,075)	(473,075)	0	0	0/0	100
TAM5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/26/2015.	1,226.3000	06/12/2015.	1,268.1000	Closing Purchase.	(20,900)	(20,900)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/27/2015.	1,230.1000	06/12/2015.	1,268.1000	Closing Purchase.	(3,800)	(3,800)	0	0	0/0	100
TAM5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/27/2015.	1,230.4000	06/12/2015.	1,268.1000	Closing Purchase.	(18,850)	(18,850)	0	0	0/0	100
TAM5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	05/01/2015.	1,221.5000	06/12/2015.	1,268.1000	Closing Purchase.	(13,980)	(13,980)	0	0	0/0	100
TAM5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	05/01/2015.	1,221.6000	06/12/2015.	1,268.1000	Closing Purchase.	(23,250)	(23,250)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	05/01/2015.	1,221.2000	06/12/2015.	1,268.1000	Closing Purchase.	(9,380)	(9,380)	0	0	0/0	100
TAM5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	05/06/2015.	1,215.5000	06/12/2015.	1,268.1000	Closing Purchase.	(31,560)	(31,560)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAM5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	05/27/2015.	1,239.4000	06/12/2015.	1,268.1000	Closing Purchase.	(14,350)	(14,350)	0	0	0/0	100
TAM5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	06/05/2015.	1,252.9000	06/12/2015.	1,268.1000	Closing Purchase.	(6,080)	(6,080)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	06/09/2015.	1,249.5000	06/12/2015.	1,268.1000	Closing Purchase.	(3,720)	(3,720)	0	0	0/0	100
TAM5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	06/09/2015.	1,249.6000	06/12/2015.	1,268.1000	Closing Purchase.	(3,700)	(3,700)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	06/09/2015.	1,249.7000	06/12/2015.	1,268.1000	Closing Purchase.	(1,840)	(1,840)	0	0	0/0	100
TAM5	390	39,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	06/12/2015.	1,268.1000	Closing Purchase.	(1,452,750)	(1,452,750)	0	0	0/0	100
TAM5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/26/2015.	1,223.9000	06/12/2015.	1,268.1000	Closing Purchase.	(44,200)	(44,200)	0	0	0/0	100
TAM5	1,038	103,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	06/12/2015.	1,268.1000	Closing Purchase.	(3,866,550)	(3,866,550)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/26/2015.	1,224.7000	06/12/2015.	1,268.1000	Closing Purchase.	(4,340)	(4,340)	0	0	0/0	100
TAM5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/26/2015.	1,224.8000	06/12/2015.	1,268.1000	Closing Purchase.	(12,990)	(12,990)	0	0	0/0	100
TAM5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/26/2015.	1,224.9000	06/12/2015.	1,268.1000	Closing Purchase.	(12,960)	(12,960)	0	0	0/0	100
TAM5	48	4,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/26/2015.	1,225.0000	06/12/2015.	1,268.1000	Closing Purchase.	(206,880)	(206,880)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/27/2015.	1,231.8000	06/12/2015.	1,268.1000	Closing Purchase.	(3,630)	(3,630)	0	0	0/0	100
TAM5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/27/2015.	1,232.0000	06/12/2015.	1,268.1000	Closing Purchase.	(54,150)	(54,150)	0	0	0/0	100
TAM5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/27/2015.	1,232.1000	06/12/2015.	1,268.1000	Closing Purchase.	(21,600)	(21,600)	0	0	0/0	100
TAM5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/27/2015.	1,232.2000	06/12/2015.	1,268.1000	Closing Purchase.	(10,770)	(10,770)	0	0	0/0	100
TAM5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	05/01/2015.	1,219.1000	06/12/2015.	1,268.1000	Closing Purchase.	(19,600)	(19,600)	0	0	0/0	100
TAM5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	05/01/2015.	1,219.2000	06/12/2015.	1,268.1000	Closing Purchase.	(39,120)	(39,120)	0	0	0/0	100
TAM5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	05/01/2015.	1,219.3000	06/12/2015.	1,268.1000	Closing Purchase.	(39,040)	(39,040)	0	0	0/0	100
TAM5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	05/01/2015.	1,218.9000	06/12/2015.	1,268.1000	Closing Purchase.	(14,760)	(14,760)	0	0	0/0	100
TAM5	57	5,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	05/01/2015.	1,218.8000	06/12/2015.	1,268.1000	Closing Purchase.	(281,010)	(281,010)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	05/27/2015.	1,240.4000	06/12/2015.	1,268.1000	Closing Purchase.	(2,770)	(2,770)	0	0	0/0	100
TAM5	44	4,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	05/27/2015.	1,240.2000	06/12/2015.	1,268.1000	Closing Purchase.	(122,760)	(122,760)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,205.1000	06/12/2015.	1,268.1000	Closing Purchase.	(6,300)	(6,300)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/11/2015.	1,206.1000	06/12/2015.	1,268.1000	Closing Purchase.	(6,200)	(6,200)	0	0	0/0	100
TAM5	25	2,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/12/2015.	1,221.3000	06/12/2015.	1,268.1000	Closing Purchase.	(117,000)	(117,000)	0	0	0/0	100
TAM5	321	32,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	06/12/2015.	1,268.1000	Closing Purchase.	(1,195,725)	(1,195,725)	0	0	0/0	100
TAM5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/20/2015.	1,258.4000	06/12/2015.	1,268.1000	Closing Purchase.	(2,910)	(2,910)	0	0	0/0	100
TAM5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/20/2015.	1,258.5000	06/12/2015.	1,268.1000	Closing Purchase.	(2,880)	(2,880)	0	0	0/0	100
TAM5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/20/2015.	1,258.6000	06/12/2015.	1,268.1000	Closing Purchase.	(3,800)	(3,800)	0	0	0/0	100
TAM5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/25/2015.	1,247.7000	06/12/2015.	1,268.1000	Closing Purchase.	(16,320)	(16,320)	0	0	0/0	100
TAM5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/25/2015.	1,247.6000	06/12/2015.	1,268.1000	Closing Purchase.	(14,350)	(14,350)	0	0	0/0	100
TAM5	30	3,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/26/2015.	1,221.4000	06/12/2015.	1,268.1000	Closing Purchase.	(140,100)	(140,100)	0	0	0/0	100
TAM5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	06/09/2015.	1,249.2000	06/12/2015.	1,268.1000	Closing Purchase.	(9,450)	(9,450)	0	0	0/0	100
TAM5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/13/2015.	1,230.8500	06/12/2015.	1,268.1000	Closing Purchase.	(11,175)	(11,175)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	03/20/2015.	1,257.6000	06/12/2015.	1,268.1000	Closing Purchase.	(1,050)	(1,050)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	05/01/2015.	1,220.3000	06/12/2015.	1,268.1000	Closing Purchase.	(4,780)	(4,780)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	05/06/2015.	1,213.4000	06/12/2015.	1,268.1000	Closing Purchase.	(5,470)	(5,470)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	05/27/2015.	1,241.3000	06/12/2015.	1,268.1000	Closing Purchase.	(2,680)	(2,680)	0	0	0/0	100
TAM5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	NYF	06/05/2015.	1,251.0000	06/12/2015.	1,268.1000	Closing Purchase.	(1,710)	(1,710)	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	06/23/2015.	1,286.6000	Closing Purchase.	(12,000)	(12,000)	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	06/23/2015.	1,286.3000	Closing Purchase.	(2,370)	(2,370)	0	0	0/0	100
TAU5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	06/23/2015.	1,286.4000	Closing Purchase.	(23,800)	(23,800)	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	06/23/2015.	1,286.5000	Closing Purchase.	(16,730)	(16,730)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	06/23/2015.	1,286.6000	Closing Purchase.	(4,800)	(4,800)	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	06/24/2015.	1,286.0000	Closing Purchase.	(11,700)	(11,700)	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	06/24/2015.	1,286.0000	Closing Purchase.	(9,360)	(9,360)	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	06/24/2015.	1,286.1000	Closing Purchase.	(11,750)	(11,750)	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	06/24/2015.	1,286.2000	Closing Purchase.	(2,360)	(2,360)	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	06/24/2015.	1,286.1000	Closing Purchase.	(2,350)	(2,350)	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/01/2015.	1,260.0000	Closing Purchase.	520	520	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/02/2015.	1,246.2000	Closing Purchase.	8,200	8,200	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/13/2015.	1,261.5000	Closing Purchase.	220	220	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/13/2015.	1,261.4000	Closing Purchase.	360	360	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/13/2015.	1,261.1000	Closing Purchase.	750	750	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/13/2015.	1,261.0000	Closing Purchase.	800	800	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/13/2015.	1,260.6000	Closing Purchase.	200	200	0	0	0/0	100
TAU5	16	1,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/13/2015.	1,260.7000	Closing Purchase.	3,040	3,040	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/13/2015.	1,260.8000	Closing Purchase.	360	360	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/13/2015.	1,260.9000	Closing Purchase.	340	340	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/13/2015.	1,261.1000	Closing Purchase.	300	300	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/13/2015.	1,261.3000	Closing Purchase.	910	910	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/13/2015.	1,261.1000	Closing Purchase.	450	450	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/13/2015.	1,261.2000	Closing Purchase.	280	280	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/13/2015.	1,260.2000	Closing Purchase.	240	240	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/14/2015.	1,267.3000	Closing Purchase.	(470)	(470)	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/14/2015.	1,267.4000	Closing Purchase.	(1,920)	(1,920)	0	0	0/0	100
TAU5	12	1,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/14/2015.	1,266.5000	Closing Purchase.	(4,680)	(4,680)	0	0	0/0	100
TAU5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/14/2015.	1,266.6000	Closing Purchase.	(3,200)	(3,200)	0	0	0/0	100
TAU5	16	1,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/14/2015.	1,268.1000	Closing Purchase.	(8,800)	(8,800)	0	0	0/0	100
TAU5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/14/2015.	1,268.2000	Closing Purchase.	(4,480)	(4,480)	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/14/2015.	1,268.3000	Closing Purchase.	(2,280)	(2,280)	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/14/2015.	1,268.5000	Closing Purchase.	(4,130)	(4,130)	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/14/2015.	1,268.6000	Closing Purchase.	(3,000)	(3,000)	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/15/2015.	1,266.6000	Closing Purchase.	(800)	(800)	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/15/2015.	1,266.5000	Closing Purchase.	(1,950)	(1,950)	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/15/2015.	1,266.4000	Closing Purchase.	(1,140)	(1,140)	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/15/2015.	1,266.5000	Closing Purchase.	(780)	(780)	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/15/2015.	1,266.6000	Closing Purchase.	(1,200)	(1,200)	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/15/2015.	1,266.7000	Closing Purchase.	(820)	(820)	0	0	0/0	100
TAU5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/15/2015.	1,265.9000	Closing Purchase.	(4,290)	(4,290)	0	0	0/0	100
TAU5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/15/2015.	1,266.0000	Closing Purchase.	(3,060)	(3,060)	0	0	0/0	100
TAU5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/15/2015.	1,266.1000	Closing Purchase.	(3,150)	(3,150)	0	0	0/0	100
TAU5	17	1,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/15/2015.	1,266.2000	Closing Purchase.	(6,120)	(6,120)	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/15/2015.	1,266.3000	Closing Purchase.	(1,480)	(1,480)	0	0	0/0	100
TAU5	19	1,900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/15/2015.	1,266.4000	Closing Purchase.	(7,220)	(7,220)	0	0	0/0	100
TAU5	30	3,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/15/2015.	1,266.5000	Closing Purchase.	(11,700)	(11,700)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/15/2015.	1,266.6000	Closing Purchase.	(2,000)	(2,000)	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/15/2015.	1,266.7000	Closing Purchase.	(1,640)	(1,640)	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/17/2015.	1,263.5000	Closing Purchase.	(450)	(450)	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/17/2015.	1,263.7000	Closing Purchase.	(220)	(220)	0	0	0/0	100
TAU5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/17/2015.	1,264.7000	Closing Purchase.	(1,260)	(1,260)	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/17/2015.	1,264.8000	Closing Purchase.	(880)	(880)	0	0	0/0	100
TAU5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/17/2015.	1,264.9000	Closing Purchase.	(3,450)	(3,450)	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/17/2015.	1,263.9000	Closing Purchase.	(130)	(130)	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	07/17/2015.	1,263.8000	Closing Purchase.	(480)	(480)	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/06/2015.	1,220.1000	Closing Purchase.	21,250	21,250	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/25/2015.	1,127.8000	Closing Purchase.	67,400	67,400	0	0	0/0	100
TAU5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/25/2015.	1,127.9000	Closing Purchase.	121,230	121,230	0	0	0/0	100
TAU5	26	2,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/25/2015.	1,128.1000	Closing Purchase.	349,700	349,700	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/25/2015.	1,125.9000	Closing Purchase.	13,670	13,670	0	0	0/0	100
TAU5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/27/2015.	1,143.9000	Closing Purchase.	71,220	71,220	0	0	0/0	100
TAU5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/27/2015.	1,144.0000	Closing Purchase.	130,460	130,460	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/28/2015.	1,154.4000	Closing Purchase.	21,640	21,640	0	0	0/0	100
TAU5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/28/2015.	1,154.5000	Closing Purchase.	86,480	86,480	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/28/2015.	1,156.7000	Closing Purchase.	74,130	74,130	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/28/2015.	1,156.8000	Closing Purchase.	31,740	31,740	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/28/2015.	1,155.5000	Closing Purchase.	10,710	10,710	0	0	0/0	100
TAU5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/28/2015.	1,155.6000	Closing Purchase.	85,600	85,600	0	0	0/0	100
TAU5	14	1,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/28/2015.	1,155.9000	Closing Purchase.	149,380	149,380	0	0	0/0	100
TAU5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/28/2015.	1,156.0000	Closing Purchase.	85,280	85,280	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/28/2015.	1,156.2000	Closing Purchase.	42,560	42,560	0	0	0/0	100
TAU5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/28/2015.	1,156.3000	Closing Purchase.	159,450	159,450	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/28/2015.	1,158.5000	Closing Purchase.	72,870	72,870	0	0	0/0	100
TAU5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/28/2015.	1,158.6000	Closing Purchase.	83,200	83,200	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	08/31/2015.	1,161.0000	Closing Purchase.	71,120	71,120	0	0	0/0	100
TAU5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	09/01/2015.	1,141.9000	Closing Purchase.	96,560	96,560	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	09/01/2015.	1,142.0000	Closing Purchase.	84,420	84,420	0	0	0/0	100
TAU5	17	1,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	09/01/2015.	1,142.1000	Closing Purchase.	204,850	204,850	0	0	0/0	100
TAU5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	09/01/2015.	1,142.2000	Closing Purchase.	108,360	108,360	0	0	0/0	100
TAU5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	09/01/2015.	1,142.3000	Closing Purchase.	132,330	132,330	0	0	0/0	100
TAU5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	09/01/2015.	1,142.4000	Closing Purchase.	96,160	96,160	0	0	0/0	100
TAU5	24	2,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	09/01/2015.	1,142.6000	Closing Purchase.	288,000	288,000	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	09/01/2015.	1,142.9000	Closing Purchase.	11,970	11,970	0	0	0/0	100
TAU5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	09/01/2015.	1,143.0000	Closing Purchase.	179,400	179,400	0	0	0/0	100
TAU5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	09/01/2015.	1,143.1000	Closing Purchase.	119,500	119,500	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	09/01/2015.	1,137.1000	Closing Purchase.	12,550	12,550	0	0	0/0	100
TAU5	122	12,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	09/11/2015.	1,151.0000	Closing Purchase.	1,361,520	1,361,520	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,247.6000	09/11/2015.	1,151.0000	Closing Purchase.	48,300	48,300	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,247.5000	09/11/2015.	1,151.0000	Closing Purchase.	19,300	19,300	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,247.4000	09/11/2015.	1,151.0000	Closing Purchase.	67,480	67,480	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAU5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,247.2000	09/11/2015.	1,151.0000	Closing Purchase.	57,720	57,720	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/07/2015.	1,225.5000	09/11/2015.	1,151.0000	Closing Purchase.	22,350	22,350	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/07/2015.	1,225.6000	09/11/2015.	1,151.0000	Closing Purchase.	7,460	7,460	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/09/2015.	1,235.8000	09/11/2015.	1,151.0000	Closing Purchase.	8,480	8,480	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/09/2015.	1,235.7000	09/11/2015.	1,151.0000	Closing Purchase.	59,290	59,290	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/24/2015.	1,234.1000	09/11/2015.	1,151.0000	Closing Purchase.	33,240	33,240	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/24/2015.	1,233.9000	09/11/2015.	1,151.0000	Closing Purchase.	16,580	16,580	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/27/2015.	1,215.6000	09/11/2015.	1,151.0000	Closing Purchase.	12,920	12,920	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/27/2015.	1,215.5000	09/11/2015.	1,151.0000	Closing Purchase.	6,450	6,450	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/27/2015.	1,215.7000	09/11/2015.	1,151.0000	Closing Purchase.	32,350	32,350	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,204.5000	09/11/2015.	1,151.0000	Closing Purchase.	5,350	5,350	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,204.6000	09/11/2015.	1,151.0000	Closing Purchase.	26,800	26,800	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,204.7000	09/11/2015.	1,151.0000	Closing Purchase.	21,480	21,480	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/13/2015.	1,205.7000	09/11/2015.	1,151.0000	Closing Purchase.	21,880	21,880	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/13/2015.	1,205.8000	09/11/2015.	1,151.0000	Closing Purchase.	5,480	5,480	0	0	0/0	100
TAU5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/20/2015.	1,187.7000	09/11/2015.	1,151.0000	Closing Purchase.	22,020	22,020	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/20/2015.	1,187.6000	09/11/2015.	1,151.0000	Closing Purchase.	3,660	3,660	0	0	0/0	100
TAU5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,157.0000	09/11/2015.	1,151.0000	Closing Purchase.	6,000	6,000	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,156.9000	09/11/2015.	1,151.0000	Closing Purchase.	2,950	2,950	0	0	0/0	100
TAU5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,109.3000	09/11/2015.	1,151.0000	Closing Purchase.	(37,530)	(37,530)	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,109.5000	09/11/2015.	1,151.0000	Closing Purchase.	(8,300)	(8,300)	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,109.6000	09/11/2015.	1,151.0000	Closing Purchase.	(16,560)	(16,560)	0	0	0/0	100
TAU5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,109.7000	09/11/2015.	1,151.0000	Closing Purchase.	(33,040)	(33,040)	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,109.8000	09/11/2015.	1,151.0000	Closing Purchase.	(4,120)	(4,120)	0	0	0/0	100
TAU5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,110.0000	09/11/2015.	1,151.0000	Closing Purchase.	(36,900)	(36,900)	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,110.2000	09/11/2015.	1,151.0000	Closing Purchase.	(4,080)	(4,080)	0	0	0/0	100
TAU5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/25/2015.	1,117.4000	09/11/2015.	1,151.0000	Closing Purchase.	(36,960)	(36,960)	0	0	0/0	100
TAU5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/25/2015.	1,117.5000	09/11/2015.	1,151.0000	Closing Purchase.	(33,500)	(33,500)	0	0	0/0	100
TAU5	12	1,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,249.7000	09/11/2015.	1,151.0000	Closing Purchase.	118,440	118,440	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,249.5000	09/11/2015.	1,151.0000	Closing Purchase.	29,550	29,550	0	0	0/0	100
TAU5	345	34,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	09/11/2015.	1,151.0000	Closing Purchase.	3,850,200	3,850,200	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/09/2015.	1,238.6000	09/11/2015.	1,151.0000	Closing Purchase.	17,520	17,520	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/09/2015.	1,238.5000	09/11/2015.	1,151.0000	Closing Purchase.	61,250	61,250	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/09/2015.	1,238.4000	09/11/2015.	1,151.0000	Closing Purchase.	26,220	26,220	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/09/2015.	1,238.3000	09/11/2015.	1,151.0000	Closing Purchase.	26,190	26,190	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/27/2015.	1,217.3000	09/11/2015.	1,151.0000	Closing Purchase.	6,630	6,630	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/27/2015.	1,217.4000	09/11/2015.	1,151.0000	Closing Purchase.	19,920	19,920	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/27/2015.	1,217.5000	09/11/2015.	1,151.0000	Closing Purchase.	19,950	19,950	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/27/2015.	1,217.6000	09/11/2015.	1,151.0000	Closing Purchase.	19,980	19,980	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,209.7000	09/11/2015.	1,151.0000	Closing Purchase.	23,480	23,480	0	0	0/0	100
TAU5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,209.6000	09/11/2015.	1,151.0000	Closing Purchase.	64,460	64,460	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/12/2015.	1,189.9000	09/11/2015.	1,151.0000	Closing Purchase.	27,230	27,230	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/12/2015.	1,189.8000	09/11/2015.	1,151.0000	Closing Purchase.	19,400	19,400	0	0	0/0	100
TAU5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/20/2015.	1,186.7000	09/11/2015.	1,151.0000	Closing Purchase.	53,550	53,550	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,153.5000	09/11/2015.	1,151.0000	Closing Purchase.	1,000	1,000	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,153.6000	09/11/2015.	1,151.0000	Closing Purchase.	520	520	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,153.7000	09/11/2015.	1,151.0000	Closing Purchase.	1,890	1,890	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,153.8000	09/11/2015.	1,151.0000	Closing Purchase.	840	840	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,154.0000	09/11/2015.	1,151.0000	Closing Purchase.	1,200	1,200	0	0	0/0	100
TAU5	17	1,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,120.6000	09/11/2015.	1,151.0000	Closing Purchase.	(51,680)	(51,680)	0	0	0/0	100
TAU5	12	1,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,120.7000	09/11/2015.	1,151.0000	Closing Purchase.	(36,360)	(36,360)	0	0	0/0	100
TAU5	17	1,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,120.8000	09/11/2015.	1,151.0000	Closing Purchase.	(51,340)	(51,340)	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,120.9000	09/11/2015.	1,151.0000	Closing Purchase.	(15,050)	(15,050)	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,121.0000	09/11/2015.	1,151.0000	Closing Purchase.	(3,000)	(3,000)	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/25/2015.	1,126.5000	09/11/2015.	1,151.0000	Closing Purchase.	(9,800)	(9,800)	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/25/2015.	1,126.4000	09/11/2015.	1,151.0000	Closing Purchase.	(9,840)	(9,840)	0	0	0/0	100
TAU5	988	98,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	09/11/2015.	1,151.0000	Closing Purchase.	11,026,080	11,026,080	0	0	0/0	100
TAU5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,247.4000	09/11/2015.	1,151.0000	Closing Purchase.	57,840	57,840	0	0	0/0	100
TAU5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,247.5000	09/11/2015.	1,151.0000	Closing Purchase.	57,900	57,900	0	0	0/0	100
TAU5	18	1,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,247.6000	09/11/2015.	1,151.0000	Closing Purchase.	173,880	173,880	0	0	0/0	100
TAU5	30	3,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,247.7000	09/11/2015.	1,151.0000	Closing Purchase.	290,100	290,100	0	0	0/0	100
TAU5	18	1,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,247.8000	09/11/2015.	1,151.0000	Closing Purchase.	174,240	174,240	0	0	0/0	100
TAU5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,247.9000	09/11/2015.	1,151.0000	Closing Purchase.	145,350	145,350	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,248.0000	09/11/2015.	1,151.0000	Closing Purchase.	67,900	67,900	0	0	0/0	100
TAU5	14	1,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/09/2015.	1,236.0000	09/11/2015.	1,151.0000	Closing Purchase.	119,000	119,000	0	0	0/0	100
TAU5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/09/2015.	1,236.1000	09/11/2015.	1,151.0000	Closing Purchase.	93,610	93,610	0	0	0/0	100
TAU5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/09/2015.	1,236.2000	09/11/2015.	1,151.0000	Closing Purchase.	68,160	68,160	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/09/2015.	1,236.3000	09/11/2015.	1,151.0000	Closing Purchase.	59,710	59,710	0	0	0/0	100
TAU5	18	1,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/27/2015.	1,214.5000	09/11/2015.	1,151.0000	Closing Purchase.	114,300	114,300	0	0	0/0	100
TAU5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/27/2015.	1,214.6000	09/11/2015.	1,151.0000	Closing Purchase.	38,160	38,160	0	0	0/0	100
TAU5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/27/2015.	1,214.7000	09/11/2015.	1,151.0000	Closing Purchase.	63,700	63,700	0	0	0/0	100
TAU5	16	1,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/27/2015.	1,214.8000	09/11/2015.	1,151.0000	Closing Purchase.	102,080	102,080	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,207.3000	09/11/2015.	1,151.0000	Closing Purchase.	16,890	16,890	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,207.4000	09/11/2015.	1,151.0000	Closing Purchase.	16,920	16,920	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,207.5000	09/11/2015.	1,151.0000	Closing Purchase.	22,600	22,600	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,207.6000	09/11/2015.	1,151.0000	Closing Purchase.	16,980	16,980	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,207.7000	09/11/2015.	1,151.0000	Closing Purchase.	39,690	39,690	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,207.8000	09/11/2015.	1,151.0000	Closing Purchase.	11,360	11,360	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,208.0000	09/11/2015.	1,151.0000	Closing Purchase.	11,400	11,400	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,208.1000	09/11/2015.	1,151.0000	Closing Purchase.	5,710	5,710	0	0	0/0	100
TAU5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,208.2000	09/11/2015.	1,151.0000	Closing Purchase.	114,400	114,400	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,208.3000	09/11/2015.	1,151.0000	Closing Purchase.	11,460	11,460	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,208.4000	09/11/2015.	1,151.0000	Closing Purchase.	22,960	22,960	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,208.5000	09/11/2015.	1,151.0000	Closing Purchase.	5,750	5,750	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,208.6000	09/11/2015.	1,151.0000	Closing Purchase.	17,280	17,280	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/12/2015.	1,186.9000	09/11/2015.	1,151.0000	Closing Purchase.	14,360	14,360	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/12/2015.	1,187.0000	09/11/2015.	1,151.0000	Closing Purchase.	18,000	18,000	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAU5	12	1,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/12/2015.	1,187.1000	09/11/2015.	1,151.0000	Closing Purchase.	43,320	43,320	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/12/2015.	1,187.2000	09/11/2015.	1,151.0000	Closing Purchase.	14,480	14,480	0	0	0/0	100
TAU5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/12/2015.	1,187.3000	09/11/2015.	1,151.0000	Closing Purchase.	36,300	36,300	0	0	0/0	100
TAU5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/12/2015.	1,187.4000	09/11/2015.	1,151.0000	Closing Purchase.	21,840	21,840	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/12/2015.	1,187.5000	09/11/2015.	1,151.0000	Closing Purchase.	14,600	14,600	0	0	0/0	100
TAU5	12	1,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/20/2015.	1,187.6000	09/11/2015.	1,151.0000	Closing Purchase.	43,920	43,920	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/20/2015.	1,187.8000	09/11/2015.	1,151.0000	Closing Purchase.	18,400	18,400	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/20/2015.	1,187.9000	09/11/2015.	1,151.0000	Closing Purchase.	25,830	25,830	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/20/2015.	1,188.0000	09/11/2015.	1,151.0000	Closing Purchase.	11,100	11,100	0	0	0/0	100
TAU5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/20/2015.	1,188.1000	09/11/2015.	1,151.0000	Closing Purchase.	40,810	40,810	0	0	0/0	100
TAU5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/20/2015.	1,188.2000	09/11/2015.	1,151.0000	Closing Purchase.	40,920	40,920	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/20/2015.	1,188.3000	09/11/2015.	1,151.0000	Closing Purchase.	3,730	3,730	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,155.1000	09/11/2015.	1,151.0000	Closing Purchase.	2,870	2,870	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,155.2000	09/11/2015.	1,151.0000	Closing Purchase.	840	840	0	0	0/0	100
TAU5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,155.4000	09/11/2015.	1,151.0000	Closing Purchase.	3,520	3,520	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,155.5000	09/11/2015.	1,151.0000	Closing Purchase.	1,350	1,350	0	0	0/0	100
TAU5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,155.6000	09/11/2015.	1,151.0000	Closing Purchase.	4,140	4,140	0	0	0/0	100
TAU5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,155.7000	09/11/2015.	1,151.0000	Closing Purchase.	6,110	6,110	0	0	0/0	100
TAU5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,155.8000	09/11/2015.	1,151.0000	Closing Purchase.	9,600	9,600	0	0	0/0	100
TAU5	12	1,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,155.9000	09/11/2015.	1,151.0000	Closing Purchase.	5,880	5,880	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,156.0000	09/11/2015.	1,151.0000	Closing Purchase.	2,000	2,000	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,156.1000	09/11/2015.	1,151.0000	Closing Purchase.	1,530	1,530	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,156.2000	09/11/2015.	1,151.0000	Closing Purchase.	2,600	2,600	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/21/2015.	1,156.3000	09/11/2015.	1,151.0000	Closing Purchase.	2,120	2,120	0	0	0/0	100
TAU5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,113.8000	09/11/2015.	1,151.0000	Closing Purchase.	(37,200)	(37,200)	0	0	0/0	100
TAU5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,113.9000	09/11/2015.	1,151.0000	Closing Purchase.	(22,260)	(22,260)	0	0	0/0	100
TAU5	38	3,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,114.0000	09/11/2015.	1,151.0000	Closing Purchase.	(140,600)	(140,600)	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,114.1000	09/11/2015.	1,151.0000	Closing Purchase.	(11,070)	(11,070)	0	0	0/0	100
TAU5	28	2,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,114.2000	09/11/2015.	1,151.0000	Closing Purchase.	(103,040)	(103,040)	0	0	0/0	100
TAU5	22	2,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,114.5000	09/11/2015.	1,151.0000	Closing Purchase.	(80,300)	(80,300)	0	0	0/0	100
TAU5	16	1,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,114.8000	09/11/2015.	1,151.0000	Closing Purchase.	(57,920)	(57,920)	0	0	0/0	100
TAU5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,115.0000	09/11/2015.	1,151.0000	Closing Purchase.	(21,600)	(21,600)	0	0	0/0	100
TAU5	16	1,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,115.2000	09/11/2015.	1,151.0000	Closing Purchase.	(57,280)	(57,280)	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,115.4000	09/11/2015.	1,151.0000	Closing Purchase.	(3,560)	(3,560)	0	0	0/0	100
TAU5	33	3,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,115.6000	09/11/2015.	1,151.0000	Closing Purchase.	(116,820)	(116,820)	0	0	0/0	100
TAU5	27	2,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,116.0000	09/11/2015.	1,151.0000	Closing Purchase.	(94,500)	(94,500)	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,116.5000	09/11/2015.	1,151.0000	Closing Purchase.	(10,350)	(10,350)	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,116.6000	09/11/2015.	1,151.0000	Closing Purchase.	(10,320)	(10,320)	0	0	0/0	100
TAU5	30	3,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/25/2015.	1,121.8000	09/11/2015.	1,151.0000	Closing Purchase.	(87,600)	(87,600)	0	0	0/0	100
TAU5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/25/2015.	1,121.9000	09/11/2015.	1,151.0000	Closing Purchase.	(37,830)	(37,830)	0	0	0/0	100
TAU5	17	1,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/25/2015.	1,122.0000	09/11/2015.	1,151.0000	Closing Purchase.	(49,300)	(49,300)	0	0	0/0	100
TAU5	161	16,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	09/11/2015.	1,151.0000	Closing Purchase.	1,796,760	1,796,760	0	0	0/0	100
TAU5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,249.5000	09/11/2015.	1,151.0000	Closing Purchase.	108,350	108,350	0	0	0/0	100
TAU5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,249.6000	09/11/2015.	1,151.0000	Closing Purchase.	78,880	78,880	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,249.7000	09/11/2015.	1,151.0000	Closing Purchase.	19,740	19,740	0	0	0/0	100
TAU5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,249.8000	09/11/2015.	1,151.0000	Closing Purchase.	49,400	49,400	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,249.9000	09/11/2015.	1,151.0000	Closing Purchase.	39,560	39,560	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/21/2015.	1,247.8000	09/11/2015.	1,151.0000	Closing Purchase.	9,680	9,680	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/21/2015.	1,247.9000	09/11/2015.	1,151.0000	Closing Purchase.	19,380	19,380	0	0	0/0	100
TAU5	12	1,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/21/2015.	1,248.0000	09/11/2015.	1,151.0000	Closing Purchase.	116,400	116,400	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/21/2015.	1,248.1000	09/11/2015.	1,151.0000	Closing Purchase.	9,710	9,710	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/21/2015.	1,248.3000	09/11/2015.	1,151.0000	Closing Purchase.	9,730	9,730	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/21/2015.	1,248.6000	09/11/2015.	1,151.0000	Closing Purchase.	9,760	9,760	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/21/2015.	1,248.7000	09/11/2015.	1,151.0000	Closing Purchase.	19,540	19,540	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/22/2015.	1,256.5000	09/11/2015.	1,151.0000	Closing Purchase.	10,550	10,550	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/22/2015.	1,256.6000	09/11/2015.	1,151.0000	Closing Purchase.	10,560	10,560	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/22/2015.	1,256.8000	09/11/2015.	1,151.0000	Closing Purchase.	31,740	31,740	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/24/2015.	1,234.4000	09/11/2015.	1,151.0000	Closing Purchase.	25,020	25,020	0	0	0/0	100
TAU5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/24/2015.	1,234.1000	09/11/2015.	1,151.0000	Closing Purchase.	74,790	74,790	0	0	0/0	100
TAU5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/24/2015.	1,234.2000	09/11/2015.	1,151.0000	Closing Purchase.	66,560	66,560	0	0	0/0	100
TAU5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/27/2015.	1,213.4000	09/11/2015.	1,151.0000	Closing Purchase.	18,720	18,720	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/27/2015.	1,213.5000	09/11/2015.	1,151.0000	Closing Purchase.	12,500	12,500	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/27/2015.	1,213.6000	09/11/2015.	1,151.0000	Closing Purchase.	6,260	6,260	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/27/2015.	1,213.8000	09/11/2015.	1,151.0000	Closing Purchase.	12,560	12,560	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/27/2015.	1,214.0000	09/11/2015.	1,151.0000	Closing Purchase.	12,600	12,600	0	0	0/0	100
TAU5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,210.5000	09/11/2015.	1,151.0000	Closing Purchase.	59,500	59,500	0	0	0/0	100
TAU5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/28/2015.	1,210.6000	09/11/2015.	1,151.0000	Closing Purchase.	59,600	59,600	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,127.3000	09/11/2015.	1,151.0000	Closing Purchase.	(9,480)	(9,480)	0	0	0/0	100
TAU5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,127.4000	09/11/2015.	1,151.0000	Closing Purchase.	(9,440)	(9,440)	0	0	0/0	100
TAU5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,127.5000	09/11/2015.	1,151.0000	Closing Purchase.	(35,250)	(35,250)	0	0	0/0	100
TAU5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,127.6000	09/11/2015.	1,151.0000	Closing Purchase.	(16,380)	(16,380)	0	0	0/0	100
TAU5	23	2,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,127.7000	09/11/2015.	1,151.0000	Closing Purchase.	(53,590)	(53,590)	0	0	0/0	100
TAU5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/24/2015.	1,127.8000	09/11/2015.	1,151.0000	Closing Purchase.	(13,920)	(13,920)	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/12/2015.	1,262.6000	09/11/2015.	1,151.0000	Closing Purchase.	22,320	22,320	0	0	0/0	100
TAU5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	06/30/2015.	1,245.6000	09/11/2015.	1,151.0000	Closing Purchase.	18,920	18,920	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/09/2015.	1,236.9000	09/11/2015.	1,151.0000	Closing Purchase.	8,590	8,590	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	07/24/2015.	1,234.1000	09/11/2015.	1,151.0000	Closing Purchase.	8,310	8,310	0	0	0/0	100
TAU5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	NYF	08/20/2015.	1,185.8000	09/11/2015.	1,151.0000	Closing Purchase.	3,480	3,480	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	09/16/2015.	1,164.3000	Closing Purchase.	(15,720)	(15,720)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	09/16/2015.	1,164.4000	Closing Purchase.	(3,950)	(3,950)	0	0	0/0	100
TAZ5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	09/16/2015.	1,161.8000	Closing Purchase.	(17,150)	(17,150)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	09/16/2015.	1,161.9000	Closing Purchase.	(6,900)	(6,900)	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	09/16/2015.	1,162.0000	Closing Purchase.	(13,880)	(13,880)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	09/16/2015.	1,162.3000	Closing Purchase.	(7,060)	(7,060)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	09/16/2015.	1,162.4000	Closing Purchase.	(1,775)	(1,775)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	09/16/2015.	1,162.6000	Closing Purchase.	(3,590)	(3,590)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	09/16/2015.	1,162.7000	Closing Purchase.	(1,805)	(1,805)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAZ5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	09/17/2015.	1,175.2000	Closing Purchase.	(18,300)	(18,300)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	09/17/2015.	1,175.1000	Closing Purchase.	(12,160)	(12,160)	0	0	0/0	100
TAZ5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	09/17/2015.	1,176.8000	Closing Purchase.	(32,150)	(32,150)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	09/17/2015.	1,176.4000	Closing Purchase.	(3,175)	(3,175)	0	0	0/0	100
TAZ5	26	2,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	09/17/2015.	1,176.5000	Closing Purchase.	(82,810)	(82,810)	0	0	0/0	100
TAZ5	33	3,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	09/17/2015.	1,176.6000	Closing Purchase.	(105,435)	(105,435)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/05/2015.	1,127.8000	Closing Purchase.	3,380	3,380	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/05/2015.	1,127.9000	Closing Purchase.	3,360	3,360	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/05/2015.	1,128.0000	Closing Purchase.	1,670	1,670	0	0	0/0	100
TAZ5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/05/2015.	1,128.1000	Closing Purchase.	8,300	8,300	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/06/2015.	1,133.6000	Closing Purchase.	2,220	2,220	0	0	0/0	100
TAZ5	12	1,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/06/2015.	1,133.7000	Closing Purchase.	13,200	13,200	0	0	0/0	100
TAZ5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/06/2015.	1,133.8000	Closing Purchase.	7,630	7,630	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/06/2015.	1,133.9000	Closing Purchase.	4,320	4,320	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/06/2015.	1,134.9000	Closing Purchase.	2,925	2,925	0	0	0/0	100
TAZ5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/06/2015.	1,135.0000	Closing Purchase.	8,685	8,685	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/06/2015.	1,135.2000	Closing Purchase.	1,890	1,890	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/06/2015.	1,135.3000	Closing Purchase.	3,740	3,740	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/06/2015.	1,135.5000	Closing Purchase.	1,830	1,830	0	0	0/0	100
TAZ5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/06/2015.	1,132.7000	Closing Purchase.	10,755	10,755	0	0	0/0	100
TAZ5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/06/2015.	1,132.9000	Closing Purchase.	15,275	15,275	0	0	0/0	100
TAZ5	30	3,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/06/2015.	1,133.0000	Closing Purchase.	34,950	34,950	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/06/2015.	1,133.1000	Closing Purchase.	4,620	4,620	0	0	0/0	100
TAZ5	19	1,900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/06/2015.	1,133.2000	Closing Purchase.	21,755	21,755	0	0	0/0	100
TAZ5	17	1,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/06/2015.	1,133.3000	Closing Purchase.	19,295	19,295	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/06/2015.	1,133.4000	Closing Purchase.	9,000	9,000	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	10/06/2015.	1,135.9000	Closing Purchase.	870	870	0	0	0/0	100
TAZ5	26	2,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	10/06/2015.	1,136.0000	Closing Purchase.	22,360	22,360	0	0	0/0	100
TAZ5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	10/06/2015.	1,136.2000	Closing Purchase.	5,880	5,880	0	0	0/0	100
TAZ5	28	2,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	10/06/2015.	1,136.3000	Closing Purchase.	23,240	23,240	0	0	0/0	100
TAZ5	56	5,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	10/06/2015.	1,136.4000	Closing Purchase.	45,920	45,920	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	10/06/2015.	1,136.5000	Closing Purchase.	2,430	2,430	0	0	0/0	100
TAZ5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	10/06/2015.	1,136.6000	Closing Purchase.	7,200	7,200	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	10/06/2015.	1,136.0000	Closing Purchase.	1,720	1,720	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/08/2015.	1,149.1000	Closing Purchase.	(440)	(440)	0	0	0/0	100
TAZ5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/08/2015.	1,149.3000	Closing Purchase.	(2,760)	(2,760)	0	0	0/0	100
TAZ5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/08/2015.	1,147.4000	Closing Purchase.	(1,375)	(1,375)	0	0	0/0	100
TAZ5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/08/2015.	1,147.5000	Closing Purchase.	(1,425)	(1,425)	0	0	0/0	100
TAZ5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/08/2015.	1,147.6000	Closing Purchase.	(1,475)	(1,475)	0	0	0/0	100
TAZ5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/08/2015.	1,148.9000	Closing Purchase.	(3,825)	(3,825)	0	0	0/0	100
TAZ5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/08/2015.	1,149.0000	Closing Purchase.	(4,785)	(4,785)	0	0	0/0	100
TAZ5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/08/2015.	1,149.2000	Closing Purchase.	(2,730)	(2,730)	0	0	0/0	100
TAZ5	14	1,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/08/2015.	1,149.3000	Closing Purchase.	(6,510)	(6,510)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/09/2015.	1,163.9000	Closing Purchase.	(1,920)	(1,920)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/09/2015.	1,164.0000	Closing Purchase.	(7,720)	(7,720)	0	0	0/0	100
TAZ5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/09/2015.	1,163.7000	Closing Purchase.	(11,430)	(11,430)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/09/2015.	1,163.8000	Closing Purchase.	(7,660)	(7,660)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/09/2015.	1,162.8000	Closing Purchase.	(3,630)	(3,630)	0	0	0/0	100
TAZ5	12	1,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/09/2015.	1,162.9000	Closing Purchase.	(21,900)	(21,900)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/09/2015.	1,163.2000	Closing Purchase.	(7,420)	(7,420)	0	0	0/0	100
TAZ5	18	1,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/09/2015.	1,163.3000	Closing Purchase.	(33,570)	(33,570)	0	0	0/0	100
TAZ5	16	1,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/09/2015.	1,163.4000	Closing Purchase.	(30,000)	(30,000)	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/09/2015.	1,163.6000	Closing Purchase.	(15,160)	(15,160)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	10/12/2015.	1,159.7000	Closing Purchase.	(4,530)	(4,530)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	10/12/2015.	1,159.9000	Closing Purchase.	(1,530)	(1,530)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	10/12/2015.	1,160.1000	Closing Purchase.	(1,550)	(1,550)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/13/2015.	1,166.1000	Closing Purchase.	(4,280)	(4,280)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/13/2015.	1,166.0000	Closing Purchase.	(6,390)	(6,390)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	10/13/2015.	1,150.8000	Closing Purchase.	(620)	(620)	0	0	0/0	100
TAZ5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/19/2015.	1,158.4000	Closing Purchase.	(27,500)	(27,500)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/26/2015.	1,159.2000	Closing Purchase.	(1,450)	(1,450)	0	0	0/0	100
TAZ5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/26/2015.	1,159.3000	Closing Purchase.	(10,220)	(10,220)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/26/2015.	1,159.4000	Closing Purchase.	(1,470)	(1,470)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	10/26/2015.	1,159.6000	Closing Purchase.	(1,490)	(1,490)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/26/2015.	1,159.0000	Closing Purchase.	(2,870)	(2,870)	0	0	0/0	100
TAZ5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/26/2015.	1,158.9000	Closing Purchase.	(7,125)	(7,125)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/26/2015.	1,159.7000	Closing Purchase.	(1,505)	(1,505)	0	0	0/0	100
TAZ5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/26/2015.	1,160.0000	Closing Purchase.	(7,675)	(7,675)	0	0	0/0	100
TAZ5	28	2,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/26/2015.	1,160.1000	Closing Purchase.	(43,260)	(43,260)	0	0	0/0	100
TAZ5	16	1,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	10/26/2015.	1,160.2000	Closing Purchase.	(24,880)	(24,880)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	10/29/2015.	1,169.6000	Closing Purchase.	(2,500)	(2,500)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,181.9000	Closing Purchase.	(3,720)	(3,720)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.1000	Closing Purchase.	(3,740)	(3,740)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.2000	Closing Purchase.	(7,500)	(7,500)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.2000	Closing Purchase.	(7,500)	(7,500)	0	0	0/0	100
TAZ5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.2000	Closing Purchase.	(26,250)	(26,250)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.2000	Closing Purchase.	(3,750)	(3,750)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.2000	Closing Purchase.	(11,250)	(11,250)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.3000	Closing Purchase.	(3,760)	(3,760)	0	0	0/0	100
TAZ5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.3000	Closing Purchase.	(33,840)	(33,840)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.4000	Closing Purchase.	(7,540)	(7,540)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.4000	Closing Purchase.	(3,770)	(3,770)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.4000	Closing Purchase.	(3,770)	(3,770)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.6000	Closing Purchase.	(3,790)	(3,790)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.6000	Closing Purchase.	(15,160)	(15,160)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.6000	Closing Purchase.	(3,790)	(3,790)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.7000	Closing Purchase.	(3,800)	(3,800)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.7000	Closing Purchase.	(11,400)	(11,400)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.7000	Closing Purchase.	(7,600)	(7,600)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.7000	Closing Purchase.	(3,800)	(3,800)	0	0	0/0	100
TAZ5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.7000	Closing Purchase.	(22,800)	(22,800)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.7000	Closing Purchase.	(3,800)	(3,800)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.7000	Closing Purchase.	(3,800)	(3,800)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.7000	Closing Purchase.	(3,800)	(3,800)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.7000	Closing Purchase.	(7,600)	(7,600)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.7000	Closing Purchase.	(7,600)	(7,600)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.7000	Closing Purchase.	(7,600)	(7,600)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.7000	Closing Purchase.	(7,600)	(7,600)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.8000	Closing Purchase.	(3,810)	(3,810)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.8000	Closing Purchase.	(7,620)	(7,620)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.8000	Closing Purchase.	(3,810)	(3,810)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.8000	Closing Purchase.	(7,620)	(7,620)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.8000	Closing Purchase.	(3,810)	(3,810)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.8000	Closing Purchase.	(3,810)	(3,810)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.9000	Closing Purchase.	(3,820)	(3,820)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.9000	Closing Purchase.	(3,820)	(3,820)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.9000	Closing Purchase.	(7,640)	(7,640)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.9000	Closing Purchase.	(3,820)	(3,820)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.9000	Closing Purchase.	(7,640)	(7,640)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.9000	Closing Purchase.	(3,820)	(3,820)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.9000	Closing Purchase.	(7,640)	(7,640)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,182.9000	Closing Purchase.	(3,820)	(3,820)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,183.0000	Closing Purchase.	(3,830)	(3,830)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,183.0000	Closing Purchase.	(3,830)	(3,830)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,183.0000	Closing Purchase.	(7,660)	(7,660)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,183.0000	Closing Purchase.	(11,490)	(11,490)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,183.0000	Closing Purchase.	(3,830)	(3,830)	0	0	0/0	100
TAZ5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,183.0000	Closing Purchase.	(22,980)	(22,980)	0	0	0/0	100
TAZ5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,183.9000	Closing Purchase.	(27,475)	(27,475)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,183.9000	Closing Purchase.	(3,925)	(3,925)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,183.9000	Closing Purchase.	(3,925)	(3,925)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,183.9000	Closing Purchase.	(11,775)	(11,775)	0	0	0/0	100
TAZ5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,183.9000	Closing Purchase.	(19,625)	(19,625)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,183.9000	Closing Purchase.	(3,925)	(3,925)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.0000	Closing Purchase.	(3,935)	(3,935)	0	0	0/0	100
TAZ5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.0000	Closing Purchase.	(23,610)	(23,610)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.0000	Closing Purchase.	(7,870)	(7,870)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.2000	Closing Purchase.	(3,955)	(3,955)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.2000	Closing Purchase.	(3,955)	(3,955)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.2000	Closing Purchase.	(7,910)	(7,910)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.2000	Closing Purchase.	(7,910)	(7,910)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.2000	Closing Purchase.	(11,865)	(11,865)	0	0	0/0	100
TAZ5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.2000	Closing Purchase.	(23,730)	(23,730)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.2000	Closing Purchase.	(3,955)	(3,955)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.2000	Closing Purchase.	(11,865)	(11,865)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(3,945)	(3,945)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.2000	Closing Purchase.	(3,955)	(3,955)	0	0	0/0	100
TAZ5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.2000	Closing Purchase.	(19,775)	(19,775)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.2000	Closing Purchase.	(11,865)	(11,865)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.2000	Closing Purchase.	(15,820)	(15,820)	0	0	0/0	100
TAZ5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.2000	Closing Purchase.	(39,550)	(39,550)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(3,945)	(3,945)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(7,890)	(7,890)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(11,835)	(11,835)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(11,835)	(11,835)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(3,945)	(3,945)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(3,945)	(3,945)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.0000	Closing Purchase.	(3,935)	(3,935)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.0000	Closing Purchase.	(7,870)	(7,870)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.0000	Closing Purchase.	(11,805)	(11,805)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.0000	Closing Purchase.	(3,935)	(3,935)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(3,945)	(3,945)	0	0	0/0	100
TAZ5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(27,615)	(27,615)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(11,835)	(11,835)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(3,945)	(3,945)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(11,835)	(11,835)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(15,780)	(15,780)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(3,945)	(3,945)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(3,945)	(3,945)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(7,890)	(7,890)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(7,890)	(7,890)	0	0	0/0	100
TAZ5	14	1,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.1000	Closing Purchase.	(55,230)	(55,230)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.2000	Closing Purchase.	(7,910)	(7,910)	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.2000	Closing Purchase.	(31,640)	(31,640)	0	0	0/0	100
TAZ5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.2000	Closing Purchase.	(23,730)	(23,730)	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.2000	Closing Purchase.	(31,640)	(31,640)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.6000	Closing Purchase.	(15,980)	(15,980)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.6000	Closing Purchase.	(3,995)	(3,995)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.6000	Closing Purchase.	(3,995)	(3,995)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.6000	Closing Purchase.	(3,995)	(3,995)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.6000	Closing Purchase.	(3,995)	(3,995)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.6000	Closing Purchase.	(3,995)	(3,995)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.7000	Closing Purchase.	(8,010)	(8,010)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.7000	Closing Purchase.	(4,005)	(4,005)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.7000	Closing Purchase.	(4,005)	(4,005)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.7000	Closing Purchase.	(4,005)	(4,005)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.7000	Closing Purchase.	(4,005)	(4,005)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.7000	Closing Purchase.	(12,015)	(12,015)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.7000	Closing Purchase.	(8,010)	(8,010)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.8000	Closing Purchase.	(4,015)	(4,015)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.9000	Closing Purchase.	(4,025)	(4,025)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(4,035)	(4,035)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(4,035)	(4,035)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(4,035)	(4,035)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(8,070)	(8,070)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(8,070)	(8,070)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(8,070)	(8,070)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(4,035)	(4,035)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(4,035)	(4,035)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(4,035)	(4,035)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(4,035)	(4,035)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(4,035)	(4,035)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(4,035)	(4,035)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(8,070)	(8,070)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.9000	Closing Purchase.	(8,050)	(8,050)	0	0	0/0	100
TAZ5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.9000	Closing Purchase.	(24,150)	(24,150)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.9000	Closing Purchase.	(8,050)	(8,050)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,184.9000	Closing Purchase.	(4,025)	(4,025)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(4,035)	(4,035)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(8,070)	(8,070)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(4,035)	(4,035)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(4,035)	(4,035)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(4,035)	(4,035)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,185.0000	Closing Purchase.	(8,070)	(8,070)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,183.9000	Closing Purchase.	(15,680)	(15,680)	0	0	0/0	100
TAZ5	64	6,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,184.1000	Closing Purchase.	(252,160)	(252,160)	0	0	0/0	100
TAZ5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,184.2000	Closing Purchase.	(51,350)	(51,350)	0	0	0/0	100
TAZ5	41	4,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,184.3000	Closing Purchase.	(162,360)	(162,360)	0	0	0/0	100
TAZ5	52	5,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,184.4000	Closing Purchase.	(206,440)	(206,440)	0	0	0/0	100
TAZ5	70	7,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,184.5000	Closing Purchase.	(278,600)	(278,600)	0	0	0/0	100
TAZ5	50	5,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,184.6000	Closing Purchase.	(199,500)	(199,500)	0	0	0/0	100
TAZ5	43	4,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,184.7000	Closing Purchase.	(172,000)	(172,000)	0	0	0/0	100
TAZ5	23	2,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/03/2015.	1,184.8000	Closing Purchase.	(92,230)	(92,230)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,182.0000	Closing Purchase.	(3,735)	(3,735)	0	0	0/0	100
TAZ5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,182.2000	Closing Purchase.	(48,815)	(48,815)	0	0	0/0	100
TAZ5	19	1,900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,182.3000	Closing Purchase.	(71,535)	(71,535)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAZ5	46	4,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,182.4000	Closing Purchase.	(173,650)	(173,650)	0	0	0/0	100
TAZ5	29	2,900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,182.6000	Closing Purchase.	(110,055)	(110,055)	0	0	0/0	100
TAZ5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,182.9000	Closing Purchase.	(49,725)	(49,725)	0	0	0/0	100
TAZ5	37	3,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,183.0000	Closing Purchase.	(141,895)	(141,895)	0	0	0/0	100
TAZ5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,183.1000	Closing Purchase.	(49,985)	(49,985)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,183.2000	Closing Purchase.	(7,710)	(7,710)	0	0	0/0	100
TAZ5	14	1,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,183.3000	Closing Purchase.	(54,110)	(54,110)	0	0	0/0	100
TAZ5	74	7,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,183.4000	Closing Purchase.	(286,750)	(286,750)	0	0	0/0	100
TAZ5	38	3,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,183.6000	Closing Purchase.	(148,010)	(148,010)	0	0	0/0	100
TAZ5	19	1,900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,183.7000	Closing Purchase.	(74,195)	(74,195)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,183.8000	Closing Purchase.	(3,915)	(3,915)	0	0	0/0	100
TAZ5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	11/03/2015.	1,183.9000	Closing Purchase.	(43,175)	(43,175)	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	11/17/2015.	1,156.5000	Closing Purchase.	(9,520)	(9,520)	0	0	0/0	100
TAZ5	39	3,900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	11/17/2015.	1,156.6000	Closing Purchase.	(46,800)	(46,800)	0	0	0/0	100
TAZ5	12	1,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	11/17/2015.	1,156.8000	Closing Purchase.	(14,640)	(14,640)	0	0	0/0	100
TAZ5	56	5,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	11/17/2015.	1,157.0000	Closing Purchase.	(69,440)	(69,440)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	11/17/2015.	1,158.5000	Closing Purchase.	(4,170)	(4,170)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/22/2015.	1,138.3000	11/17/2015.	1,158.5000	Closing Purchase.	(2,020)	(2,020)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/29/2015.	1,082.7000	11/17/2015.	1,158.5000	Closing Purchase.	(7,580)	(7,580)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/15/2015.	1,139.6000	11/17/2015.	1,158.5000	Closing Purchase.	(1,890)	(1,890)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/18/2015.	1,164.8000	Closing Purchase.	(8,040)	(8,040)	0	0	0/0	100
TAZ5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/19/2015.	1,163.9000	Closing Purchase.	(9,600)	(9,600)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/20/2015.	1,160.0000	11/19/2015.	1,162.3000	Closing Purchase.	(460)	(460)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/27/2015.	1,144.4000	11/19/2015.	1,162.3000	Closing Purchase.	(1,790)	(1,790)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	11/23/2015.	1,182.2000	Closing Purchase.	(15,000)	(15,000)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	12/08/2015.	1,162.1000	Closing Purchase.	(1,750)	(1,750)	0	0	0/0	100
TAZ5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	12/08/2015.	1,162.2000	Closing Purchase.	(19,360)	(19,360)	0	0	0/0	100
TAZ5	27	2,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	12/08/2015.	1,162.3000	Closing Purchase.	(47,790)	(47,790)	0	0	0/0	100
TAZ5	14	1,400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	12/08/2015.	1,162.4000	Closing Purchase.	(24,920)	(24,920)	0	0	0/0	100
TAZ5	12	1,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	12/08/2015.	1,162.5000	Closing Purchase.	(21,480)	(21,480)	0	0	0/0	100
TAZ5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	12/08/2015.	1,162.7000	Closing Purchase.	(9,050)	(9,050)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/28/2015.	1,166.2000	12/08/2015.	1,161.9000	Closing Purchase.	430	430	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.8000	12/08/2015.	1,161.9000	Closing Purchase.	5,180	5,180	0	0	0/0	100
TAZ5	80	8,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	12/11/2015.	1,147.7000	Closing Purchase.	(24,000)	(24,000)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/23/2015.	1,142.7000	12/11/2015.	1,147.7000	Closing Purchase.	(2,000)	(2,000)	0	0	0/0	100
TAZ5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/23/2015.	1,142.6000	12/11/2015.	1,147.7000	Closing Purchase.	(5,610)	(5,610)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/28/2015.	1,086.8000	12/11/2015.	1,147.7000	Closing Purchase.	(24,360)	(24,360)	0	0	0/0	100
TAZ5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/28/2015.	1,086.7000	12/11/2015.	1,147.7000	Closing Purchase.	(36,600)	(36,600)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/29/2015.	1,089.3000	12/11/2015.	1,147.7000	Closing Purchase.	(5,840)	(5,840)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/29/2015.	1,089.4000	12/11/2015.	1,147.7000	Closing Purchase.	(17,490)	(17,490)	0	0	0/0	100
TAZ5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/29/2015.	1,089.5000	12/11/2015.	1,147.7000	Closing Purchase.	(52,380)	(52,380)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/29/2015.	1,089.6000	12/11/2015.	1,147.7000	Closing Purchase.	(23,240)	(23,240)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/29/2015.	1,089.7000	12/11/2015.	1,147.7000	Closing Purchase.	(17,400)	(17,400)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/27/2015.	1,149.1000	12/11/2015.	1,147.7000	Closing Purchase.	140	140	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/27/2015.	1,149.2000	12/11/2015.	1,147.7000	Closing Purchase.	450	450	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/27/2015.	1,149.4000	12/11/2015.	1,147.7000	Closing Purchase.	170	170	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/13/2015.	1,147.3000	12/11/2015.	1,147.7000	Closing Purchase.	(40)	(40)	0	0	0/0	100
TAZ5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/13/2015.	1,147.5000	12/11/2015.	1,147.7000	Closing Purchase.	(140)	(140)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/16/2015.	1,139.4000	12/11/2015.	1,147.7000	Closing Purchase.	(2,490)	(2,490)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/16/2015.	1,139.3000	12/11/2015.	1,147.7000	Closing Purchase.	(2,520)	(2,520)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	12/10/2015.	1,146.6000	12/11/2015.	1,147.7000	Closing Purchase.	(440)	(440)	0	0	0/0	100
TAZ5	225	22,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6500	12/11/2015.	1,147.7000	Closing Purchase.	(68,625)	(68,625)	0	0	0/0	100
TAZ5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/23/2015.	1,141.7000	12/11/2015.	1,147.7000	Closing Purchase.	(5,400)	(5,400)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/23/2015.	1,141.8000	12/11/2015.	1,147.7000	Closing Purchase.	(590)	(590)	0	0	0/0	100
TAZ5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/23/2015.	1,141.9000	12/11/2015.	1,147.7000	Closing Purchase.	(5,800)	(5,800)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/25/2015.	1,120.4000	12/11/2015.	1,147.7000	Closing Purchase.	(8,190)	(8,190)	0	0	0/0	100
TAZ5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/25/2015.	1,120.3000	12/11/2015.	1,147.7000	Closing Purchase.	(19,180)	(19,180)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/28/2015.	1,086.7000	12/11/2015.	1,147.7000	Closing Purchase.	(12,200)	(12,200)	0	0	0/0	100
TAZ5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/28/2015.	1,086.8000	12/11/2015.	1,147.7000	Closing Purchase.	(66,990)	(66,990)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/28/2015.	1,086.9000	12/11/2015.	1,147.7000	Closing Purchase.	(12,160)	(12,160)	0	0	0/0	100
TAZ5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/29/2015.	1,089.4000	12/11/2015.	1,147.7000	Closing Purchase.	(29,150)	(29,150)	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/29/2015.	1,089.5000	12/11/2015.	1,147.7000	Closing Purchase.	(46,560)	(46,560)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/29/2015.	1,089.6000	12/11/2015.	1,147.7000	Closing Purchase.	(11,620)	(11,620)	0	0	0/0	100
TAZ5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/29/2015.	1,089.7000	12/11/2015.	1,147.7000	Closing Purchase.	(75,400)	(75,400)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/29/2015.	1,089.9000	12/11/2015.	1,147.7000	Closing Purchase.	(11,560)	(11,560)	0	0	0/0	100
TAZ5	640	64,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.7000	12/11/2015.	1,147.7000	Closing Purchase.	(192,000)	(192,000)	0	0	0/0	100
TAZ5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/23/2015.	1,141.9000	12/11/2015.	1,147.7000	Closing Purchase.	(3,480)	(3,480)	0	0	0/0	100
TAZ5	51	5,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/23/2015.	1,142.2000	12/11/2015.	1,147.7000	Closing Purchase.	(28,050)	(28,050)	0	0	0/0	100
TAZ5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/23/2015.	1,142.3000	12/11/2015.	1,147.7000	Closing Purchase.	(7,020)	(7,020)	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/25/2015.	1,121.3000	12/11/2015.	1,147.7000	Closing Purchase.	(21,120)	(21,120)	0	0	0/0	100
TAZ5	42	4,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/25/2015.	1,120.9000	12/11/2015.	1,147.7000	Closing Purchase.	(112,560)	(112,560)	0	0	0/0	100
TAZ5	16	1,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/28/2015.	1,085.5000	12/11/2015.	1,147.7000	Closing Purchase.	(99,520)	(99,520)	0	0	0/0	100
TAZ5	17	1,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/28/2015.	1,085.6000	12/11/2015.	1,147.7000	Closing Purchase.	(105,570)	(105,570)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/28/2015.	1,085.7000	12/11/2015.	1,147.7000	Closing Purchase.	(6,200)	(6,200)	0	0	0/0	100
TAZ5	37	3,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/28/2015.	1,085.9000	12/11/2015.	1,147.7000	Closing Purchase.	(228,660)	(228,660)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/28/2015.	1,086.0000	12/11/2015.	1,147.7000	Closing Purchase.	(6,170)	(6,170)	0	0	0/0	100
TAZ5	18	1,800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/28/2015.	1,086.2000	12/11/2015.	1,147.7000	Closing Purchase.	(110,700)	(110,700)	0	0	0/0	100
TAZ5	25	2,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/29/2015.	1,086.9000	12/11/2015.	1,147.7000	Closing Purchase.	(152,000)	(152,000)	0	0	0/0	100
TAZ5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/29/2015.	1,087.0000	12/11/2015.	1,147.7000	Closing Purchase.	(78,910)	(78,910)	0	0	0/0	100
TAZ5	21	2,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/29/2015.	1,087.1000	12/11/2015.	1,147.7000	Closing Purchase.	(127,260)	(127,260)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/29/2015.	1,087.2000	12/11/2015.	1,147.7000	Closing Purchase.	(6,050)	(6,050)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	12/10/2015.	1,146.3000	12/11/2015.	1,147.7000	Closing Purchase.	(420)	(420)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	12/10/2015.	1,146.7000	12/11/2015.	1,147.7000	Closing Purchase.	(100)	(100)	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	12/10/2015.	1,146.8000	12/11/2015.	1,147.7000	Closing Purchase.	(270)	(270)	0	0	0/0	100
TAZ5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	12/10/2015.	1,146.9000	12/11/2015.	1,147.7000	Closing Purchase.	(880)	(880)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	12/10/2015.	1,147.0000	12/11/2015.	1,147.7000	Closing Purchase.	(280)	(280)	0	0	0/0	100
TAZ5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/11/2015.	1,144.6000	12/11/2015.	1,147.7000	Closing Purchase.	(1,550)	(1,550)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAZ5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/15/2015.	1,155.9000	12/11/2015.	1,147.7000	Closing Purchase.	4,920	4,920	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/15/2015.	1,156.0000	12/11/2015.	1,147.7000	Closing Purchase.	3,320	3,320	0	0	0/0	100
TAZ5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/15/2015.	1,156.2000	12/11/2015.	1,147.7000	Closing Purchase.	5,100	5,100	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/15/2015.	1,156.3000	12/11/2015.	1,147.7000	Closing Purchase.	1,720	1,720	0	0	0/0	100
TAZ5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/15/2015.	1,156.4000	12/11/2015.	1,147.7000	Closing Purchase.	6,090	6,090	0	0	0/0	100
TAZ5	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/22/2015.	1,139.5000	12/11/2015.	1,147.7000	Closing Purchase.	(12,300)	(12,300)	0	0	0/0	100
TAZ5	22	2,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/22/2015.	1,139.6000	12/11/2015.	1,147.7000	Closing Purchase.	(17,820)	(17,820)	0	0	0/0	100
TAZ5	47	4,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/22/2015.	1,139.7000	12/11/2015.	1,147.7000	Closing Purchase.	(37,600)	(37,600)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/22/2015.	1,139.8000	12/11/2015.	1,147.7000	Closing Purchase.	(790)	(790)	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/23/2015.	1,140.5000	12/11/2015.	1,147.7000	Closing Purchase.	(5,760)	(5,760)	0	0	0/0	100
TAZ5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/23/2015.	1,140.4000	12/11/2015.	1,147.7000	Closing Purchase.	(5,110)	(5,110)	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/25/2015.	1,121.9000	12/11/2015.	1,147.7000	Closing Purchase.	(20,640)	(20,640)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/25/2015.	1,122.0000	12/11/2015.	1,147.7000	Closing Purchase.	(5,140)	(5,140)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/28/2015.	1,086.2000	12/11/2015.	1,147.7000	Closing Purchase.	(12,300)	(12,300)	0	0	0/0	100
TAZ5	12	1,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/28/2015.	1,086.3000	12/11/2015.	1,147.7000	Closing Purchase.	(73,680)	(73,680)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/28/2015.	1,086.4000	12/11/2015.	1,147.7000	Closing Purchase.	(6,130)	(6,130)	0	0	0/0	100
TAZ5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/29/2015.	1,084.3000	12/11/2015.	1,147.7000	Closing Purchase.	(44,380)	(44,380)	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	09/29/2015.	1,084.2000	12/11/2015.	1,147.7000	Closing Purchase.	(50,800)	(50,800)	0	0	0/0	100
TAZ5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/13/2015.	1,165.4000	12/11/2015.	1,147.7000	Closing Purchase.	10,620	10,620	0	0	0/0	100
TAZ5	41	4,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/13/2015.	1,165.6000	12/11/2015.	1,147.7000	Closing Purchase.	73,390	73,390	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/13/2015.	1,165.7000	12/11/2015.	1,147.7000	Closing Purchase.	14,400	14,400	0	0	0/0	100
TAZ5	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/14/2015.	1,140.0000	12/11/2015.	1,147.7000	Closing Purchase.	(6,930)	(6,930)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/14/2015.	1,140.1000	12/11/2015.	1,147.7000	Closing Purchase.	(760)	(760)	0	0	0/0	100
TAZ5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/15/2015.	1,142.4000	12/11/2015.	1,147.7000	Closing Purchase.	(3,710)	(3,710)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/20/2015.	1,162.1000	12/11/2015.	1,147.7000	Closing Purchase.	1,440	1,440	0	0	0/0	100
TAZ5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/20/2015.	1,162.3000	12/11/2015.	1,147.7000	Closing Purchase.	10,220	10,220	0	0	0/0	100
TAZ5	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/20/2015.	1,162.4000	12/11/2015.	1,147.7000	Closing Purchase.	14,700	14,700	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/20/2015.	1,162.5000	12/11/2015.	1,147.7000	Closing Purchase.	4,440	4,440	0	0	0/0	100
TAZ5	19	1,900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/20/2015.	1,162.6000	12/11/2015.	1,147.7000	Closing Purchase.	28,310	28,310	0	0	0/0	100
TAZ5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/27/2015.	1,144.7000	12/11/2015.	1,147.7000	Closing Purchase.	(1,800)	(1,800)	0	0	0/0	100
TAZ5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/27/2015.	1,144.8000	12/11/2015.	1,147.7000	Closing Purchase.	(3,770)	(3,770)	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	10/27/2015.	1,144.9000	12/11/2015.	1,147.7000	Closing Purchase.	(280)	(280)	0	0	0/0	100
TAZ5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.4000	12/11/2015.	1,147.7000	Closing Purchase.	51,610	51,610	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.4000	12/11/2015.	1,147.7000	Closing Purchase.	3,970	3,970	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.2000	12/11/2015.	1,147.7000	Closing Purchase.	3,950	3,950	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.2000	12/11/2015.	1,147.7000	Closing Purchase.	3,950	3,950	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.2000	12/11/2015.	1,147.7000	Closing Purchase.	3,950	3,950	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.2000	12/11/2015.	1,147.7000	Closing Purchase.	7,900	7,900	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.2000	12/11/2015.	1,147.7000	Closing Purchase.	7,900	7,900	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.2000	12/11/2015.	1,147.7000	Closing Purchase.	7,900	7,900	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.1000	12/11/2015.	1,147.7000	Closing Purchase.	3,940	3,940	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.1000	12/11/2015.	1,147.7000	Closing Purchase.	31,520	31,520	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.1000	12/11/2015.	1,147.7000	Closing Purchase.	7,880	7,880	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.1000	12/11/2015.	1,147.7000	Closing Purchase.	7,880	7,880	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.1000	12/11/2015.	1,147.7000	Closing Purchase.	7,880	7,880	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.1000	12/11/2015.	1,147.7000	Closing Purchase.	3,940	3,940	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.1000	12/11/2015.	1,147.7000	Closing Purchase.	3,940	3,940	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.1000	12/11/2015.	1,147.7000	Closing Purchase.	3,940	3,940	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.1000	12/11/2015.	1,147.7000	Closing Purchase.	11,820	11,820	0	0	0/0	100
TAZ5	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.1000	12/11/2015.	1,147.7000	Closing Purchase.	23,640	23,640	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.1000	12/11/2015.	1,147.7000	Closing Purchase.	3,940	3,940	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.1000	12/11/2015.	1,147.7000	Closing Purchase.	3,940	3,940	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.1000	12/11/2015.	1,147.7000	Closing Purchase.	3,940	3,940	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.1000	12/11/2015.	1,147.7000	Closing Purchase.	7,880	7,880	0	0	0/0	100
TAZ5	20	2,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.1000	12/11/2015.	1,147.7000	Closing Purchase.	78,800	78,800	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.1000	12/11/2015.	1,147.7000	Closing Purchase.	3,940	3,940	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.1000	12/11/2015.	1,147.7000	Closing Purchase.	3,940	3,940	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.0000	12/11/2015.	1,147.7000	Closing Purchase.	3,930	3,930	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.0000	12/11/2015.	1,147.7000	Closing Purchase.	7,860	7,860	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.0000	12/11/2015.	1,147.7000	Closing Purchase.	15,720	15,720	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,186.9000	12/11/2015.	1,147.7000	Closing Purchase.	3,920	3,920	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,186.9000	12/11/2015.	1,147.7000	Closing Purchase.	3,920	3,920	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,186.9000	12/11/2015.	1,147.7000	Closing Purchase.	3,920	3,920	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,186.9000	12/11/2015.	1,147.7000	Closing Purchase.	3,920	3,920	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,186.9000	12/11/2015.	1,147.7000	Closing Purchase.	11,760	11,760	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,186.9000	12/11/2015.	1,147.7000	Closing Purchase.	3,920	3,920	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,186.8000	12/11/2015.	1,147.7000	Closing Purchase.	7,820	7,820	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,186.8000	12/11/2015.	1,147.7000	Closing Purchase.	3,910	3,910	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,186.8000	12/11/2015.	1,147.7000	Closing Purchase.	7,820	7,820	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,186.9000	12/11/2015.	1,147.7000	Closing Purchase.	3,920	3,920	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,186.9000	12/11/2015.	1,147.7000	Closing Purchase.	7,840	7,840	0	0	0/0	100
TAZ5	17	1,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/10/2015.	1,177.4000	12/11/2015.	1,147.7000	Closing Purchase.	50,490	50,490	0	0	0/0	100
TAZ5	19	1,900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/10/2015.	1,177.5000	12/11/2015.	1,147.7000	Closing Purchase.	56,620	56,620	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/10/2015.	1,177.6000	12/11/2015.	1,147.7000	Closing Purchase.	2,990	2,990	0	0	0/0	100
TAZ5	13	1,300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/10/2015.	1,177.7000	12/11/2015.	1,147.7000	Closing Purchase.	39,000	39,000	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/11/2015.	1,179.3000	12/11/2015.	1,147.7000	Closing Purchase.	6,320	6,320	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/11/2015.	1,179.2000	12/11/2015.	1,147.7000	Closing Purchase.	25,200	25,200	0	0	0/0	100
TAZ5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/12/2015.	1,151.6000	12/11/2015.	1,147.7000	Closing Purchase.	1,950	1,950	0	0	0/0	100
TAZ5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/12/2015.	1,151.5000	12/11/2015.	1,147.7000	Closing Purchase.	2,660	2,660	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/13/2015.	1,149.1000	12/11/2015.	1,147.7000	Closing Purchase.	140	140	0	0	0/0	100
TAZ5	11	1,100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/13/2015.	1,149.2000	12/11/2015.	1,147.7000	Closing Purchase.	1,650	1,650	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/13/2015.	1,149.3000	12/11/2015.	1,147.7000	Closing Purchase.	480	480	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/16/2015.	1,138.5000	12/11/2015.	1,147.7000	Closing Purchase.	(1,840)	(1,840)	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/16/2015.	1,138.6000	12/11/2015.	1,147.7000	Closing Purchase.	(7,280)	(7,280)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/16/2015.	1,138.7000	12/11/2015.	1,147.7000	Closing Purchase.	(1,800)	(1,800)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/16/2015.	1,138.8000	12/11/2015.	1,147.7000	Closing Purchase.	(3,560)	(3,560)	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/16/2015.	1,138.9000	12/11/2015.	1,147.7000	Closing Purchase.	(3,520)	(3,520)	0	0	0/0	100
TAZ5	27	2,700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/24/2015.	1,172.2000	12/11/2015.	1,147.7000	Closing Purchase.	66,150	66,150	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAZ5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/24/2015.	1,172.3000	12/11/2015.	1,147.7000	Closing Purchase.	17,220	17,220	0	0	0/0	100
TAZ5	26	2,600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/24/2015.	1,172.4000	12/11/2015.	1,147.7000	Closing Purchase.	64,220	64,220	0	0	0/0	100
TAZ5	42	4,200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	12/01/2015.	1,198.5000	12/11/2015.	1,147.7000	Closing Purchase.	213,360	213,360	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	12/01/2015.	1,198.6000	12/11/2015.	1,147.7000	Closing Purchase.	40,720	40,720	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.8000	12/11/2015.	1,147.7000	Closing Purchase.	4,010	4,010	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.8000	12/11/2015.	1,147.7000	Closing Purchase.	4,010	4,010	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.8000	12/11/2015.	1,147.7000	Closing Purchase.	8,020	8,020	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.9000	12/11/2015.	1,147.7000	Closing Purchase.	8,040	8,040	0	0	0/0	100
TAZ5	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.9000	12/11/2015.	1,147.7000	Closing Purchase.	28,140	28,140	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.9000	12/11/2015.	1,147.7000	Closing Purchase.	4,020	4,020	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.9000	12/11/2015.	1,147.7000	Closing Purchase.	16,080	16,080	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.9000	12/11/2015.	1,147.7000	Closing Purchase.	16,080	16,080	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.9000	12/11/2015.	1,147.7000	Closing Purchase.	8,040	8,040	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.9000	12/11/2015.	1,147.7000	Closing Purchase.	8,040	8,040	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.9000	12/11/2015.	1,147.7000	Closing Purchase.	8,040	8,040	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.9000	12/11/2015.	1,147.7000	Closing Purchase.	4,020	4,020	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.9000	12/11/2015.	1,147.7000	Closing Purchase.	16,080	16,080	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.7000	12/11/2015.	1,147.7000	Closing Purchase.	8,000	8,000	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.7000	12/11/2015.	1,147.7000	Closing Purchase.	12,000	12,000	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.7000	12/11/2015.	1,147.7000	Closing Purchase.	16,000	16,000	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.7000	12/11/2015.	1,147.7000	Closing Purchase.	16,000	16,000	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.6000	12/11/2015.	1,147.7000	Closing Purchase.	3,990	3,990	0	0	0/0	100
TAZ5	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.6000	12/11/2015.	1,147.7000	Closing Purchase.	31,920	31,920	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/03/2015.	1,187.6000	12/11/2015.	1,147.7000	Closing Purchase.	11,970	11,970	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/10/2015.	1,177.7000	12/11/2015.	1,147.7000	Closing Purchase.	12,000	12,000	0	0	0/0	100
TAZ5	1	100	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/10/2015.	1,177.6000	12/11/2015.	1,147.7000	Closing Purchase.	2,990	2,990	0	0	0/0	100
TAZ5	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/13/2015.	1,149.2000	12/11/2015.	1,147.7000	Closing Purchase.	600	600	0	0	0/0	100
TAZ5	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/16/2015.	1,140.5000	12/11/2015.	1,147.7000	Closing Purchase.	(2,160)	(2,160)	0	0	0/0	100
TAZ5	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	11/24/2015.	1,173.6000	12/11/2015.	1,147.7000	Closing Purchase.	5,180	5,180	0	0	0/0	100
TAZ5	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	NYF	12/01/2015.	1,196.4000	12/11/2015.	1,147.7000	Closing Purchase.	24,350	24,350	0	0	0/0	100
TAH6	10	1,000	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	NYF	12/11/2015.	1,142.2000	12/15/2015.	1,120.5000	Closing Purchase.	21,700	21,700	0	0	0/0	100
TAH6	7	700	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	NYF	12/11/2015.	1,142.2000	12/15/2015.	1,120.7000	Closing Purchase.	15,050	15,050	0	0	0/0	100
TAH6	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	NYF	12/11/2015.	1,142.2000	12/15/2015.	1,120.8000	Closing Purchase.	6,420	6,420	0	0	0/0	100
TAH6	15	1,500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	NYF	12/11/2015.	1,142.2000	12/16/2015.	1,128.5000	Closing Purchase.	20,550	20,550	0	0	0/0	100
TAH6	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	NYF	12/11/2015.	1,142.2000	12/17/2015.	1,137.3000	Closing Purchase.	3,920	3,920	0	0	0/0	100
TAH6	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	NYF	12/11/2015.	1,142.2000	12/17/2015.	1,132.5000	Closing Purchase.	3,880	3,880	0	0	0/0	100
TAH6	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	NYF	12/11/2015.	1,142.2000	12/17/2015.	1,132.6000	Closing Purchase.	8,640	8,640	0	0	0/0	100
TAH6	2	200	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	NYF	12/11/2015.	1,142.2000	12/17/2015.	1,136.3000	Closing Purchase.	1,180	1,180	0	0	0/0	100
TAH6	6	600	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	NYF	12/11/2015.	1,142.2000	12/22/2015.	1,128.3000	Closing Purchase.	8,340	8,340	0	0	0/0	100
TAH6	9	900	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	NYF	12/11/2015.	1,142.2000	12/22/2015.	1,128.5000	Closing Purchase.	12,330	12,330	0	0	0/0	100
TAH6	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	NYF	12/11/2015.	1,142.2000	12/22/2015.	1,128.6000	Closing Purchase.	6,800	6,800	0	0	0/0	100
TAH6	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	NYF	12/11/2015.	1,142.2000	12/23/2015.	1,145.7000	Closing Purchase.	(2,800)	(2,800)	0	0	0/0	100
TAH6	3	300	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	NYF	12/11/2015.	1,142.2000	12/23/2015.	1,142.7000	Closing Purchase.	(150)	(150)	0	0	0/0	100

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TAH6	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	NYF	12/11/2015.	1,142.2000	12/28/2015.	1,142.2000	Closing Purchase.	0	0	0	0	0/0	100
TAH6	4	400	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	NYF	12/11/2015.	1,142.2000	12/28/2015.	1,142.3000	Closing Purchase.	(40)	(40)	0	0	0/0	100
TAH6	5	500	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	NYF	12/11/2015.	1,142.2000	12/30/2015.	1,153.7000	Closing Purchase.	(5,750)	(5,750)	0	0	0/0	100
TAH6	8	800	RUSSELL 2000 MINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	NYF	12/11/2015.	1,142.2000	12/30/2015.	1,153.8000	Closing Purchase.	(9,280)	(9,280)	0	0	0/0	100
ESH5	12	600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	01/09/2015.	2,040.7500	Closing Purchase.	(12,810)	(12,810)	0	0	0/0	50
ESH5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	01/09/2015.	2,039.2500	Closing Purchase.	(19,850)	(19,850)	0	0	0/0	50
ESH5	100	5,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	01/09/2015.	2,040.7500	Closing Purchase.	(106,750)	(106,750)	0	0	0/0	50
ESH5	70	3,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	01/09/2015.	2,039.0000	Closing Purchase.	(68,600)	(68,600)	0	0	0/0	50
ESH5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,048.0000	01/09/2015.	2,036.0000	Closing Purchase.	1,200	1,200	0	0	0/0	50
ESH5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/12/2014.	2,010.5000	01/09/2015.	2,036.0000	Closing Purchase.	(1,275)	(1,275)	0	0	0/0	50
ESH5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/15/2014.	1,984.7500	01/09/2015.	2,036.0000	Closing Purchase.	(2,563)	(2,563)	0	0	0/0	50
ESH5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	01/20/2015.	2,005.2500	Closing Purchase.	10,613	10,613	0	0	0/0	50
ESH5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/15/2014.	1,984.7500	01/20/2015.	2,004.2500	Closing Purchase.	(2,925)	(2,925)	0	0	0/0	50
ESH5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	01/22/2015.	2,040.7500	Closing Purchase.	(16,012)	(16,012)	0	0	0/0	50
ESH5	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	01/22/2015.	2,041.2500	Closing Purchase.	(54,625)	(54,625)	0	0	0/0	50
ESH5	52	2,600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	01/22/2015.	2,039.7500	Closing Purchase.	(52,910)	(52,910)	0	0	0/0	50
ESH5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,046.5000	01/22/2015.	2,039.7500	Closing Purchase.	1,013	1,013	0	0	0/0	50
ESH5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	1,998.5000	01/22/2015.	2,040.7500	Closing Purchase.	(4,225)	(4,225)	0	0	0/0	50
ESH5	16	800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	01/23/2015.	2,047.7500	Closing Purchase.	(22,680)	(22,680)	0	0	0/0	50
ESH5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	01/23/2015.	2,052.7500	Closing Purchase.	(33,350)	(33,350)	0	0	0/0	50
ESH5	100	5,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	01/23/2015.	2,052.5000	Closing Purchase.	(165,500)	(165,500)	0	0	0/0	50
ESH5	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,046.5000	01/23/2015.	2,052.5000	Closing Purchase.	(15,000)	(15,000)	0	0	0/0	50
ESH5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	1,998.5000	01/23/2015.	2,051.0000	Closing Purchase.	(2,625)	(2,625)	0	0	0/0	50
ESH5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/17/2014.	1,980.7500	01/23/2015.	2,051.0000	Closing Purchase.	(7,025)	(7,025)	0	0	0/0	50
ESH5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	01/27/2015.	2,016.7500	Closing Purchase.	663	663	0	0	0/0	50
ESH5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/04/2015.	2,039.0000	Closing Purchase.	(7,840)	(7,840)	0	0	0/0	50
ESH5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/04/2015.	2,039.2500	Closing Purchase.	(19,850)	(19,850)	0	0	0/0	50
ESH5	90	4,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/04/2015.	2,039.7500	Closing Purchase.	(91,575)	(91,575)	0	0	0/0	50
ESH5	37	1,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,046.5000	02/04/2015.	2,040.0000	Closing Purchase.	12,025	12,025	0	0	0/0	50
ESH5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/12/2014.	2,010.5000	02/04/2015.	2,040.0000	Closing Purchase.	(29,500)	(29,500)	0	0	0/0	50
ESH5	68	3,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/15/2014.	1,987.5000	02/04/2015.	2,040.0000	Closing Purchase.	(178,500)	(178,500)	0	0	0/0	50
ESH5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/17/2014.	1,980.7500	02/04/2015.	2,042.0000	Closing Purchase.	(3,063)	(3,063)	0	0	0/0	50
ESH5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/31/2014.	2,078.7500	02/04/2015.	2,042.0000	Closing Purchase.	1,838	1,838	0	0	0/0	50
ESH5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/02/2015.	2,043.0000	02/04/2015.	2,042.0000	Closing Purchase.	100	100	0	0	0/0	50
ESH5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/05/2015.	2,018.2500	02/04/2015.	2,042.0000	Closing Purchase.	(2,375)	(2,375)	0	0	0/0	50
ESH5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/06/2015.	2,066.5000	Closing Purchase.	(18,840)	(18,840)	0	0	0/0	50
ESH5	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/06/2015.	2,065.2500	Closing Purchase.	(68,775)	(68,775)	0	0	0/0	50
ESH5	85	4,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/06/2015.	2,066.7500	Closing Purchase.	(201,238)	(201,238)	0	0	0/0	50
ESH5	47	2,350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/15/2014.	1,987.5000	02/06/2015.	2,065.5000	Closing Purchase.	(183,300)	(183,300)	0	0	0/0	50
ESH5	48	2,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	1,994.0000	02/06/2015.	2,065.5000	Closing Purchase.	(171,600)	(171,600)	0	0	0/0	50
ESH5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	2,002.5000	02/06/2015.	2,064.7500	Closing Purchase.	(12,450)	(12,450)	0	0	0/0	50
ESH5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/09/2015.	2,043.2500	Closing Purchase.	(23,850)	(23,850)	0	0	0/0	50
ESH5	17	850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	1,994.0000	02/09/2015.	2,044.5000	Closing Purchase.	(42,925)	(42,925)	0	0	0/0	50
ESH5	38	1,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/17/2014.	1,980.0000	02/09/2015.	2,044.5000	Closing Purchase.	(122,550)	(122,550)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	2,002.5000	02/09/2015.	2,046.7500	Closing Purchase.	(2,213)	(2,213)	0	0	0/0	50
ESH5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	2,006.7500	02/09/2015.	2,046.7500	Closing Purchase.	(2,000)	(2,000)	0	0	0/0	50
ESH5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/11/2015.	2,061.5000	Closing Purchase.	(42,100)	(42,100)	0	0	0/0	50
ESH5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/17/2014.	1,980.0000	02/11/2015.	2,061.5000	Closing Purchase.	(81,500)	(81,500)	0	0	0/0	50
ESH5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	2,006.7500	02/11/2015.	2,061.0000	Closing Purchase.	(2,713)	(2,713)	0	0	0/0	50
ESH5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/13/2015.	2,088.0000	Closing Purchase.	(17,150)	(17,150)	0	0	0/0	50
ESH5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/13/2015.	2,089.5000	Closing Purchase.	(87,625)	(87,625)	0	0	0/0	50
ESH5	90	4,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/13/2015.	2,089.2500	Closing Purchase.	(314,325)	(314,325)	0	0	0/0	50
ESH5	12	600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/17/2014.	1,980.0000	02/13/2015.	2,090.5000	Closing Purchase.	(66,300)	(66,300)	0	0	0/0	50
ESH5	28	1,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/02/2015.	2,045.0000	02/13/2015.	2,090.5000	Closing Purchase.	(63,700)	(63,700)	0	0	0/0	50
ESH5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	2,006.7500	02/13/2015.	2,091.0000	Closing Purchase.	(8,425)	(8,425)	0	0	0/0	50
ESH5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/17/2015.	2,091.0000	Closing Purchase.	(28,640)	(28,640)	0	0	0/0	50
ESH5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/17/2015.	2,089.2500	Closing Purchase.	(87,312)	(87,312)	0	0	0/0	50
ESH5	60	3,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/17/2015.	2,088.7500	Closing Purchase.	(208,050)	(208,050)	0	0	0/0	50
ESH5	17	850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/02/2015.	2,045.0000	02/17/2015.	2,088.5000	Closing Purchase.	(36,975)	(36,975)	0	0	0/0	50
ESH5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/05/2015.	2,022.5000	02/17/2015.	2,088.5000	Closing Purchase.	(19,800)	(19,800)	0	0	0/0	50
ESH5	32	1,600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/05/2015.	2,021.7500	02/17/2015.	2,088.5000	Closing Purchase.	(106,800)	(106,800)	0	0	0/0	50
ESH5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	2,006.7500	02/17/2015.	2,089.2500	Closing Purchase.	(8,250)	(8,250)	0	0	0/0	50
ESH5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/14/2015.	1,997.7500	02/17/2015.	2,089.2500	Closing Purchase.	(4,575)	(4,575)	0	0	0/0	50
ESH5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/18/2015.	2,092.7500	Closing Purchase.	(91,687)	(91,687)	0	0	0/0	50
ESH5	55	2,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/18/2015.	2,093.2500	Closing Purchase.	(203,088)	(203,088)	0	0	0/0	50
ESH5	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/05/2015.	2,021.7500	02/18/2015.	2,092.0000	Closing Purchase.	(24,588)	(24,588)	0	0	0/0	50
ESH5	48	2,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	2,007.7500	02/18/2015.	2,092.0000	Closing Purchase.	(202,200)	(202,200)	0	0	0/0	50
ESH5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/14/2015.	1,997.7500	02/18/2015.	2,092.2500	Closing Purchase.	(4,725)	(4,725)	0	0	0/0	50
ESH5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/20/2015.	2,091.0000	Closing Purchase.	(35,800)	(35,800)	0	0	0/0	50
ESH5	40	2,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/20/2015.	2,090.2500	Closing Purchase.	(141,700)	(141,700)	0	0	0/0	50
ESH5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	2,007.7500	02/20/2015.	2,092.2500	Closing Purchase.	(105,625)	(105,625)	0	0	0/0	50
ESH5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/15/2015.	1,999.5000	02/20/2015.	2,091.5000	Closing Purchase.	(4,600)	(4,600)	0	0	0/0	50
ESH5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/23/2015.	2,103.5000	Closing Purchase.	(42,050)	(42,050)	0	0	0/0	50
ESH5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/23/2015.	2,104.2500	Closing Purchase.	(21,213)	(21,213)	0	0	0/0	50
ESH5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/23/2015.	2,104.2500	Closing Purchase.	(84,850)	(84,850)	0	0	0/0	50
ESH5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	2,007.7500	02/23/2015.	2,104.0000	Closing Purchase.	(72,188)	(72,188)	0	0	0/0	50
ESH5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/15/2015.	1,999.5000	02/23/2015.	2,104.5000	Closing Purchase.	(5,250)	(5,250)	0	0	0/0	50
ESH5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/25/2015.	2,111.7500	Closing Purchase.	(18,470)	(18,470)	0	0	0/0	50
ESH5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	02/27/2015.	2,109.0000	Closing Purchase.	(89,600)	(89,600)	0	0	0/0	50
ESH5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/15/2015.	1,999.5000	03/03/2015.	2,103.0000	Closing Purchase.	(5,175)	(5,175)	0	0	0/0	50
ESH5	111	5,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	03/13/2015.	2,064.0000	Closing Purchase.	(247,530)	(247,530)	0	0	0/0	50
ESH5	18	900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,046.5000	03/13/2015.	2,064.0000	Closing Purchase.	(15,750)	(15,750)	0	0	0/0	50
ESH5	18	900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/15/2014.	1,995.5000	03/13/2015.	2,064.0000	Closing Purchase.	(61,650)	(61,650)	0	0	0/0	50
ESH5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	1,987.2500	03/13/2015.	2,064.0000	Closing Purchase.	(76,750)	(76,750)	0	0	0/0	50
ESH5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/05/2015.	2,026.2500	03/13/2015.	2,064.0000	Closing Purchase.	(11,325)	(11,325)	0	0	0/0	50
ESH5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	2,014.2500	03/13/2015.	2,064.0000	Closing Purchase.	(37,313)	(37,313)	0	0	0/0	50
ESH5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	2,010.5000	03/13/2015.	2,064.0000	Closing Purchase.	(40,125)	(40,125)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/16/2015.	1,993.2500	03/13/2015.	2,064.0000	Closing Purchase.	(35,375)	(35,375)	0	0	0/0	50
ESH5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/29/2015.	1,986.0000	03/13/2015.	2,064.0000	Closing Purchase.	(19,500)	(19,500)	0	0	0/0	50
ESH5	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/02/2015.	1,983.2500	03/13/2015.	2,064.0000	Closing Purchase.	(28,263)	(28,263)	0	0	0/0	50
ESH5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	03/09/2015.	2,074.7500	03/13/2015.	2,064.0000	Closing Purchase.	5,375	5,375	0	0	0/0	50
ESH5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	03/10/2015.	2,057.7500	03/13/2015.	2,064.0000	Closing Purchase.	(1,563)	(1,563)	0	0	0/0	50
ESH5	101	5,050	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	03/13/2015.	2,064.0000	Closing Purchase.	(225,230)	(225,230)	0	0	0/0	50
ESH5	35	1,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,048.0000	03/13/2015.	2,064.0000	Closing Purchase.	(28,000)	(28,000)	0	0	0/0	50
ESH5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/12/2014.	2,008.5000	03/13/2015.	2,064.0000	Closing Purchase.	(13,875)	(13,875)	0	0	0/0	50
ESH5	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/15/2014.	1,992.5000	03/13/2015.	2,064.0000	Closing Purchase.	(178,750)	(178,750)	0	0	0/0	50
ESH5	28	1,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	1,990.2500	03/13/2015.	2,064.0000	Closing Purchase.	(103,250)	(103,250)	0	0	0/0	50
ESH5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/17/2014.	1,978.7500	03/13/2015.	2,064.0000	Closing Purchase.	(63,938)	(63,938)	0	0	0/0	50
ESH5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/02/2015.	2,047.0000	03/13/2015.	2,064.0000	Closing Purchase.	(12,750)	(12,750)	0	0	0/0	50
ESH5	45	2,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	2,006.2500	03/13/2015.	2,064.0000	Closing Purchase.	(129,938)	(129,938)	0	0	0/0	50
ESH5	55	2,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	2,011.2500	03/13/2015.	2,064.0000	Closing Purchase.	(145,063)	(145,063)	0	0	0/0	50
ESH5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/15/2015.	2,000.7500	03/13/2015.	2,064.0000	Closing Purchase.	(63,250)	(63,250)	0	0	0/0	50
ESH5	40	2,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/16/2015.	1,998.7500	03/13/2015.	2,064.0000	Closing Purchase.	(130,500)	(130,500)	0	0	0/0	50
ESH5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/29/2015.	1,984.0000	03/13/2015.	2,064.0000	Closing Purchase.	(40,000)	(40,000)	0	0	0/0	50
ESH5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/05/2015.	2,023.2500	03/13/2015.	2,064.0000	Closing Purchase.	(50,938)	(50,938)	0	0	0/0	50
ESH5	35	1,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/02/2015.	1,992.2500	03/13/2015.	2,064.0000	Closing Purchase.	(125,563)	(125,563)	0	0	0/0	50
ESH5	214	10,700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	03/13/2015.	2,064.0000	Closing Purchase.	(477,220)	(477,220)	0	0	0/0	50
ESH5	51	2,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,019.4000	03/13/2015.	2,064.0000	Closing Purchase.	(113,730)	(113,730)	0	0	0/0	50
ESH5	120	6,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/11/2014.	2,047.0000	03/13/2015.	2,064.0000	Closing Purchase.	(102,000)	(102,000)	0	0	0/0	50
ESH5	150	7,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/15/2014.	1,997.0000	03/13/2015.	2,064.0000	Closing Purchase.	(502,500)	(502,500)	0	0	0/0	50
ESH5	110	5,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/16/2014.	1,991.7500	03/13/2015.	2,064.0000	Closing Purchase.	(397,375)	(397,375)	0	0	0/0	50
ESH5	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	12/17/2014.	1,978.7500	03/13/2015.	2,064.0000	Closing Purchase.	(213,125)	(213,125)	0	0	0/0	50
ESH5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/02/2015.	2,046.7500	03/13/2015.	2,064.0000	Closing Purchase.	(21,563)	(21,563)	0	0	0/0	50
ESH5	70	3,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/05/2015.	2,023.7500	03/13/2015.	2,064.0000	Closing Purchase.	(140,875)	(140,875)	0	0	0/0	50
ESH5	150	7,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	2,012.7500	03/13/2015.	2,064.0000	Closing Purchase.	(384,375)	(384,375)	0	0	0/0	50
ESH5	130	6,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	2,013.7500	03/13/2015.	2,064.0000	Closing Purchase.	(326,625)	(326,625)	0	0	0/0	50
ESH5	70	3,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/15/2015.	2,001.7500	03/13/2015.	2,064.0000	Closing Purchase.	(217,875)	(217,875)	0	0	0/0	50
ESH5	100	5,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/16/2015.	1,990.7500	03/13/2015.	2,064.0000	Closing Purchase.	(366,250)	(366,250)	0	0	0/0	50
ESH5	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/29/2015.	1,988.2500	03/13/2015.	2,064.0000	Closing Purchase.	(189,375)	(189,375)	0	0	0/0	50
ESH5	100	5,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/02/2015.	1,986.0000	03/13/2015.	2,064.0000	Closing Purchase.	(390,000)	(390,000)	0	0	0/0	50
ESH5	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	03/09/2015.	2,075.5000	03/13/2015.	2,064.0000	Closing Purchase.	17,250	17,250	0	0	0/0	50
ESH5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	03/10/2015.	2,058.0000	03/13/2015.	2,064.0000	Closing Purchase.	(6,000)	(6,000)	0	0	0/0	50
ESH5	32	1,600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/06/2015.	2,007.7500	03/13/2015.	2,064.0000	Closing Purchase.	(90,000)	(90,000)	0	0	0/0	50
ESH5	160	8,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/07/2015.	2,009.5000	03/13/2015.	2,064.0000	Closing Purchase.	(436,000)	(436,000)	0	0	0/0	50
ESH5	55	2,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/15/2015.	1,998.0000	03/13/2015.	2,064.0000	Closing Purchase.	(181,500)	(181,500)	0	0	0/0	50
ESH5	100	5,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/16/2015.	1,997.7500	03/13/2015.	2,064.0000	Closing Purchase.	(331,250)	(331,250)	0	0	0/0	50
ESH5	90	4,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/29/2015.	1,989.2500	03/13/2015.	2,064.0000	Closing Purchase.	(336,375)	(336,375)	0	0	0/0	50
ESH5	100	5,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/02/2015.	1,993.2500	03/13/2015.	2,064.0000	Closing Purchase.	(353,750)	(353,750)	0	0	0/0	50
ESH5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/25/2015.	2,110.5000	03/13/2015.	2,064.0000	Closing Purchase.	23,250	23,250	0	0	0/0	50
ESH5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/26/2015.	2,111.5000	03/13/2015.	2,064.0000	Closing Purchase.	35,625	35,625	0	0	0/0	50
ESH5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	03/02/2015.	2,110.2500	03/13/2015.	2,064.0000	Closing Purchase.	34,688	34,688	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	03/10/2015.	2,059.0000	03/13/2015.	2,064.0000	Closing Purchase.	(2,500)	(2,500)	0	0	0/0	50
ESH5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/16/2015.	1,995.2500	03/13/2015.	2,059.2400	Closing Purchase.	(3,199)	(3,199)	0	0	0/0	50
ESH5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/16/2015.	1,995.2500	03/13/2015.	2,064.0000	Closing Purchase.	(13,750)	(13,750)	0	0	0/0	50
ESH5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	01/29/2015.	1,990.2500	03/13/2015.	2,064.0000	Closing Purchase.	(18,438)	(18,438)	0	0	0/0	50
ESH5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/02/2015.	1,992.2500	03/13/2015.	2,064.0000	Closing Purchase.	(17,938)	(17,938)	0	0	0/0	50
ESH5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/25/2015.	2,111.0000	03/13/2015.	2,064.0000	Closing Purchase.	2,350	2,350	0	0	0/0	50
ESH5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	02/26/2015.	2,111.5000	03/13/2015.	2,064.0000	Closing Purchase.	2,375	2,375	0	0	0/0	50
ESH5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/31/2015.	CME	03/10/2015.	2,060.2400	03/13/2015.	2,064.0000	Closing Purchase.	(188)	(188)	0	0	0/0	50
ESM5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	2,038.5000	03/17/2015.	2,060.5000	Closing Purchase.	(1,100)	(1,100)	0	0	0/0	50
ESM5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	2,035.2500	03/19/2015.	2,082.0000	Closing Purchase.	(46,750)	(46,750)	0	0	0/0	50
ESM5	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	2,036.7500	03/19/2015.	2,083.2500	Closing Purchase.	(116,250)	(116,250)	0	0	0/0	50
ESM5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	2,056.4500	03/23/2015.	2,103.2500	Closing Purchase.	(23,400)	(23,400)	0	0	0/0	50
ESM5	75	3,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	2,036.7500	03/23/2015.	2,103.7500	Closing Purchase.	(251,250)	(251,250)	0	0	0/0	50
ESM5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	2,039.5000	04/09/2015.	2,071.2500	Closing Purchase.	(23,813)	(23,813)	0	0	0/0	50
ESM5	35	1,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	2,036.7500	04/10/2015.	2,091.5000	Closing Purchase.	(95,813)	(95,813)	0	0	0/0	50
ESM5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	2,039.5000	04/10/2015.	2,092.0000	Closing Purchase.	(39,375)	(39,375)	0	0	0/0	50
ESM5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	2,038.5000	04/10/2015.	2,091.7500	Closing Purchase.	(2,663)	(2,663)	0	0	0/0	50
ESM5	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	2,056.4500	04/13/2015.	2,097.7500	Closing Purchase.	(14,455)	(14,455)	0	0	0/0	50
ESM5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	2,036.7500	04/13/2015.	2,097.7500	Closing Purchase.	(61,000)	(61,000)	0	0	0/0	50
ESM5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	2,056.4500	04/13/2015.	2,097.7500	Closing Purchase.	(30,975)	(30,975)	0	0	0/0	50
ESM5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	2,039.5000	04/13/2015.	2,098.7500	Closing Purchase.	(44,438)	(44,438)	0	0	0/0	50
ESM5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	2,056.4500	04/16/2015.	2,098.2500	Closing Purchase.	(16,720)	(16,720)	0	0	0/0	50
ESM5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	2,038.0000	04/16/2015.	2,097.7500	Closing Purchase.	(29,875)	(29,875)	0	0	0/0	50
ESM5	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	2,056.4500	04/16/2015.	2,098.2500	Closing Purchase.	(104,500)	(104,500)	0	0	0/0	50
ESM5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	2,038.5000	04/16/2015.	2,098.2500	Closing Purchase.	(2,988)	(2,988)	0	0	0/0	50
ESM5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	2,038.5000	04/23/2015.	2,099.2500	Closing Purchase.	(3,038)	(3,038)	0	0	0/0	50
ESM5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	2,038.0000	04/24/2015.	2,110.2500	Closing Purchase.	(36,125)	(36,125)	0	0	0/0	50
ESM5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	2,056.4500	04/27/2015.	2,114.5000	Closing Purchase.	(11,610)	(11,610)	0	0	0/0	50
ESM5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	2,056.4500	04/27/2015.	2,112.7500	Closing Purchase.	(70,375)	(70,375)	0	0	0/0	50
ESM5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	2,039.5000	04/29/2015.	2,099.5000	Closing Purchase.	(45,000)	(45,000)	0	0	0/0	50
ESM5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	2,038.0000	05/11/2015.	2,107.5000	Closing Purchase.	(17,375)	(17,375)	0	0	0/0	50
ESM5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/12/2015.	2,050.0000	05/11/2015.	2,107.5000	Closing Purchase.	(28,750)	(28,750)	0	0	0/0	50
ESM5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	2,056.5000	05/12/2015.	2,093.5000	Closing Purchase.	(18,500)	(18,500)	0	0	0/0	50
ESM5	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	2,056.4500	05/19/2015.	2,125.2500	Closing Purchase.	(103,200)	(103,200)	0	0	0/0	50
ESM5	211	10,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	2,056.4500	06/12/2015.	2,109.2000	Closing Purchase.	(556,513)	(556,513)	0	0	0/0	50
ESM5	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/26/2015.	2,044.7500	06/12/2015.	2,109.2000	Closing Purchase.	(29,002)	(29,002)	0	0	0/0	50
ESM5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/27/2015.	2,051.5000	06/12/2015.	2,109.2000	Closing Purchase.	(23,080)	(23,080)	0	0	0/0	50
ESM5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/01/2015.	2,089.7500	06/12/2015.	2,109.2000	Closing Purchase.	(14,587)	(14,587)	0	0	0/0	50
ESM5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/06/2015.	2,082.2500	06/12/2015.	2,109.2000	Closing Purchase.	(13,475)	(13,475)	0	0	0/0	50
ESM5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/27/2015.	2,111.5000	06/12/2015.	2,109.2000	Closing Purchase.	920	920	0	0	0/0	50
ESM5	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	06/05/2015.	2,096.7500	06/12/2015.	2,109.2000	Closing Purchase.	(4,357)	(4,357)	0	0	0/0	50
ESM5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	06/09/2015.	2,079.0000	06/12/2015.	2,109.2000	Closing Purchase.	(15,100)	(15,100)	0	0	0/0	50
ESM5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	06/10/2015.	2,106.7500	06/12/2015.	2,109.2000	Closing Purchase.	(122)	(122)	0	0	0/0	50
ESM5	469	23,450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	2,056.5000	06/12/2015.	2,109.2000	Closing Purchase.	(1,235,815)	(1,235,815)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESM5	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/26/2015.	2,044.0000	06/12/2015.	2,109.2000	Closing Purchase.	(97,800)	(97,800)	0	0	0/0	50
ESM5	214	10,700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	2,056.5000	06/12/2015.	2,109.2000	Closing Purchase.	(563,890)	(563,890)	0	0	0/0	50
ESM5	1,106	55,300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	2,056.4500	06/12/2015.	2,109.2000	Closing Purchase.	(2,917,075)	(2,917,075)	0	0	0/0	50
ESM5	80	4,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/26/2015.	2,046.0000	06/12/2015.	2,109.2000	Closing Purchase.	(252,800)	(252,800)	0	0	0/0	50
ESM5	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/27/2015.	2,053.0000	06/12/2015.	2,109.2000	Closing Purchase.	(84,300)	(84,300)	0	0	0/0	50
ESM5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/01/2015.	2,091.5000	06/12/2015.	2,109.2000	Closing Purchase.	(13,275)	(13,275)	0	0	0/0	50
ESM5	60	3,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/01/2015.	2,091.2500	06/12/2015.	2,109.2000	Closing Purchase.	(53,850)	(53,850)	0	0	0/0	50
ESM5	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/27/2015.	2,113.7500	06/12/2015.	2,109.2000	Closing Purchase.	11,375	11,375	0	0	0/0	50
ESM5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	06/09/2015.	2,078.5000	06/12/2015.	2,109.2000	Closing Purchase.	(30,700)	(30,700)	0	0	0/0	50
ESM5	45	2,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/11/2015.	2,039.5000	06/12/2015.	2,109.2000	Closing Purchase.	(156,825)	(156,825)	0	0	0/0	50
ESM5	26	1,300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/12/2015.	2,049.5000	06/12/2015.	2,109.2000	Closing Purchase.	(77,610)	(77,610)	0	0	0/0	50
ESM5	19	950	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/12/2015.	2,049.2500	06/12/2015.	2,109.2000	Closing Purchase.	(56,952)	(56,952)	0	0	0/0	50
ESM5	587	29,350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	2,056.4500	06/12/2015.	2,109.2000	Closing Purchase.	(1,548,213)	(1,548,213)	0	0	0/0	50
ESM5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/20/2015.	2,099.0000	06/12/2015.	2,109.2000	Closing Purchase.	(12,750)	(12,750)	0	0	0/0	50
ESM5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/25/2015.	2,079.5000	06/12/2015.	2,109.2000	Closing Purchase.	(29,700)	(29,700)	0	0	0/0	50
ESM5	55	2,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/26/2015.	2,042.2500	06/12/2015.	2,109.2000	Closing Purchase.	(184,113)	(184,113)	0	0	0/0	50
ESM5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/06/2015.	2,081.5000	06/12/2015.	2,109.2000	Closing Purchase.	(27,700)	(27,700)	0	0	0/0	50
ESM5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/27/2015.	2,114.0000	06/12/2015.	2,109.2000	Closing Purchase.	3,600	3,600	0	0	0/0	50
ESM5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	06/09/2015.	2,079.7500	06/12/2015.	2,109.2000	Closing Purchase.	(14,725)	(14,725)	0	0	0/0	50
ESM5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/12/2015.	2,052.2500	06/12/2015.	2,109.2000	Closing Purchase.	(8,542)	(8,542)	0	0	0/0	50
ESM5	17	850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/13/2015.	2,056.4500	06/12/2015.	2,109.2000	Closing Purchase.	(44,838)	(44,838)	0	0	0/0	50
ESM5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/26/2015.	2,046.0000	06/12/2015.	2,109.2000	Closing Purchase.	(6,320)	(6,320)	0	0	0/0	50
ESM5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/19/2015.	2,084.7500	06/12/2015.	2,109.2000	Closing Purchase.	(1,222)	(1,222)	0	0	0/0	50
ESM5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/25/2015.	2,069.2500	06/12/2015.	2,109.2000	Closing Purchase.	(1,997)	(1,997)	0	0	0/0	50
ESM5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	03/30/2015.	2,072.7500	06/12/2015.	2,109.2000	Closing Purchase.	(1,822)	(1,822)	0	0	0/0	50
ESM5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	04/20/2015.	2,097.0000	06/12/2015.	2,109.2000	Closing Purchase.	(610)	(610)	0	0	0/0	50
ESM5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/01/2015.	2,092.0000	06/12/2015.	2,109.2000	Closing Purchase.	(1,720)	(1,720)	0	0	0/0	50
ESM5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/06/2015.	2,081.5000	06/12/2015.	2,109.2000	Closing Purchase.	(1,385)	(1,385)	0	0	0/0	50
ESM5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	05/27/2015.	2,114.5000	06/12/2015.	2,109.2000	Closing Purchase.	265	265	0	0	0/0	50
ESM5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	06/19/2015.	CME	06/09/2015.	2,081.5000	06/12/2015.	2,109.2000	Closing Purchase.	(2,770)	(2,770)	0	0	0/0	50
ESU5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	06/23/2015.	2,114.0000	Closing Purchase.	(645)	(645)	0	0	0/0	50
ESU5	18	900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	07/01/2015.	2,071.7500	Closing Purchase.	26,415	26,415	0	0	0/0	50
ESU5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	07/01/2015.	2,071.5000	Closing Purchase.	2,960	2,960	0	0	0/0	50
ESU5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	07/01/2015.	2,071.5000	Closing Purchase.	1,480	1,480	0	0	0/0	50
ESU5	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	07/01/2015.	2,072.0000	Closing Purchase.	10,185	10,185	0	0	0/0	50
ESU5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	07/02/2015.	2,069.0000	Closing Purchase.	9,630	9,630	0	0	0/0	50
ESU5	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	07/02/2015.	2,069.2500	Closing Purchase.	14,333	14,333	0	0	0/0	50
ESU5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	07/13/2015.	2,088.5000	Closing Purchase.	3,163	3,163	0	0	0/0	50
ESU5	11	550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	07/13/2015.	2,089.2500	Closing Purchase.	6,517	6,517	0	0	0/0	50
ESU5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	07/13/2015.	2,089.0000	Closing Purchase.	2,420	2,420	0	0	0/0	50
ESU5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	07/13/2015.	2,088.7500	Closing Purchase.	9,300	9,300	0	0	0/0	50
ESU5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	07/13/2015.	2,089.0000	Closing Purchase.	9,113	9,113	0	0	0/0	50
ESU5	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	07/14/2015.	2,100.0000	Closing Purchase.	495	495	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU5	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	07/14/2015.	2,100.2500	Closing Purchase.	382	382	0	0	0/0	50
ESU5	17	850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	07/14/2015.	2,100.5000	Closing Purchase.	510	510	0	0	0/0	50
ESU5	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	07/15/2015.	2,104.0000	Closing Purchase.	(997)	(997)	0	0	0/0	50
ESU5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	07/15/2015.	2,104.2500	Closing Purchase.	(155)	(155)	0	0	0/0	50
ESU5	12	600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	07/15/2015.	2,103.2500	Closing Purchase.	(1,260)	(1,260)	0	0	0/0	50
ESU5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	07/15/2015.	2,103.5000	Closing Purchase.	(235)	(235)	0	0	0/0	50
ESU5	37	1,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	07/15/2015.	2,103.7500	Closing Purchase.	(4,810)	(4,810)	0	0	0/0	50
ESU5	18	900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	07/15/2015.	2,104.0000	Closing Purchase.	(2,565)	(2,565)	0	0	0/0	50
ESU5	21	1,050	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	07/15/2015.	2,104.2500	Closing Purchase.	(3,255)	(3,255)	0	0	0/0	50
ESU5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	07/17/2015.	2,114.5000	Closing Purchase.	(2,670)	(2,670)	0	0	0/0	50
ESU5	11	550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	07/17/2015.	2,114.2500	Closing Purchase.	(7,205)	(7,205)	0	0	0/0	50
ESU5	18	900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	07/17/2015.	2,115.2500	Closing Purchase.	(12,690)	(12,690)	0	0	0/0	50
ESU5	12	600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	07/17/2015.	2,115.5000	Closing Purchase.	(8,610)	(8,610)	0	0	0/0	50
ESU5	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	08/06/2015.	2,084.5000	Closing Purchase.	7,493	7,493	0	0	0/0	50
ESU5	35	1,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	08/28/2015.	1,980.7500	Closing Purchase.	210,700	210,700	0	0	0/0	50
ESU5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	08/28/2015.	1,984.0000	Closing Purchase.	117,100	117,100	0	0	0/0	50
ESU5	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	08/28/2015.	1,981.0000	Closing Purchase.	300,375	300,375	0	0	0/0	50
ESU5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	08/28/2015.	1,985.0000	Closing Purchase.	58,050	58,050	0	0	0/0	50
ESU5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	09/01/2015.	1,932.0000	Closing Purchase.	42,288	42,288	0	0	0/0	50
ESU5	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	09/01/2015.	1,929.5000	Closing Purchase.	60,078	60,078	0	0	0/0	50
ESU5	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	09/01/2015.	1,929.7500	Closing Purchase.	59,990	59,990	0	0	0/0	50
ESU5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	09/01/2015.	1,930.0000	Closing Purchase.	51,345	51,345	0	0	0/0	50
ESU5	66	3,300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/01/2015.	1,932.0000	Closing Purchase.	558,030	558,030	0	0	0/0	50
ESU5	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/01/2015.	1,932.2500	Closing Purchase.	422,125	422,125	0	0	0/0	50
ESU5	32	1,600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/01/2015.	1,932.5000	Closing Purchase.	269,760	269,760	0	0	0/0	50
ESU5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/01/2015.	1,932.7500	Closing Purchase.	33,670	33,670	0	0	0/0	50
ESU5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/01/2015.	1,933.0000	Closing Purchase.	16,810	16,810	0	0	0/0	50
ESU5	36	1,800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/01/2015.	1,933.2500	Closing Purchase.	302,130	302,130	0	0	0/0	50
ESU5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/01/2015.	1,926.7500	Closing Purchase.	34,870	34,870	0	0	0/0	50
ESU5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/02/2015.	1,923.0000	Closing Purchase.	8,905	8,905	0	0	0/0	50
ESU5	101	5,050	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/08/2015.	1,946.7500	Closing Purchase.	779,468	779,468	0	0	0/0	50
ESU5	19	950	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/08/2015.	1,947.0000	Closing Purchase.	146,395	146,395	0	0	0/0	50
ESU5	13	650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/08/2015.	1,948.7500	Closing Purchase.	99,027	99,027	0	0	0/0	50
ESU5	13	650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	09/09/2015.	1,971.0000	Closing Purchase.	84,598	84,598	0	0	0/0	50
ESU5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	09/09/2015.	1,971.2500	Closing Purchase.	19,485	19,485	0	0	0/0	50
ESU5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	09/09/2015.	1,971.5000	Closing Purchase.	38,895	38,895	0	0	0/0	50
ESU5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	09/09/2015.	1,971.7500	Closing Purchase.	51,760	51,760	0	0	0/0	50
ESU5	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	09/09/2015.	1,969.5000	Closing Purchase.	59,243	59,243	0	0	0/0	50
ESU5	18	900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	09/09/2015.	1,969.7500	Closing Purchase.	118,260	118,260	0	0	0/0	50
ESU5	29	1,450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	09/09/2015.	1,970.0000	Closing Purchase.	190,168	190,168	0	0	0/0	50
ESU5	14	700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	09/09/2015.	1,970.2500	Closing Purchase.	91,630	91,630	0	0	0/0	50
ESU5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/10/2015.	1,947.5000	Closing Purchase.	23,040	23,040	0	0	0/0	50
ESU5	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/10/2015.	1,947.7500	Closing Purchase.	53,673	53,673	0	0	0/0	50
ESU5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/10/2015.	1,948.0000	Closing Purchase.	114,825	114,825	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/10/2015.	1,948.0000	Closing Purchase.	7,655	7,655	0	0	0/0	50
ESU5	172	8,600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	09/11/2015.	1,949.6000	Closing Purchase.	1,303,330	1,303,330	0	0	0/0	50
ESU5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,054.7500	09/11/2015.	1,949.6000	Closing Purchase.	15,773	15,773	0	0	0/0	50
ESU5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,055.0000	09/11/2015.	1,949.6000	Closing Purchase.	10,540	10,540	0	0	0/0	50
ESU5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,055.2500	09/11/2015.	1,949.6000	Closing Purchase.	15,848	15,848	0	0	0/0	50
ESU5	22	1,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,055.5000	09/11/2015.	1,949.6000	Closing Purchase.	116,490	116,490	0	0	0/0	50
ESU5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/09/2015.	2,057.7500	09/11/2015.	1,949.6000	Closing Purchase.	16,223	16,223	0	0	0/0	50
ESU5	12	600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/09/2015.	2,057.5000	09/11/2015.	1,949.6000	Closing Purchase.	64,740	64,740	0	0	0/0	50
ESU5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	2,066.5000	09/11/2015.	1,949.6000	Closing Purchase.	46,760	46,760	0	0	0/0	50
ESU5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	2,066.7500	09/11/2015.	1,949.6000	Closing Purchase.	29,288	29,288	0	0	0/0	50
ESU5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	2,067.0000	09/11/2015.	1,949.6000	Closing Purchase.	11,740	11,740	0	0	0/0	50
ESU5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/28/2015.	2,063.0000	09/11/2015.	1,949.6000	Closing Purchase.	85,050	85,050	0	0	0/0	50
ESU5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/20/2015.	2,055.2500	09/11/2015.	1,949.6000	Closing Purchase.	79,238	79,238	0	0	0/0	50
ESU5	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/21/2015.	2,006.5000	09/11/2015.	1,949.6000	Closing Purchase.	85,350	85,350	0	0	0/0	50
ESU5	18	900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,888.7500	09/11/2015.	1,949.6000	Closing Purchase.	(54,765)	(54,765)	0	0	0/0	50
ESU5	22	1,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,889.0000	09/11/2015.	1,949.6000	Closing Purchase.	(66,660)	(66,660)	0	0	0/0	50
ESU5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,889.2500	09/11/2015.	1,949.6000	Closing Purchase.	(45,262)	(45,262)	0	0	0/0	50
ESU5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	1,928.0000	09/11/2015.	1,949.6000	Closing Purchase.	(21,600)	(21,600)	0	0	0/0	50
ESU5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	1,928.2500	09/11/2015.	1,949.6000	Closing Purchase.	(10,675)	(10,675)	0	0	0/0	50
ESU5	16	800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	1,928.7500	09/11/2015.	1,949.6000	Closing Purchase.	(16,680)	(16,680)	0	0	0/0	50
ESU5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/26/2015.	1,899.7500	09/11/2015.	1,949.6000	Closing Purchase.	(19,940)	(19,940)	0	0	0/0	50
ESU5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/26/2015.	1,900.0000	09/11/2015.	1,949.6000	Closing Purchase.	(4,960)	(4,960)	0	0	0/0	50
ESU5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,058.2500	09/11/2015.	1,949.6000	Closing Purchase.	16,298	16,298	0	0	0/0	50
ESU5	12	600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,058.5000	09/11/2015.	1,949.6000	Closing Purchase.	65,340	65,340	0	0	0/0	50
ESU5	454	22,700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/11/2015.	1,949.6000	Closing Purchase.	3,439,050	3,439,050	0	0	0/0	50
ESU5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/09/2015.	2,061.5000	09/11/2015.	1,949.6000	Closing Purchase.	22,380	22,380	0	0	0/0	50
ESU5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/09/2015.	2,061.7500	09/11/2015.	1,949.6000	Closing Purchase.	33,645	33,645	0	0	0/0	50
ESU5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	2,067.7500	09/11/2015.	1,949.6000	Closing Purchase.	23,630	23,630	0	0	0/0	50
ESU5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	2,068.0000	09/11/2015.	1,949.6000	Closing Purchase.	5,920	5,920	0	0	0/0	50
ESU5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/28/2015.	2,068.5000	09/11/2015.	1,949.6000	Closing Purchase.	118,900	118,900	0	0	0/0	50
ESU5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/12/2015.	2,053.5000	09/11/2015.	1,949.6000	Closing Purchase.	51,950	51,950	0	0	0/0	50
ESU5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/20/2015.	2,053.7500	09/11/2015.	1,949.6000	Closing Purchase.	78,113	78,113	0	0	0/0	50
ESU5	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/21/2015.	2,000.2500	09/11/2015.	1,949.6000	Closing Purchase.	75,975	75,975	0	0	0/0	50
ESU5	35	1,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,907.2500	09/11/2015.	1,949.6000	Closing Purchase.	(74,112)	(74,112)	0	0	0/0	50
ESU5	16	800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,907.5000	09/11/2015.	1,949.6000	Closing Purchase.	(33,680)	(33,680)	0	0	0/0	50
ESU5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,907.7500	09/11/2015.	1,949.6000	Closing Purchase.	(8,370)	(8,370)	0	0	0/0	50
ESU5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	1,940.7500	09/11/2015.	1,949.6000	Closing Purchase.	(11,062)	(11,062)	0	0	0/0	50
ESU5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	1,923.5000	09/11/2015.	1,949.6000	Closing Purchase.	(6,525)	(6,525)	0	0	0/0	50
ESU5	1,285	64,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1500	09/11/2015.	1,949.6000	Closing Purchase.	9,737,088	9,737,088	0	0	0/0	50
ESU5	17	850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,057.2500	09/11/2015.	1,949.6000	Closing Purchase.	91,503	91,503	0	0	0/0	50
ESU5	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,057.0000	09/11/2015.	1,949.6000	Closing Purchase.	37,590	37,590	0	0	0/0	50
ESU5	11	550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,056.7500	09/11/2015.	1,949.6000	Closing Purchase.	58,933	58,933	0	0	0/0	50
ESU5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,056.5000	09/11/2015.	1,949.6000	Closing Purchase.	16,035	16,035	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,056.2500	09/11/2015.	1,949.6000	Closing Purchase.	42,660	42,660	0	0	0/0	50
ESU5	49	2,450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,056.0000	09/11/2015.	1,949.6000	Closing Purchase.	260,680	260,680	0	0	0/0	50
ESU5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,055.5000	09/11/2015.	1,949.6000	Closing Purchase.	15,885	15,885	0	0	0/0	50
ESU5	22	1,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,055.7500	09/11/2015.	1,949.6000	Closing Purchase.	116,765	116,765	0	0	0/0	50
ESU5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	2,065.5000	09/11/2015.	1,949.6000	Closing Purchase.	23,180	23,180	0	0	0/0	50
ESU5	22	1,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	2,065.7500	09/11/2015.	1,949.6000	Closing Purchase.	127,765	127,765	0	0	0/0	50
ESU5	14	700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	2,066.0000	09/11/2015.	1,949.6000	Closing Purchase.	81,480	81,480	0	0	0/0	50
ESU5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	2,066.2500	09/11/2015.	1,949.6000	Closing Purchase.	116,650	116,650	0	0	0/0	50
ESU5	70	3,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/28/2015.	2,066.7500	09/11/2015.	1,949.6000	Closing Purchase.	410,025	410,025	0	0	0/0	50
ESU5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/13/2015.	2,079.0000	09/11/2015.	1,949.6000	Closing Purchase.	161,750	161,750	0	0	0/0	50
ESU5	70	3,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/20/2015.	2,055.0000	09/11/2015.	1,949.6000	Closing Purchase.	368,900	368,900	0	0	0/0	50
ESU5	100	5,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/21/2015.	2,005.7500	09/11/2015.	1,949.6000	Closing Purchase.	280,750	280,750	0	0	0/0	50
ESU5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,904.2500	09/11/2015.	1,949.6000	Closing Purchase.	(34,012)	(34,012)	0	0	0/0	50
ESU5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,904.5000	09/11/2015.	1,949.6000	Closing Purchase.	(45,100)	(45,100)	0	0	0/0	50
ESU5	18	900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,904.7500	09/11/2015.	1,949.6000	Closing Purchase.	(40,365)	(40,365)	0	0	0/0	50
ESU5	14	700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,905.0000	09/11/2015.	1,949.6000	Closing Purchase.	(31,220)	(31,220)	0	0	0/0	50
ESU5	21	1,050	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,905.2500	09/11/2015.	1,949.6000	Closing Purchase.	(46,567)	(46,567)	0	0	0/0	50
ESU5	36	1,800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,905.5000	09/11/2015.	1,949.6000	Closing Purchase.	(79,380)	(79,380)	0	0	0/0	50
ESU5	18	900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,905.7500	09/11/2015.	1,949.6000	Closing Purchase.	(39,465)	(39,465)	0	0	0/0	50
ESU5	46	2,300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,906.0000	09/11/2015.	1,949.6000	Closing Purchase.	(100,280)	(100,280)	0	0	0/0	50
ESU5	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,906.2500	09/11/2015.	1,949.6000	Closing Purchase.	(108,375)	(108,375)	0	0	0/0	50
ESU5	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	1,931.7500	09/11/2015.	1,949.6000	Closing Purchase.	(26,775)	(26,775)	0	0	0/0	50
ESU5	17	850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	1,932.0000	09/11/2015.	1,949.6000	Closing Purchase.	(14,960)	(14,960)	0	0	0/0	50
ESU5	64	3,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	1,932.2500	09/11/2015.	1,949.6000	Closing Purchase.	(55,520)	(55,520)	0	0	0/0	50
ESU5	14	700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/25/2015.	1,932.5000	09/11/2015.	1,949.6000	Closing Purchase.	(11,970)	(11,970)	0	0	0/0	50
ESU5	407	20,350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/11/2015.	1,949.6000	Closing Purchase.	3,083,025	3,083,025	0	0	0/0	50
ESU5	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,058.5000	09/11/2015.	1,949.6000	Closing Purchase.	163,350	163,350	0	0	0/0	50
ESU5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,058.7500	09/11/2015.	1,949.6000	Closing Purchase.	16,373	16,373	0	0	0/0	50
ESU5	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,058.2500	09/11/2015.	1,949.6000	Closing Purchase.	38,028	38,028	0	0	0/0	50
ESU5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	2,064.2500	09/11/2015.	1,949.6000	Closing Purchase.	114,650	114,650	0	0	0/0	50
ESU5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	2,064.5000	09/11/2015.	1,949.6000	Closing Purchase.	57,450	57,450	0	0	0/0	50
ESU5	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/28/2015.	2,071.2500	09/11/2015.	1,949.6000	Closing Purchase.	182,475	182,475	0	0	0/0	50
ESU5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/20/2015.	2,051.0000	09/11/2015.	1,949.6000	Closing Purchase.	126,750	126,750	0	0	0/0	50
ESU5	18	900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/21/2015.	1,996.7500	09/11/2015.	1,949.6000	Closing Purchase.	42,435	42,435	0	0	0/0	50
ESU5	22	1,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/21/2015.	1,996.5000	09/11/2015.	1,949.6000	Closing Purchase.	51,590	51,590	0	0	0/0	50
ESU5	24	1,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,922.7500	09/11/2015.	1,949.6000	Closing Purchase.	(32,220)	(32,220)	0	0	0/0	50
ESU5	31	1,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,923.0000	09/11/2015.	1,949.6000	Closing Purchase.	(41,230)	(41,230)	0	0	0/0	50
ESU5	23	1,150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,923.2500	09/11/2015.	1,949.6000	Closing Purchase.	(30,302)	(30,302)	0	0	0/0	50
ESU5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/24/2015.	1,923.5000	09/11/2015.	1,949.6000	Closing Purchase.	(6,525)	(6,525)	0	0	0/0	50
ESU5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/12/2015.	2,101.1000	09/11/2015.	1,949.6000	Closing Purchase.	30,300	30,300	0	0	0/0	50
ESU5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/30/2015.	2,052.5000	09/11/2015.	1,949.6000	Closing Purchase.	15,435	15,435	0	0	0/0	50
ESU5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	06/16/2015.	2,079.2500	09/11/2015.	1,949.6000	Closing Purchase.	6,483	6,483	0	0	0/0	50
ESU5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/23/2015.	2,092.5000	09/11/2015.	1,949.6000	Closing Purchase.	7,145	7,145	0	0	0/0	50
ESU5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/27/2015.	2,062.7500	09/11/2015.	1,949.6000	Closing Purchase.	5,658	5,658	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	07/28/2015.	2,071.7500	09/11/2015.	1,949.6000	Closing Purchase.	6,108	6,108	0	0	0/0	50
ESU5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/04/2015.	2,088.0000	09/11/2015.	1,949.6000	Closing Purchase.	6,920	6,920	0	0	0/0	50
ESU5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/12/2015.	2,054.5000	09/11/2015.	1,949.6000	Closing Purchase.	5,245	5,245	0	0	0/0	50
ESU5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/20/2015.	2,051.5000	09/11/2015.	1,949.6000	Closing Purchase.	5,095	5,095	0	0	0/0	50
ESU5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	08/21/2015.	1,998.5000	09/11/2015.	1,949.6000	Closing Purchase.	4,890	4,890	0	0	0/0	50
ESU5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	09/09/2015.	1,971.0000	09/11/2015.	1,949.6000	Closing Purchase.	1,070	1,070	0	0	0/0	50
ESU5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	09/30/2015.	CME	09/09/2015.	1,956.5000	09/11/2015.	1,949.6000	Closing Purchase.	345	345	0	0	0/0	50
ESZ5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	09/16/2015.	1,974.0000	Closing Purchase.	(42,750)	(42,750)	0	0	0/0	50
ESZ5	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	09/17/2015.	1,985.5000	Closing Purchase.	(20,565)	(20,565)	0	0	0/0	50
ESZ5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	09/17/2015.	1,985.7500	Closing Purchase.	(13,785)	(13,785)	0	0	0/0	50
ESZ5	70	3,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	09/17/2015.	1,987.0000	Closing Purchase.	(165,200)	(165,200)	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	09/25/2015.	1,937.7500	Closing Purchase.	102	102	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/05/2015.	1,963.5000	Closing Purchase.	(2,370)	(2,370)	0	0	0/0	50
ESZ5	12	600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/05/2015.	1,963.7500	Closing Purchase.	(14,370)	(14,370)	0	0	0/0	50
ESZ5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/05/2015.	1,964.0000	Closing Purchase.	(7,260)	(7,260)	0	0	0/0	50
ESZ5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/06/2015.	1,974.7500	Closing Purchase.	(43,688)	(43,688)	0	0	0/0	50
ESZ5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/06/2015.	1,972.5000	Closing Purchase.	(24,525)	(24,525)	0	0	0/0	50
ESZ5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/06/2015.	1,970.2500	Closing Purchase.	(15,225)	(15,225)	0	0	0/0	50
ESZ5	58	2,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/06/2015.	1,970.5000	Closing Purchase.	(89,030)	(89,030)	0	0	0/0	50
ESZ5	42	2,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/06/2015.	1,970.7500	Closing Purchase.	(64,995)	(64,995)	0	0	0/0	50
ESZ5	24	1,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/06/2015.	1,971.7500	Closing Purchase.	(38,340)	(38,340)	0	0	0/0	50
ESZ5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/06/2015.	1,972.0000	Closing Purchase.	(9,660)	(9,660)	0	0	0/0	50
ESZ5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/06/2015.	1,972.2500	Closing Purchase.	(12,980)	(12,980)	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/06/2015.	1,972.5000	Closing Purchase.	(4,905)	(4,905)	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/06/2015.	1,972.7500	Closing Purchase.	(4,943)	(4,943)	0	0	0/0	50
ESZ5	11	550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/06/2015.	1,973.0000	Closing Purchase.	(18,260)	(18,260)	0	0	0/0	50
ESZ5	13	650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/06/2015.	1,973.2500	Closing Purchase.	(21,743)	(21,743)	0	0	0/0	50
ESZ5	14	700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/06/2015.	1,973.5000	Closing Purchase.	(23,590)	(23,590)	0	0	0/0	50
ESZ5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/06/2015.	1,973.7500	Closing Purchase.	(16,975)	(16,975)	0	0	0/0	50
ESZ5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/06/2015.	1,974.0000	Closing Purchase.	(13,680)	(13,680)	0	0	0/0	50
ESZ5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/08/2015.	1,983.0000	Closing Purchase.	(21,600)	(21,600)	0	0	0/0	50
ESZ5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/08/2015.	1,981.7500	Closing Purchase.	(41,950)	(41,950)	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/08/2015.	1,982.0000	Closing Purchase.	(6,330)	(6,330)	0	0	0/0	50
ESZ5	21	1,050	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/08/2015.	1,982.2500	Closing Purchase.	(44,573)	(44,573)	0	0	0/0	50
ESZ5	17	850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/08/2015.	1,982.5000	Closing Purchase.	(36,295)	(36,295)	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/08/2015.	1,982.7500	Closing Purchase.	(10,738)	(10,738)	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/08/2015.	1,983.0000	Closing Purchase.	(8,640)	(8,640)	0	0	0/0	50
ESZ5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/09/2015.	2,009.7500	Closing Purchase.	(34,975)	(34,975)	0	0	0/0	50
ESZ5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/09/2015.	2,009.0000	Closing Purchase.	(51,900)	(51,900)	0	0	0/0	50
ESZ5	47	2,350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/09/2015.	2,009.7500	Closing Purchase.	(164,383)	(164,383)	0	0	0/0	50
ESZ5	23	1,150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/09/2015.	2,010.0000	Closing Purchase.	(80,730)	(80,730)	0	0	0/0	50
ESZ5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/12/2015.	2,005.2500	Closing Purchase.	(19,635)	(19,635)	0	0	0/0	50
ESZ5	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/12/2015.	2,005.5000	Closing Purchase.	(29,565)	(29,565)	0	0	0/0	50
ESZ5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	10/26/2015.	2,064.7500	Closing Purchase.	(62,475)	(62,475)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ5	12	600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	11/04/2015.	2,094.7500	Closing Purchase.	(92,970)	(92,970)	0	0	0/0	50
ESZ5	28	1,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	11/04/2015.	2,095.0000	Closing Purchase.	(217,280)	(217,280)	0	0	0/0	50
ESZ5	31	1,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	11/04/2015.	2,095.2500	Closing Purchase.	(240,948)	(240,948)	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	11/04/2015.	2,095.5000	Closing Purchase.	(31,140)	(31,140)	0	0	0/0	50
ESZ5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	11/04/2015.	2,095.7500	Closing Purchase.	(155,950)	(155,950)	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	11/04/2015.	2,096.0000	Closing Purchase.	(39,050)	(39,050)	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	11/04/2015.	2,095.0000	Closing Purchase.	(23,280)	(23,280)	0	0	0/0	50
ESZ5	13	650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	11/04/2015.	2,095.2500	Closing Purchase.	(101,043)	(101,043)	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	11/04/2015.	2,095.5000	Closing Purchase.	(7,785)	(7,785)	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/14/2015.	1,944.5000	11/04/2015.	2,095.5000	Closing Purchase.	(7,550)	(7,550)	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/22/2015.	1,924.5000	11/04/2015.	2,095.5000	Closing Purchase.	(8,550)	(8,550)	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,877.5000	11/04/2015.	2,095.5000	Closing Purchase.	(43,600)	(43,600)	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/05/2015.	1,967.2500	11/04/2015.	2,095.5000	Closing Purchase.	(6,413)	(6,413)	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/13/2015.	2,012.0000	11/04/2015.	2,095.5000	Closing Purchase.	(4,175)	(4,175)	0	0	0/0	50
ESZ5	11	550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	11/09/2015.	2,072.7500	Closing Purchase.	(73,123)	(73,123)	0	0	0/0	50
ESZ5	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	11/09/2015.	2,073.0000	Closing Purchase.	(59,940)	(59,940)	0	0	0/0	50
ESZ5	70	3,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	11/17/2015.	2,056.7500	Closing Purchase.	(409,325)	(409,325)	0	0	0/0	50
ESZ5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	11/19/2015.	2,078.7500	Closing Purchase.	(104,213)	(104,213)	0	0	0/0	50
ESZ5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	11/23/2015.	2,092.5000	Closing Purchase.	(114,525)	(114,525)	0	0	0/0	50
ESZ5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	12/02/2015.	2,095.7500	Closing Purchase.	(155,950)	(155,950)	0	0	0/0	50
ESZ5	90	4,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	12/08/2015.	2,072.2500	Closing Purchase.	(596,025)	(596,025)	0	0	0/0	50
ESZ5	263	13,150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	12/11/2015.	2,049.3000	Closing Purchase.	(1,439,925)	(1,439,925)	0	0	0/0	50
ESZ5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	1,935.2500	12/11/2015.	2,049.3000	Closing Purchase.	(142,563)	(142,563)	0	0	0/0	50
ESZ5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,875.7500	12/11/2015.	2,049.3000	Closing Purchase.	(173,550)	(173,550)	0	0	0/0	50
ESZ5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/29/2015.	1,882.5000	12/11/2015.	2,049.3000	Closing Purchase.	(166,800)	(166,800)	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,155	7,155	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,540	9,540	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,540	9,540	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,385	2,385	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,155	7,155	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,155	7,155	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	4,770	4,770	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.7500	12/11/2015.	2,049.3000	Closing Purchase.	9,490	9,490	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.7500	12/11/2015.	2,049.3000	Closing Purchase.	9,490	9,490	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,540	9,540	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	4,770	4,770	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	4,770	4,770	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,155	7,155	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	4,795	4,795	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	9,640	9,640	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	7,230	7,230	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	7,230	7,230	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	12,050	12,050	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	7,230	7,230	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	12,050	12,050	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	12,050	12,050	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	12,050	12,050	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	9,640	9,640	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	7,230	7,230	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	7,230	7,230	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	4,795	4,795	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	4,795	4,795	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	2,410	2,410	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	2,410	2,410	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	9,640	9,640	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	12,050	12,050	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	7,230	7,230	0	0	0/0	50
ESZ5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/06/2015.	2,084.0000	12/11/2015.	2,049.3000	Closing Purchase.	10,410	10,410	0	0	0/0	50
ESZ5	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/09/2015.	2,069.0000	12/11/2015.	2,049.3000	Closing Purchase.	8,865	8,865	0	0	0/0	50
ESZ5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/09/2015.	2,068.7500	12/11/2015.	2,049.3000	Closing Purchase.	5,835	5,835	0	0	0/0	50
ESZ5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/10/2015.	2,071.0000	12/11/2015.	2,049.3000	Closing Purchase.	16,275	16,275	0	0	0/0	50
ESZ5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/12/2015.	2,048.0000	12/11/2015.	2,049.3000	Closing Purchase.	(975)	(975)	0	0	0/0	50
ESZ5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/13/2015.	2,025.7500	12/11/2015.	2,049.3000	Closing Purchase.	(9,420)	(9,420)	0	0	0/0	50
ESZ5	18	900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/13/2015.	2,026.0000	12/11/2015.	2,049.3000	Closing Purchase.	(20,970)	(20,970)	0	0	0/0	50
ESZ5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/13/2015.	2,026.2500	12/11/2015.	2,049.3000	Closing Purchase.	(9,220)	(9,220)	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/13/2015.	2,026.5000	12/11/2015.	2,049.3000	Closing Purchase.	(1,140)	(1,140)	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.7500	12/11/2015.	2,049.3000	Closing Purchase.	11,863	11,863	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,385	2,385	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.7500	12/11/2015.	2,049.3000	Closing Purchase.	11,863	11,863	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	11,988	11,988	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	11,988	11,988	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	11,988	11,988	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	11,988	11,988	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	11,988	11,988	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.7500	12/11/2015.	2,049.3000	Closing Purchase.	12,113	12,113	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/06/2015.	2,084.2500	12/11/2015.	2,049.3000	Closing Purchase.	6,990	6,990	0	0	0/0	50
ESZ5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	12/09/2015.	2,041.7500	12/11/2015.	2,049.3000	Closing Purchase.	(9,438)	(9,438)	0	0	0/0	50
ESZ5	549	27,450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	12/11/2015.	2,049.3000	Closing Purchase.	(3,005,775)	(3,005,775)	0	0	0/0	50
ESZ5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	1,934.7500	12/11/2015.	2,049.3000	Closing Purchase.	(114,550)	(114,550)	0	0	0/0	50
ESZ5	35	1,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,874.0000	12/11/2015.	2,049.3000	Closing Purchase.	(306,775)	(306,775)	0	0	0/0	50
ESZ5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,875.5000	12/11/2015.	2,049.3000	Closing Purchase.	(69,520)	(69,520)	0	0	0/0	50
ESZ5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/29/2015.	1,884.5000	12/11/2015.	2,049.3000	Closing Purchase.	(206,000)	(206,000)	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,155	7,155	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,540	9,540	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	4,795	4,795	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,155	7,155	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,155	7,155	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,540	9,540	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,385	2,385	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,385	2,385	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,385	2,385	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	4,770	4,770	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,540	9,540	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	11,925	11,925	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	11,925	11,925	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,372	2,372	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.7500	12/11/2015.	2,049.3000	Closing Purchase.	7,117	7,117	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.7500	12/11/2015.	2,049.3000	Closing Purchase.	11,863	11,863	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.7500	12/11/2015.	2,049.3000	Closing Purchase.	7,117	7,117	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.7500	12/11/2015.	2,049.3000	Closing Purchase.	9,490	9,490	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,540	9,540	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	11,988	11,988	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,540	9,540	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,155	7,155	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,540	9,540	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,385	2,385	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,385	2,385	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,385	2,385	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,540	9,540	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	11,925	11,925	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,540	9,540	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	11,925	11,925	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,155	7,155	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	4,770	4,770	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,540	9,540	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,385	2,385	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,385	2,385	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,155	7,155	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	4,770	4,770	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,155	7,155	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,540	9,540	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,155	7,155	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,385	2,385	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,385	2,385	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,385	2,385	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,385	2,385	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	4,795	4,795	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	4,795	4,795	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	4,795	4,795	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	12,050	12,050	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.7500	12/11/2015.	2,049.3000	Closing Purchase.	12,113	12,113	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.7500	12/11/2015.	2,049.3000	Closing Purchase.	7,267	7,267	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.7500	12/11/2015.	2,049.3000	Closing Purchase.	9,690	9,690	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,422	2,422	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,422	2,422	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,422	2,422	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	9,640	9,640	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	2,410	2,410	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	4,820	4,820	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	4,820	4,820	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	12,050	12,050	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	7,230	7,230	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	2,410	2,410	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	9,640	9,640	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	12,050	12,050	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	9,640	9,640	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.7500	12/11/2015.	2,049.3000	Closing Purchase.	12,113	12,113	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,422	2,422	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,422	2,422	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.7500	12/11/2015.	2,049.3000	Closing Purchase.	4,845	4,845	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,422	2,422	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,422	2,422	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,422	2,422	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	2,410	2,410	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	2,410	2,410	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	11,988	11,988	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	9,640	9,640	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	7,230	7,230	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	4,820	4,820	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	4,820	4,820	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	9,640	9,640	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	7,230	7,230	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	11,988	11,988	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	11,988	11,988	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	4,795	4,795	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	4,795	4,795	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,590	9,590	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,192	7,192	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,397	2,397	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.5000	12/11/2015.	2,049.3000	Closing Purchase.	9,640	9,640	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.7500	12/11/2015.	2,049.3000	Closing Purchase.	7,267	7,267	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,097.7500	12/11/2015.	2,049.3000	Closing Purchase.	12,113	12,113	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	12,175	12,175	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,305	7,305	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,435	2,435	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,740	9,740	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,435	2,435	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,435	2,435	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,435	2,435	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,435	2,435	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,435	2,435	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	4,870	4,870	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,305	7,305	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	4,870	4,870	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,305	7,305	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	12,175	12,175	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,435	2,435	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,305	7,305	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,740	9,740	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,740	9,740	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,740	9,740	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,435	2,435	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,435	2,435	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,435	2,435	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	12,175	12,175	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,305	7,305	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,435	2,435	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,305	7,305	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,740	9,740	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,435	2,435	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,740	9,740	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,305	7,305	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	4,870	4,870	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	4,870	4,870	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,740	9,740	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,435	2,435	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,305	7,305	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	12,175	12,175	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,435	2,435	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,305	7,305	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,305	7,305	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,740	9,740	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,740	9,740	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.2500	12/11/2015.	2,049.3000	Closing Purchase.	12,238	12,238	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,447	2,447	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,447	2,447	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,342	7,342	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,447	2,447	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,342	7,342	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.5000	12/11/2015.	2,049.3000	Closing Purchase.	7,380	7,380	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,098.5000	12/11/2015.	2,049.3000	Closing Purchase.	9,840	9,840	0	0	0/0	50
ESZ5	1,693	84,650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	12/11/2015.	2,049.3000	Closing Purchase.	(9,269,175)	(9,269,175)	0	0	0/0	50
ESZ5	11	550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	1,936.0000	12/11/2015.	2,049.3000	Closing Purchase.	(62,315)	(62,315)	0	0	0/0	50
ESZ5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	1,936.2500	12/11/2015.	2,049.3000	Closing Purchase.	(56,525)	(56,525)	0	0	0/0	50
ESZ5	27	1,350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	1,936.5000	12/11/2015.	2,049.3000	Closing Purchase.	(152,280)	(152,280)	0	0	0/0	50
ESZ5	24	1,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	1,936.7500	12/11/2015.	2,049.3000	Closing Purchase.	(135,060)	(135,060)	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	1,937.0000	12/11/2015.	2,049.3000	Closing Purchase.	(22,460)	(22,460)	0	0	0/0	50
ESZ5	14	700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	1,937.2500	12/11/2015.	2,049.3000	Closing Purchase.	(78,435)	(78,435)	0	0	0/0	50
ESZ5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,894.0000	12/11/2015.	2,049.3000	Closing Purchase.	(46,590)	(46,590)	0	0	0/0	50
ESZ5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,894.2500	12/11/2015.	2,049.3000	Closing Purchase.	(193,813)	(193,813)	0	0	0/0	50
ESZ5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,894.5000	12/11/2015.	2,049.3000	Closing Purchase.	(77,400)	(77,400)	0	0	0/0	50
ESZ5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,894.7500	12/11/2015.	2,049.3000	Closing Purchase.	(46,365)	(46,365)	0	0	0/0	50
ESZ5	18	900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,895.0000	12/11/2015.	2,049.3000	Closing Purchase.	(138,870)	(138,870)	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,895.2500	12/11/2015.	2,049.3000	Closing Purchase.	(30,810)	(30,810)	0	0	0/0	50
ESZ5	11	550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,895.5000	12/11/2015.	2,049.3000	Closing Purchase.	(84,590)	(84,590)	0	0	0/0	50
ESZ5	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,872.5000	12/11/2015.	2,049.3000	Closing Purchase.	(61,880)	(61,880)	0	0	0/0	50
ESZ5	18	900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,872.7500	12/11/2015.	2,049.3000	Closing Purchase.	(158,895)	(158,895)	0	0	0/0	50
ESZ5	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,873.0000	12/11/2015.	2,049.3000	Closing Purchase.	(264,450)	(264,450)	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,873.5000	12/11/2015.	2,049.3000	Closing Purchase.	(43,950)	(43,950)	0	0	0/0	50
ESZ5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,873.7500	12/11/2015.	2,049.3000	Closing Purchase.	(70,220)	(70,220)	0	0	0/0	50
ESZ5	22	1,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,874.2500	12/11/2015.	2,049.3000	Closing Purchase.	(192,555)	(192,555)	0	0	0/0	50
ESZ5	31	1,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,876.2500	12/11/2015.	2,049.3000	Closing Purchase.	(268,228)	(268,228)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ5	50	2,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/29/2015.	1,879.0000	12/11/2015.	2,049.3000	Closing Purchase.	(425,750)	(425,750)	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2600	12/11/2015.	2,049.3000	Closing Purchase.	2,348	2,348	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2600	12/11/2015.	2,049.3000	Closing Purchase.	2,348	2,348	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,390	9,390	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	11,738	11,738	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	4,695	4,695	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	11,738	11,738	0	0	0/0	50
ESZ5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	23,475	23,475	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	14	700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	32,865	32,865	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	4,695	4,695	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,042	7,042	0	0	0/0	50
ESZ5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	23,475	23,475	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	18,780	18,780	0	0	0/0	50
ESZ5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	46,950	46,950	0	0	0/0	50
ESZ5	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	16,432	16,432	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,042	7,042	0	0	0/0	50
ESZ5	120	6,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	281,700	281,700	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,042	7,042	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,322	2,322	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,322	2,322	0	0	0/0	50
ESZ5	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	16,257	16,257	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	4,645	4,645	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,322	2,322	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,322	2,322	0	0	0/0	50
ESZ5	81	4,050	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	188,122	188,122	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	11,613	11,613	0	0	0/0	50
ESZ5	42	2,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	97,545	97,545	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,322	2,322	0	0	0/0	50
ESZ5	29	1,450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	67,352	67,352	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	6,967	6,967	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,322	2,322	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	4,645	4,645	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,322	2,322	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	46,450	46,450	0	0	0/0	50
ESZ5	88	4,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	204,380	204,380	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,322	2,322	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,322	2,322	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,322	2,322	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	9,290	9,290	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	6,967	6,967	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	4,645	4,645	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	4,645	4,645	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,322	2,322	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	4,645	4,645	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,322	2,322	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	4,645	4,645	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	9,290	9,290	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	4,645	4,645	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,322	2,322	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	11,613	11,613	0	0	0/0	50
ESZ5	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,095.7500	12/11/2015.	2,049.3000	Closing Purchase.	20,902	20,902	0	0	0/0	50
ESZ5	182	9,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.0000	12/11/2015.	2,049.3000	Closing Purchase.	424,970	424,970	0	0	0/0	50
ESZ5	63	3,150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.0000	12/11/2015.	2,049.3000	Closing Purchase.	147,105	147,105	0	0	0/0	50
ESZ5	109	5,450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.0000	12/11/2015.	2,049.3000	Closing Purchase.	254,515	254,515	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.0000	12/11/2015.	2,049.3000	Closing Purchase.	4,670	4,670	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,005	7,005	0	0	0/0	50
ESZ5	11	550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.0000	12/11/2015.	2,049.3000	Closing Purchase.	25,685	25,685	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.0000	12/11/2015.	2,049.3000	Closing Purchase.	4,670	4,670	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,340	9,340	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,005	7,005	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.0000	12/11/2015.	2,049.3000	Closing Purchase.	11,675	11,675	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.0000	12/11/2015.	2,049.3000	Closing Purchase.	11,675	11,675	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.0000	12/11/2015.	2,049.3000	Closing Purchase.	11,675	11,675	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,335	2,335	0	0	0/0	50
ESZ5	14	700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.0000	12/11/2015.	2,049.3000	Closing Purchase.	32,690	32,690	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.0000	12/11/2015.	2,049.3000	Closing Purchase.	9,340	9,340	0	0	0/0	50
ESZ5	32	1,600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.0000	12/11/2015.	2,049.3000	Closing Purchase.	74,720	74,720	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,042	7,042	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,042	7,042	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	98	4,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	230,055	230,055	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	11,738	11,738	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,390	9,390	0	0	0/0	50
ESZ5	131	6,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	307,522	307,522	0	0	0/0	50
ESZ5	89	4,450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	208,927	208,927	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	19	950	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	44,602	44,602	0	0	0/0	50
ESZ5	42	2,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	98,595	98,595	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	4,695	4,695	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	4,695	4,695	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,390	9,390	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,390	9,390	0	0	0/0	50
ESZ5	16	800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	37,560	37,560	0	0	0/0	50
ESZ5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	46,950	46,950	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	4,695	4,695	0	0	0/0	50
ESZ5	24	1,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	56,340	56,340	0	0	0/0	50
ESZ5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	46,950	46,950	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,042	7,042	0	0	0/0	50
ESZ5	14	700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	32,865	32,865	0	0	0/0	50
ESZ5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	46,950	46,950	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	9,390	9,390	0	0	0/0	50
ESZ5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	14,085	14,085	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,042	7,042	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	23,475	23,475	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	4,695	4,695	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,347	2,347	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	11,738	11,738	0	0	0/0	50
ESZ5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,096.2500	12/11/2015.	2,049.3000	Closing Purchase.	23,475	23,475	0	0	0/0	50
ESZ5	380	19,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/11/2015.	1,939.8000	12/11/2015.	2,049.3000	Closing Purchase.	(2,080,500)	(2,080,500)	0	0	0/0	50
ESZ5	23	1,150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/22/2015.	1,925.0000	12/11/2015.	2,049.3000	Closing Purchase.	(142,945)	(142,945)	0	0	0/0	50
ESZ5	12	600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/22/2015.	1,925.2500	12/11/2015.	2,049.3000	Closing Purchase.	(74,430)	(74,430)	0	0	0/0	50
ESZ5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/22/2015.	1,925.5000	12/11/2015.	2,049.3000	Closing Purchase.	(37,140)	(37,140)	0	0	0/0	50
ESZ5	16	800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/22/2015.	1,925.7500	12/11/2015.	2,049.3000	Closing Purchase.	(98,840)	(98,840)	0	0	0/0	50
ESZ5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/22/2015.	1,926.0000	12/11/2015.	2,049.3000	Closing Purchase.	(49,320)	(49,320)	0	0	0/0	50
ESZ5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/23/2015.	1,932.0000	12/11/2015.	2,049.3000	Closing Purchase.	(117,300)	(117,300)	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,900.0000	12/11/2015.	2,049.3000	Closing Purchase.	(22,395)	(22,395)	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,900.2500	12/11/2015.	2,049.3000	Closing Purchase.	(37,263)	(37,263)	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,899.7500	12/11/2015.	2,049.3000	Closing Purchase.	(29,910)	(29,910)	0	0	0/0	50
ESZ5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,899.5000	12/11/2015.	2,049.3000	Closing Purchase.	(59,920)	(59,920)	0	0	0/0	50
ESZ5	25	1,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,871.0000	12/11/2015.	2,049.3000	Closing Purchase.	(222,875)	(222,875)	0	0	0/0	50
ESZ5	28	1,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	09/28/2015.	1,877.0000	12/11/2015.	2,049.3000	Closing Purchase.	(241,220)	(241,220)	0	0	0/0	50
ESZ5	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/13/2015.	2,012.7500	12/11/2015.	2,049.3000	Closing Purchase.	(18,275)	(18,275)	0	0	0/0	50
ESZ5	28	1,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/13/2015.	2,013.0000	12/11/2015.	2,049.3000	Closing Purchase.	(50,820)	(50,820)	0	0	0/0	50
ESZ5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/13/2015.	2,013.2500	12/11/2015.	2,049.3000	Closing Purchase.	(14,420)	(14,420)	0	0	0/0	50
ESZ5	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/13/2015.	2,013.5000	12/11/2015.	2,049.3000	Closing Purchase.	(35,800)	(35,800)	0	0	0/0	50
ESZ5	16	800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/13/2015.	2,013.7500	12/11/2015.	2,049.3000	Closing Purchase.	(28,440)	(28,440)	0	0	0/0	50
ESZ5	16	800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/13/2015.	2,014.0000	12/11/2015.	2,049.3000	Closing Purchase.	(28,240)	(28,240)	0	0	0/0	50
ESZ5	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/13/2015.	2,014.2500	12/11/2015.	2,049.3000	Closing Purchase.	(15,773)	(15,773)	0	0	0/0	50
ESZ5	13	650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/13/2015.	2,014.5000	12/11/2015.	2,049.3000	Closing Purchase.	(22,620)	(22,620)	0	0	0/0	50
ESZ5	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/15/2015.	2,000.2500	12/11/2015.	2,049.3000	Closing Purchase.	(73,575)	(73,575)	0	0	0/0	50
ESZ5	14	700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/20/2015.	2,028.0000	12/11/2015.	2,049.3000	Closing Purchase.	(14,910)	(14,910)	0	0	0/0	50
ESZ5	71	3,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/20/2015.	2,028.2500	12/11/2015.	2,049.3000	Closing Purchase.	(74,728)	(74,728)	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/20/2015.	2,028.5000	12/11/2015.	2,049.3000	Closing Purchase.	(4,160)	(4,160)	0	0	0/0	50
ESZ5	13	650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/20/2015.	2,028.7500	12/11/2015.	2,049.3000	Closing Purchase.	(13,358)	(13,358)	0	0	0/0	50
ESZ5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/20/2015.	2,029.0000	12/11/2015.	2,049.3000	Closing Purchase.	(8,120)	(8,120)	0	0	0/0	50
ESZ5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/27/2015.	2,059.0000	12/11/2015.	2,049.3000	Closing Purchase.	3,880	3,880	0	0	0/0	50
ESZ5	11	550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/27/2015.	2,059.2500	12/11/2015.	2,049.3000	Closing Purchase.	5,472	5,472	0	0	0/0	50
ESZ5	48	2,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/27/2015.	2,059.5000	12/11/2015.	2,049.3000	Closing Purchase.	24,480	24,480	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/27/2015.	2,059.7500	12/11/2015.	2,049.3000	Closing Purchase.	1,567	1,567	0	0	0/0	50
ESZ5	12	600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/28/2015.	2,073.0000	12/11/2015.	2,049.3000	Closing Purchase.	14,220	14,220	0	0	0/0	50
ESZ5	18	900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/28/2015.	2,073.2500	12/11/2015.	2,049.3000	Closing Purchase.	21,555	21,555	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	12,863	12,863	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	12,863	12,863	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	7,717	7,717	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,572	2,572	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,290	10,290	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,290	10,290	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	7,717	7,717	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	12,863	12,863	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,290	10,290	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,290	10,290	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	5,145	5,145	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	5,145	5,145	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	7,717	7,717	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,572	2,572	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,290	10,290	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,290	10,290	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,572	2,572	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	5,145	5,145	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,290	10,290	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	12,863	12,863	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,290	10,290	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	12,863	12,863	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,290	10,290	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	5,145	5,145	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,572	2,572	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,290	10,290	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,572	2,572	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	7,717	7,717	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,290	10,290	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	5,145	5,145	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,572	2,572	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,572	2,572	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	5,145	5,145	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,572	2,572	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,290	10,290	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	12,863	12,863	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	12,863	12,863	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,240	10,240	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,240	10,240	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.5000	12/11/2015.	2,049.3000	Closing Purchase.	7,680	7,680	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.5000	12/11/2015.	2,049.3000	Closing Purchase.	2,560	2,560	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,240	10,240	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,240	10,240	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,240	10,240	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,240	10,240	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,240	10,240	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,240	10,240	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	5,145	5,145	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	5,145	5,145	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	7,717	7,717	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	7,717	7,717	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,290	10,290	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,290	10,290	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,572	2,572	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,572	2,572	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	5,145	5,145	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,572	2,572	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,290	10,290	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	7,717	7,717	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,240	10,240	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,290	10,290	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.7500	12/11/2015.	2,049.3000	Closing Purchase.	7,717	7,717	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.5000	12/11/2015.	2,049.3000	Closing Purchase.	12,800	12,800	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,100.5000	12/11/2015.	2,049.3000	Closing Purchase.	7,680	7,680	0	0	0/0	50
ESZ5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/12/2015.	2,060.5000	12/11/2015.	2,049.3000	Closing Purchase.	8,400	8,400	0	0	0/0	50
ESZ5	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/12/2015.	2,060.7500	12/11/2015.	2,049.3000	Closing Purchase.	4,007	4,007	0	0	0/0	50
ESZ5	8	400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/12/2015.	2,061.0000	12/11/2015.	2,049.3000	Closing Purchase.	4,680	4,680	0	0	0/0	50
ESZ5	33	1,650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/13/2015.	2,026.7500	12/11/2015.	2,049.3000	Closing Purchase.	(37,208)	(37,208)	0	0	0/0	50
ESZ5	17	850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/13/2015.	2,026.5000	12/11/2015.	2,049.3000	Closing Purchase.	(19,380)	(19,380)	0	0	0/0	50
ESZ5	40	2,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/16/2015.	2,020.0000	12/11/2015.	2,049.3000	Closing Purchase.	(58,600)	(58,600)	0	0	0/0	50
ESZ5	21	1,050	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	12/01/2015.	2,092.2500	12/11/2015.	2,049.3000	Closing Purchase.	45,097	45,097	0	0	0/0	50
ESZ5	34	1,700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	12/01/2015.	2,092.5000	12/11/2015.	2,049.3000	Closing Purchase.	73,440	73,440	0	0	0/0	50
ESZ5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/13/2015.	2,012.0000	12/11/2015.	2,049.3000	Closing Purchase.	(11,190)	(11,190)	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/15/2015.	1,998.7500	12/11/2015.	2,049.3000	Closing Purchase.	(5,055)	(5,055)	0	0	0/0	50
ESZ5	6	300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/20/2015.	2,023.7500	12/11/2015.	2,049.3000	Closing Purchase.	(7,665)	(7,665)	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/22/2015.	2,044.7500	12/11/2015.	2,049.3000	Closing Purchase.	(228)	(228)	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/27/2015.	2,058.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,362	2,362	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	10/28/2015.	2,072.5000	12/11/2015.	2,049.3000	Closing Purchase.	1,160	1,160	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,440	10,440	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	12,988	12,988	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,792	7,792	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,792	7,792	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	12,988	12,988	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,440	10,440	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.5000	12/11/2015.	2,049.3000	Closing Purchase.	7,830	7,830	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,490	10,490	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.7500	12/11/2015.	2,049.3000	Closing Purchase.	5,245	5,245	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.7500	12/11/2015.	2,049.3000	Closing Purchase.	5,245	5,245	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.7500	12/11/2015.	2,049.3000	Closing Purchase.	7,867	7,867	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,490	10,490	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.7500	12/11/2015.	2,049.3000	Closing Purchase.	7,867	7,867	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.7500	12/11/2015.	2,049.3000	Closing Purchase.	7,867	7,867	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.5000	12/11/2015.	2,049.3000	Closing Purchase.	7,830	7,830	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,440	10,440	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,440	10,440	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	5,195	5,195	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	5,195	5,195	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	5,195	5,195	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,792	7,792	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,792	7,792	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,792	7,792	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,792	7,792	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,792	7,792	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	5,195	5,195	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,597	2,597	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	12,988	12,988	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	10,390	10,390	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,440	10,440	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,440	10,440	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,440	10,440	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,792	7,792	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.2500	12/11/2015.	2,049.3000	Closing Purchase.	7,792	7,792	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.5000	12/11/2015.	2,049.3000	Closing Purchase.	13,050	13,050	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.5000	12/11/2015.	2,049.3000	Closing Purchase.	5,220	5,220	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.5000	12/11/2015.	2,049.3000	Closing Purchase.	2,610	2,610	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,440	10,440	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.5000	12/11/2015.	2,049.3000	Closing Purchase.	10,440	10,440	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.5000	12/11/2015.	2,049.3000	Closing Purchase.	7,830	7,830	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,490	10,490	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,490	10,490	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,490	10,490	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,490	10,490	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.7500	12/11/2015.	2,049.3000	Closing Purchase.	2,622	2,622	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.7500	12/11/2015.	2,049.3000	Closing Purchase.	5,245	5,245	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,101.7500	12/11/2015.	2,049.3000	Closing Purchase.	10,490	10,490	0	0	0/0	50
ESZ5	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,102.0000	12/11/2015.	2,049.3000	Closing Purchase.	13,175	13,175	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,102.0000	12/11/2015.	2,049.3000	Closing Purchase.	10,540	10,540	0	0	0/0	50
ESZ5	3	150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,102.0000	12/11/2015.	2,049.3000	Closing Purchase.	7,905	7,905	0	0	0/0	50
ESZ5	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,102.2500	12/11/2015.	2,049.3000	Closing Purchase.	5,295	5,295	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,102.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,647	2,647	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,102.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,647	2,647	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,102.2500	12/11/2015.	2,049.3000	Closing Purchase.	2,647	2,647	0	0	0/0	50
ESZ5	4	200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,102.0000	12/11/2015.	2,049.3000	Closing Purchase.	10,540	10,540	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,102.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,635	2,635	0	0	0/0	50
ESZ5	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/03/2015.	2,102.0000	12/11/2015.	2,049.3000	Closing Purchase.	2,635	2,635	0	0	0/0	50
ESZ5	15	750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	12/18/2015.	CME	11/16/2015.	2,023.0000	12/11/2015.	2,049.3000	Closing Purchase.	(19,725)	(19,725)	0	0	0/0	50
ESH6	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,040.8000	12/15/2015.	2,036.2500	Closing Purchase.	4,550	4,550	0	0	0/0	50
ESH6	35	1,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,040.8000	12/16/2015.	2,039.5000	Closing Purchase.	2,275	2,275	0	0	0/0	50
ESH6	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,040.8000	12/16/2015.	2,038.7500	Closing Purchase.	1,025	1,025	0	0	0/0	50
ESH6	58	2,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,040.8000	12/22/2015.	2,017.0000	Closing Purchase.	69,020	69,020	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH6	42	2,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,040.8000	12/22/2015.	2,016.7500	Closing Purchase.	50,505	50,505	0	0	0/0	50
ESH6	24	1,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,040.8000	12/22/2015.	2,016.7500	Closing Purchase.	28,860	28,860	0	0	0/0	50
ESH6	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,040.8000	12/23/2015.	2,046.0000	Closing Purchase.	(5,200)	(5,200)	0	0	0/0	50
ESH6	2	100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,008.5000	12/28/2015.	2,046.2500	Closing Purchase.	(3,775)	(3,775)	0	0	0/0	50
ESH6	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,008.7500	12/28/2015.	2,046.2500	Closing Purchase.	(13,125)	(13,125)	0	0	0/0	50
ESH6	11	550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,009.0000	12/28/2015.	2,046.2500	Closing Purchase.	(20,488)	(20,488)	0	0	0/0	50
ESH6	20	1,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,040.8000	12/28/2015.	2,037.2500	Closing Purchase.	3,550	3,550	0	0	0/0	50
ESH6	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,040.8000	12/28/2015.	2,038.5000	Closing Purchase.	1,150	1,150	0	0	0/0	50
ESH6	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,040.8000	12/29/2015.	2,067.5000	Closing Purchase.	(13,350)	(13,350)	0	0	0/0	50
ESH6	1	50	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,009.0000	12/29/2015.	2,067.5000	Closing Purchase.	(2,925)	(2,925)	0	0	0/0	50
ESH6	9	450	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,009.2500	12/29/2015.	2,067.5000	Closing Purchase.	(26,213)	(26,213)	0	0	0/0	50
ESH6	40	2,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,040.8000	12/29/2015.	2,067.0000	Closing Purchase.	(52,400)	(52,400)	0	0	0/0	50
ESH6	30	1,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,040.8000	12/30/2015.	2,066.2500	Closing Purchase.	(38,175)	(38,175)	0	0	0/0	50
ESH6	22	1,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,040.8000	12/30/2015.	2,064.7500	Closing Purchase.	(26,345)	(26,345)	0	0	0/0	50
ESH6	10	500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,040.8000	12/30/2015.	2,065.0000	Closing Purchase.	(12,100)	(12,100)	0	0	0/0	50
ESH6	5	250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,040.8000	12/30/2015.	2,065.2500	Closing Purchase.	(6,113)	(6,113)	0	0	0/0	50
ESH6	16	800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,040.8000	12/30/2015.	2,065.7500	Closing Purchase.	(19,960)	(19,960)	0	0	0/0	50
ESH6	7	350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity/Index	03/18/2016.	CME	12/11/2015.	2,040.8000	12/30/2015.	2,066.0000	Closing Purchase.	(8,820)	(8,820)	0	0	0/0	50
1349999. Total-Short Futures-Hedging Other														(39,325,318)	(39,325,318)	0	0	XXX	XXX
1389999. Total-Short Futures														(39,325,318)	(39,325,318)	0	0	XXX	XXX
1409999. Total-Hedging Other														(39,322,060)	(39,322,060)	0	0	XXX	XXX
1449999. TOTAL														(39,322,060)	(39,322,060)	0	0	XXX	XXX

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	8,609,112	(9,758,288)	8,609,112	8,609,112	(9,758,288)	8,609,112	(77,441,487)	8,609,112
NAIC 1 Designation												
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	Y	Y	1,650,000	1,670,899	0	20,899	1,670,899	0	20,899	0	0
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	0	229,469	0	229,469	229,469	0	229,469	0	0
JP MORGAN CHASE	8I5DZWZKVSZI1NUHU748	Y	Y	0	438,986	0	438,986	438,986	0	438,986	0	0
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	Y	Y	770,000	787,141	0	17,141	787,141	0	17,141	0	0
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	Y	Y	4,080,000	2,671,828	0	0	2,671,828	0	0	0	0
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	6,350,000	6,847,194	0	497,194	6,847,194	0	497,194	0	0
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	8,760,000	9,465,518	0	705,518	9,465,518	0	705,518	0	0
0299999. Total NAIC 1 Designation				21,610,000	22,111,035	0	1,909,207	22,111,035	0	1,909,207	0	0
0999999. Gross Totals				21,610,000	30,720,147	(9,758,288)	10,518,319	30,720,147	(9,758,288)	10,518,319	(77,441,487)	8,609,112
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					30,720,147	(9,758,288)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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)
Collateral Pledged to Reporting Entity								
CREDIT SUISSE ANGGYXNX0JLX3X63JN86...	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	4,080,000	4,080,000	XXX	N/A	
BNP PARIBAS KVQR4N79VEW8JPSK1K14..	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	770,000	770,000	XXX	N/A	
BARCLAYS CAPITAL AC28XWWI3WIBK2824319....	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	1,650,000	1,650,000	XXX	N/A	
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653..	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	8,760,000	8,760,000	XXX	N/A	
GOLDMAN SACHS W22LROWP2IHZNBB6K528..	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	6,350,000	6,350,000	XXX	N/A	
0299999. Totals				21,610,000	21,610,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Common Stocks - Money Market Mutual Funds						
9AMMF1 0A 7	MOUNT VERNON SECURITIES LENDING PRIME PORTFOLIO		U	124,574,226	124,574,226	
7499999.	Total - Common Stocks - Money Market Mutual Funds			124,574,226	124,574,226	XXX
7599999.	Total - Common Stock			124,574,226	124,574,226	XXX
7699999.	Total - Preferred and Common Stock			124,574,226	124,574,226	XXX
9999999.	Totals			124,574,226	124,574,226	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....124,574,226 Book/Adjusted Carrying Value $.....124,574,226
2. Average balance for the year: Fair Value $.....152,251,421 Book/Adjusted Carrying Value $.....152,251,421
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....124,574,226 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
U.S. Bank	Cincinnati, OH		0.000	0	0	111,497,312	XXX
Wells Fargo Securities, LLC	Charlotte, NC		0.000	0	0	131,089,685	XXX
0199998. Deposits in 9 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX	0	0	333,328	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	242,920,324	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	242,920,324	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	4,498	XXX
0599999. Total Cash		XXX	XXX	0	0	242,924,823	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	195,360,911	4. April	180,333,639	7. July	169,107,651	10. October	236,318,454
2. February	197,267,167	5. May	191,539,153	8. August	195,515,379	11. November	266,852,686
3. March	203,501,134	6. June	210,125,434	9. September	280,463,520	12. December	242,924,823

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	ST	State regulatory requirement	168,851	193,712	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	ST	State regulatory requirement	112,567	129,141	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	ST	State regulatory requirement	112,567	129,141	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	ST	State regulatory requirement	140,709	161,426	0	0
33. New York NY			0	0	0	0
34. North Carolina NC	ST	State regulatory requirement	450,268	516,564	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	ST	State regulatory requirement	7,361,886	8,445,821	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	ST	State regulatory requirement	562,835	645,705	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	State regulatory requirement	301,878	303,858	0	0
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	9,211,561	10,525,368	0	0
DETAILS OF WRITE-INS						
5801.			0	0	0	0
5802.			0	0	0	0
5803.			0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

2015 ALPHABETICAL INDEX
LIFE ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year	7
Analysis of Operations By Lines of Business	6
Asset Valuation Reserve Default Component	30
Asset Valuation Reserve Equity	32
Asset Valuation Reserve Replications (Synthetic) Assets	35
Asset Valuation Reserve	29
Assets	2
Cash Flow	5
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9
Exhibit 1 – Part 2 – Dividends and Coupons Applied, Reinsurance Commissions and Expense	10
Exhibit 2 – General Expenses	11
Exhibit 3 – Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11
Exhibit 4 – Dividends or Refunds	11
Exhibit 5 – Aggregate Reserve for Life Contracts	12
Exhibit 5 – Interrogatories	13
Exhibit 5A – Changes in Bases of Valuation During The Year	13
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14
Exhibit 7 – Deposit-Type Contracts	15
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 1	16
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 2	17
Exhibit of Capital Gains (Losses)	8
Exhibit of Life Insurance	25
Exhibit of Net Investment Income	8
Exhibit of Nonadmitted Assets	18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	27
Five-Year Historical Data	22
Form for Calculating the Interest Maintenance Reserve (IMR)	28
General Interrogatories	20
Jurat Page	1
Liabilities, Surplus and Other Funds	3
Life Insurance (State Page)	24
Notes To Financial Statements	19
Overflow Page For Write-ins	55
Schedule A – Part 1	E01
Schedule A – Part 2	E02
Schedule A – Part 3	E03
Schedule A – Verification Between Years	SI02
Schedule B – Part 1	E04
Schedule B – Part 2	E05
Schedule B – Part 3	E06
Schedule B – Verification Between Years	SI02
Schedule BA – Part 1	E07
Schedule BA – Part 2	E08
Schedule BA – Part 3	E09
Schedule BA – Verification Between Years	SI03
Schedule D – Part 1	E10
Schedule D – Part 1A – Section 1	SI05
Schedule D – Part 1A – Section 2	SI08
Schedule D – Part 2 – Section 1	E11
Schedule D – Part 2 – Section 2	E12
Schedule D – Part 3	E13
Schedule D – Part 4	E14
Schedule D – Part 5	E15
Schedule D – Part 6 – Section 1	E16
Schedule D – Part 6 – Section 2	E16
Schedule D – Summary By Country	SI04
Schedule D – Verification Between Years	SI03
Schedule DA – Part 1	E17
Schedule DA – Verification Between Years	SI10
Schedule DB – Part A – Section 1	E18
Schedule DB – Part A – Section 2	E19
Schedule DB – Part A – Verification Between Years	SI11
Schedule DB – Part B – Section 1	E20
Schedule DB – Part B – Section 2	E21
Schedule DB – Part B – Verification Between Years	SI11
Schedule DB – Part C – Section 1	SI12
Schedule DB – Part C – Section 2	SI13
Schedule DB – Part D – Section 1	E22
Schedule DB – Part D – Section 2	E23
Schedule DB – Verification	SI14
Schedule DL – Part 1	E24
Schedule DL – Part 2	E25
Schedule E – Part 1 – Cash	E26
Schedule E – Part 2 – Cash Equivalents	E27
Schedule E – Part 3 – Special Deposits	E28
Schedule E – Verification Between Years	SI15
Schedule F	36
Schedule H – Accident and Health Exhibit – Part 1	37
Schedule H – Part 2, Part 3 and Part 4	38
Schedule H – Part 5 – Health Claims	39
Schedule S – Part 1 – Section 1	40
Schedule S – Part 1 – Section 2	41
Schedule S – Part 2	42
Schedule S – Part 3 – Section 1	43
Schedule S – Part 3 – Section 2	44
Schedule S – Part 4	45
Schedule S – Part 5	46
Schedule S – Part 6	47
Schedule S – Part 7	48
Schedule T – Part 2 Interstate Compact	50
Schedule T – Premiums and Annuity Considerations	49
Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	51
Schedule Y – Part 1A – Detail of Insurance Holding Company System	52
Schedule Y – Part 2 – Summary of Insurer's Transactions With Any Affiliates	53
Summary Investment Schedule	SI01
Summary of Operations	4
Supplemental Exhibits and Schedules Interrogatories	54