



ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code.....0704, 0704	NAIC Company Code..... 67172	Employer's ID Number..... 31-0397080
(Current Period) (Prior Period)		
Organized under the Laws of OH	State of Domicile or Port of Entry OH	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	513-794-6100
	(Street and Number) (City or Town, State, Country and Zip Code)	(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	513-794-6100-6015
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts	513-794-6100-6015
	(Name)	(Area Code) (Telephone Number) (Extension)
	amber_roberts@ohionational.com	513-794-4516
	(E-Mail Address)	(Fax Number)

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman & Chief Executive Officer	Therese Susan McDonough	Secretary
Doris Lee Paul	Treasurer	Ronald John Dolan #	Vice Chairman & Chief Risk Officer
OTHER			
Thomas Abdo Barefield	Vice Chairman & Chief Distribution Officer	Christopher Allen Carlson #	Vice Chairman
Harry Douglas Cooke, III #	Executive Vice President	Anthony Gerard Esposito	Senior Vice President & Chief Human Resources Officer
Paul Gerard #	Senior Vice President & Chief Investment 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
Arthur James Roberts	Senior Vice President & Chief Financial Officer	Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary, Chief Compliance Officer
Barbara Ann Turner #	Executive Vice President & Chief Administrative Officer		

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield	Jack Elliott Brown	Christopher Allen Carlson	Ronald John Dolan
Victoria Buyniski Gluckman	John Weber Hayden	Gary Thomas Huffman	James Francis Orr
John Russell Phillips	John Michael Schlotman	James Charles Votruba #	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
(Printed Name)	(Printed Name)	(Printed Name)
President, Chairman & Chief Executive Officer	Secretary	Treasurer
(Title)	(Title)	(Title)
Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of February 2017	b. If no	1. State the amendment number _____
		2. Date filed _____
		3. Number of pages attached _____

OHIO NATIONAL LIFE INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	8,891,268	0.1	8,891,268	0	8,891,268	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	46,339,516	0.6	46,339,516	0	46,339,516	0.6
1.22 Issued by U.S. government sponsored agencies.....	44,227,733	0.6	44,227,733	0	44,227,733	0.6
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	12,860,999	0.2	12,860,999	0	12,860,999	0.2
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	456,768,975	5.8	456,768,975	0	456,768,975	5.8
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	15,883,083	0.2	15,883,083	0	15,883,083	0.2
1.43 Revenue and assessment obligations.....	23,644,945	0.3	23,644,945	0	23,644,945	0.3
1.44 Industrial development and similar obligations.....	1,992,023	0.0	1,992,023	0	1,992,023	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	97,626,269	1.2	97,626,269	0	97,626,269	1.2
1.512 Issued or guaranteed by FNMA and FHLMC.....	57,216,051	0.7	57,216,051	0	57,216,051	0.7
1.513 All other.....	36,456,273	0.5	36,456,273	0	36,456,273	0.5
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	233,233,138	3.0	233,233,138	0	233,233,138	3.0
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.....	11,046,249	0.1	11,046,249	0	11,046,249	0.1
1.523 All other.....	241,628,581	3.1	241,628,581	0	241,628,581	3.1
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	3,298,256,291	42.2	3,298,256,291	0	3,298,256,291	42.2
2.2 Unaffiliated non-U.S. securities (including Canada).....	888,479,238	11.4	888,479,238	0	888,479,238	11.4
2.3 Affiliated securities.....	2,589,617	0.0	2,589,617	0	2,589,617	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	0	0.0	0	189,815,862	189,815,862	2.4
3.2 Preferred stocks:						
3.21 Affiliated.....	0	0.0	0	0	0	0.0
3.22 Unaffiliated.....	29,297,234	0.4	29,297,234	0	29,297,234	0.4
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	0	0.0	0	0	0	0.0
3.32 Unaffiliated.....	2,075,892	0.0	2,075,892	0	2,075,892	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	343,862,985	4.4	343,862,985	0	343,862,985	4.4
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.....	782,244,160	10.0	782,244,160	0	782,244,160	10.0
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).....	25,603,827	0.3	25,603,827	0	25,603,827	0.3
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.....	465,938,151	6.0	465,938,151	0	465,938,151	6.0
7. Derivatives.....	40,880,290	0.5	40,880,290	0	40,880,290	0.5
8. Receivables for securities.....	1,900,429	0.0	1,900,429	0	1,900,429	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	189,815,862	2.4	189,815,862	XXX	XXX	XXX...
10. Cash, cash equivalents and short-term investments.....	337,088,697	4.3	337,088,697	0	337,088,697	4.3
11. Other invested assets.....	81,041,125	1.0	81,041,125	0	81,041,125	1.0
12. Total invested assets.....	7,813,441,202	100.0	7,813,441,201	189,815,862	7,813,441,201	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		26,938,124
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).....	0	0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	(643,769)	
3.2	Totals, Part 3, Column 11.....	0	(643,769)
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.....	690,527	
8.2	Totals, Part 3, Column 9.....	0	690,527
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		25,603,828
10.	Deduct total nonadmitted amounts.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		25,603,828

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		790,214,689
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	126,319,776	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	0	126,319,776
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	0	
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		5,416
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.....		134,295,716
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).....		782,244,165
12.	Total valuation allowance.....		0
13.	Subtotal (Line 11 plus Line 12).....		782,244,165
14.	Deduct total nonadmitted amounts.....		0
15.	Statement value at end of current period (Line 13 minus Line 14).....		782,244,165

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		81,822,548
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.....	(781,423)	
5.2	Totals, Part 3, Column 9.....	0	(781,423)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		0
7.	Deduct amounts received on disposals, Part 3, Column 16.....		0
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).....		81,041,125
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		81,041,125

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		5,462,486,308
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		978,253,435
3.	Accrual of discount.....		4,733,988
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	62,875	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	(4,373,284)	
4.4	Part 4, Column 11.....	0	(4,310,409)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		3,047,402
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		541,733,193
7.	Deduct amortization of premium.....		7,963,622
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(219,800)	
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	(219,800)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	5,342,399	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	0	
9.4	Part 4, Column 13.....	23,050	5,365,449
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		5,888,928,660
11.	Deduct total nonadmitted amounts.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		5,888,928,660

OHIO NATIONAL LIFE INSURANCE COMPANY

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 Governments (Including all obligations guaranteed by governments)	1. United States.....	164,438,705	168,110,478	164,620,706	160,758,712
	2. Canada.....	0	0	0	0
	3. Other Countries.....	2,991,038	2,997,690	2,990,280	3,000,000
	4. Totals.....	167,429,743	171,108,168	167,610,986	163,758,712
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	439,482,696	451,654,106	439,525,588	441,961,722
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	13,883,884	14,364,889	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.....	362,608,322	374,557,429	368,387,540	358,749,410
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....	3,445,334,726	3,595,050,109	3,464,702,611	3,443,948,324
	9. Canada.....	136,460,406	138,139,612	136,962,216	135,302,865
	10. Other Countries.....	911,940,474	946,779,983	914,360,759	911,195,949
	11. Totals.....	4,493,735,606	4,679,969,704	4,516,025,586	4,490,447,138
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	5,477,140,251	5,691,654,296	5,505,413,948	5,468,991,982
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	29,297,234	28,837,885	29,297,234	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	29,297,234	28,837,885	29,297,234	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	29,297,234	28,837,885	29,297,234	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	38,578,580	38,578,580	35,443,828	
	21. Canada.....	0	0	0	
	22. Other Countries.....	49,612	49,612	87	
	23. Totals.....	38,628,192	38,628,192	35,443,915	
Parent, Subsidiaries and Affiliates	24. Totals.....	343,862,985	343,862,985	185,811,975	
	25. Total Common Stocks.....	382,491,177	382,491,177	221,255,890	
	26. Total Stocks.....	411,788,411	411,329,062	250,553,124	
	27. Total Bonds and Stocks.....	5,888,928,662	6,102,983,358	5,755,967,072	

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

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NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	71,309,691	52,413,590	78,172,805	16,142,917	4,399,702	XXX	222,438,705	4.0	291,006,752	5.6	205,502,761	16,935,944
1.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals.....	71,309,691	52,413,590	78,172,805	16,142,917	4,399,702	XXX	222,438,705	4.0	291,006,752	5.6	205,502,761	16,935,944
2. All Other Governments												
2.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2.....	0	0	2,991,038	0	0	XXX	2,991,038	0.1	0	0.0	2,991,038	0
2.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals.....	0	0	2,991,038	0	0	XXX	2,991,038	0.1	0	0.0	2,991,038	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	5,504,329	62,838,187	133,631,306	180,148,524	51,096,733	XXX	433,219,079	7.7	378,881,254	7.2	430,202,779	3,016,300
3.2 NAIC 2.....	0	181,383	818,617	5,000,000	0	XXX	6,000,000	0.1	6,000,000	0.1	6,000,000	0
3.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6.....	0	0	0	263,616	0	XXX	263,616	0.0	255,618	0.0	263,616	0
3.7 Totals.....	5,504,329	63,019,570	134,449,923	185,412,140	51,096,733	XXX	439,482,695	7.9	385,136,872	7.4	436,466,395	3,016,300
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	0	978,925	5,602,653	7,302,306	0	XXX	13,883,884	0.2	13,881,921	0.3	13,883,884	0
4.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals.....	0	978,925	5,602,653	7,302,306	0	XXX	13,883,884	0.2	13,881,921	0.3	13,883,884	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	45,964,088	100,051,641	159,781,125	44,207,324	1,070,153	XXX	351,074,331	6.3	370,853,488	7.1	322,386,968	28,687,362
5.2 NAIC 2.....	550,803	4,435,436	2,944,475	1,212,450	0	XXX	9,143,164	0.2	10,474,721	0.2	9,143,165	0
5.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6.....	0	0	0	1,137,542	1,253,284	XXX	2,390,826	0.0	2,255,417	0.0	2,390,826	0
5.7 Totals.....	46,514,891	104,487,077	162,725,600	46,557,316	2,323,437	XXX	362,608,321	6.5	383,583,626	7.3	333,920,959	28,687,362

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	239,575,202	778,371,222	926,043,606	421,198,834	83,277,398	XXX.....	2,448,466,262	43.7	2,269,014,200	43.3	1,194,361,903	1,254,104,359
6.2	NAIC 2.....	91,235,950	614,880,761	863,055,533	161,321,009	81,620,983	XXX.....	1,812,114,236	32.4	1,673,556,662	31.9	1,068,298,627	743,815,608
6.3	NAIC 3.....	3,172,349	82,033,762	77,158,370	44,547,829	8,500,000	XXX.....	215,412,310	3.8	181,632,183	3.5	134,548,603	80,863,707
6.4	NAIC 4.....	915,927	4,814,488	9,452,938	24,312,668	4,002,600	XXX.....	43,498,621	0.8	13,349,083	0.3	41,703,658	1,794,963
6.5	NAIC 5.....	1,160,511	12,218,823	3,335,662	178,605	0	XXX.....	16,893,601	0.3	3,003,526	0.1	8,654,278	8,239,324
6.6	NAIC 6.....	4,009,796	10,831,839	1,738,031	1,093,960	0	XXX.....	17,673,625	0.3	15,079,578	0.3	9,060,349	8,613,276
6.7	Totals.....	340,069,735	1,503,150,895	1,880,784,140	652,652,905	177,400,981	XXX.....	4,554,058,656	81.3	4,155,635,232	79.3	2,456,627,419	2,097,431,237
7.	Hybrid Securities												
7.1	NAIC 1.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
7.2	NAIC 2.....	0	0	0	0	3,000,000	XXX.....	3,000,000	0.1	8,983,285	0.2	3,000,000	0
7.3	NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
7.4	NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
7.5	NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
7.6	NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
7.7	Totals.....	0	0	0	0	3,000,000	XXX.....	3,000,000	0.1	8,983,285	0.2	3,000,000	0
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.2	NAIC 2.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.3	NAIC 3.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.4	NAIC 4.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.5	NAIC 5.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.6	NAIC 6.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9.	SVO Identified Funds												
9.1	NAIC 1.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2	NAIC 2.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3	NAIC 3.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.4	NAIC 4.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.5	NAIC 5.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.6	NAIC 6.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.7	Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d).....362,353,310	994,653,565	1,303,231,495	668,999,905	139,843,986	0	3,469,082,261	62.0	XXX	XXX	2,166,338,295	1,302,743,965
10.2 NAIC 2	(d).....91,786,753	619,497,580	869,809,663	167,533,459	84,620,983	0	1,833,248,438	32.7	XXX	XXX	1,089,432,830	743,815,608
10.3 NAIC 3	(d).....3,172,349	82,033,762	77,158,370	44,547,829	8,500,000	0	215,412,310	3.8	XXX	XXX	134,548,603	80,863,707
10.4 NAIC 4	(d).....915,927	4,814,488	9,452,938	24,312,668	4,002,600	0	43,498,621	0.8	XXX	XXX	41,703,658	1,794,963
10.5 NAIC 5	(d).....1,160,511	12,218,823	3,335,662	178,605	0	0	(c).....16,893,601	0.3	XXX	XXX	8,654,278	8,239,324
10.6 NAIC 6	(d).....4,009,796	10,831,839	1,738,031	2,495,118	1,253,284	0	(c).....20,328,067	0.4	XXX	XXX	11,714,791	8,613,276
10.7 Totals	463,398,646	1,724,050,057	2,264,726,159	908,067,584	238,220,853	0	(b).....5,598,463,298	100.0	XXX	XXX	3,452,392,455	2,146,070,843
10.8 Line 10.7 as a % of Col. 7	8.3	30.8	40.5	16.2	4.3	0.0	100.0	XXX	XXX	XXX	61.7	38.3
11. Total Bonds Prior Year												
11.1 NAIC 1	387,868,860	783,985,270	1,221,808,782	791,487,111	138,487,592	XXX	XXX	XXX	3,323,637,615	63.4	2,200,402,747	1,123,234,865
11.2 NAIC 2	107,212,173	580,706,564	798,293,344	143,404,883	69,397,704	XXX	XXX	XXX	1,699,014,668	32.4	966,000,488	733,014,180
11.3 NAIC 3	6,168,949	71,657,526	31,928,549	63,054,559	8,822,600	XXX	XXX	XXX	181,632,183	3.5	117,307,938	64,324,246
11.4 NAIC 4	2,546,317	5,235,236	2,643,108	2,924,422	0	XXX	XXX	XXX	13,349,083	0.3	8,408,872	4,940,212
11.5 NAIC 5	28,930	738,398	166,634	2,069,564	0	XXX	XXX	XXX	(c).....3,003,526	0.1	2,386,946	616,580
11.6 NAIC 6	3,992,046	7,538,382	1,423,948	3,503,357	1,132,880	XXX	XXX	XXX	(c).....17,590,613	0.3	12,502,843	5,087,769
11.7 Totals	507,817,275	1,449,861,376	2,056,264,365	1,006,443,896	217,840,776	XXX	XXX	XXX	(b).....5,238,227,688	100.0	3,307,009,833	1,931,217,852
11.8 Line 11.7 as a % of Col. 9	9.7	27.7	39.3	19.2	4.2	XXX	XXX	XXX	100.0	XXX	63.1	36.9
12. Total Publicly Traded Bonds												
12.1 NAIC 1	222,321,877	492,379,769	812,007,057	524,077,123	115,552,470	0	2,166,338,296	38.7	2,200,402,747	42.0	2,166,338,296	XXX
12.2 NAIC 2	29,715,773	318,942,377	538,441,430	126,218,051	76,115,198	0	1,089,432,829	19.5	966,000,488	18.4	1,089,432,829	XXX
12.3 NAIC 3	463,986	39,441,824	47,881,023	38,261,769	8,500,000	0	134,548,602	2.4	117,307,938	2.2	134,548,602	XXX
12.4 NAIC 4	380,601	4,075,516	8,932,272	24,312,668	4,002,600	0	41,703,657	0.7	8,408,872	0.2	41,703,657	XXX
12.5 NAIC 5	1,132,211	7,160,133	192,100	169,833	0	0	8,654,277	0.2	2,386,946	0.0	8,654,277	XXX
12.6 NAIC 6	4,009,796	2,415,259	1,541,335	2,495,118	1,253,284	0	11,714,791	0.2	12,502,843	0.2	11,714,791	XXX
12.7 Totals	258,024,244	864,414,878	1,408,995,217	715,534,562	205,423,552	0	3,452,392,452	61.7	3,307,009,833	63.1	3,452,392,452	XXX
12.8 Line 12.7 as a % of Col. 7	7.5	25.0	40.8	20.7	6.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	4.6	15.4	25.2	12.8	3.7	0.0	61.7	XXX	XXX	XXX	61.7	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	140,031,433	502,273,797	491,224,437	144,922,781	24,291,517	0	1,302,743,965	23.3	1,123,234,865	21.4	XXX	1,302,743,965
13.2 NAIC 2	62,070,981	300,555,201	331,368,233	41,315,408	8,505,785	0	743,815,608	13.3	733,014,180	14.0	XXX	743,815,608
13.3 NAIC 3	2,708,363	42,591,937	29,277,346	6,286,060	0	0	80,863,706	1.4	64,324,246	1.2	XXX	80,863,706
13.4 NAIC 4	535,325	738,973	520,665	0	0	0	1,794,963	0.0	4,940,212	0.1	XXX	1,794,963
13.5 NAIC 5	28,301	5,058,690	3,143,562	8,772	0	0	8,239,325	0.1	616,580	0.0	XXX	8,239,325
13.6 NAIC 6	0	8,416,580	196,696	0	0	0	8,613,276	0.2	5,087,769	0.1	XXX	8,613,276
13.7 Totals	205,374,403	859,635,178	855,730,939	192,533,021	32,797,302	0	2,146,070,843	38.3	1,931,217,852	36.9	XXX	2,146,070,843
13.8 Line 13.7 as a % of Col. 7	9.6	40.1	39.9	9.0	1.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	3.7	15.4	15.3	3.4	0.6	0.0	38.3	XXX	XXX	XXX	XXX	38.3

(a) Includes \$.....1,349,829,404 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....43,946,724 current year, \$.....42,379,288 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 \$.....31,727 current year, \$.....0 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 short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....121,323,049; 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 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations.....	58,458,826	13,766,307	10,353,009	1,249,070	0	XXX	83,827,212	1.5	183,430,556	3.5	66,891,269	16,935,944
1.2	Residential Mortgage-Backed Securities.....	6,636,355	15,140,525	31,344,435	1,126,009	2,603	XXX	54,249,927	1.0	44,461,144	0.8	54,249,927	0
1.3	Commercial Mortgage-Backed Securities.....	6,214,510	23,506,758	36,475,361	13,767,838	4,397,099	XXX	84,361,566	1.5	63,115,052	1.2	84,361,565	0
1.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5	Totals.....	71,309,691	52,413,590	78,172,805	16,142,917	4,399,702	XXX	222,438,705	4.0	291,006,752	5.6	205,502,761	16,935,944
2.	All Other Governments												
2.1	Issuer Obligations.....	0	0	2,991,038	0	0	XXX	2,991,038	0.1	0	0.0	2,991,038	0
2.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5	Totals.....	0	0	2,991,038	0	0	XXX	2,991,038	0.1	0	0.0	2,991,038	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations.....	5,504,329	63,019,570	134,449,923	185,412,140	47,314,736	XXX	435,700,698	7.8	380,522,205	7.3	432,684,398	3,016,300
3.2	Residential Mortgage-Backed Securities.....	0	0	0	0	3,781,997	XXX	3,781,997	0.1	4,614,667	0.1	3,781,997	0
3.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5	Totals.....	5,504,329	63,019,570	134,449,923	185,412,140	51,096,733	XXX	439,482,695	7.9	385,136,872	7.4	436,466,395	3,016,300
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations.....	0	978,925	5,602,653	7,302,306	0	XXX	13,883,884	0.2	13,881,921	0.3	13,883,884	0
4.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5	Totals.....	0	978,925	5,602,653	7,302,306	0	XXX	13,883,884	0.2	13,881,921	0.3	13,883,884	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations.....	21,680,322	19,767,790	23,840,264	11,324,307	1,253,284	XXX	77,865,967	1.4	80,016,389	1.5	59,562,639	18,303,330
5.2	Residential Mortgage-Backed Securities.....	22,376,368	75,032,492	103,972,303	13,586,257	865,901	XXX	215,833,321	3.9	228,004,985	4.4	210,579,961	5,253,360
5.3	Commercial Mortgage-Backed Securities.....	2,458,201	9,686,794	34,913,032	21,646,752	204,252	XXX	68,909,031	1.2	75,562,251	1.4	63,778,360	5,130,672
5.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5	Totals.....	46,514,891	104,487,076	162,725,599	46,557,316	2,323,437	XXX	362,608,319	6.5	383,583,625	7.3	333,920,960	28,687,362
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	Issuer Obligations.....	172,695,628	1,045,065,651	1,562,093,540	586,100,799	170,424,007	XXX	3,536,379,625	63.2	3,283,032,415	62.7	2,198,980,407	1,337,399,218
6.2	Residential Mortgage-Backed Securities.....	31,265,313	97,126,862	59,014,067	20,037,055	468,582	XXX	207,911,879	3.7	239,274,205	4.6	144,265,103	63,646,777
6.3	Commercial Mortgage-Backed Securities.....	3,888,113	27,875,283	135,671,648	18,528,983	81,555	XXX	186,045,582	3.3	151,932,544	2.9	59,868,025	126,177,557
6.4	Other Loan-Backed and Structured Securities.....	132,220,681	333,083,098	124,004,884	27,986,068	6,426,837	XXX	623,721,568	11.1	481,396,069	9.2	53,513,882	570,207,685
6.5	Totals.....	340,069,735	1,503,150,894	1,880,784,139	652,652,905	177,400,981	XXX	4,554,058,654	81.3	4,155,635,234	79.3	2,456,627,418	2,097,431,237
7.	Hybrid Securities												
7.1	Issuer Obligations.....	0	0	0	0	3,000,000	XXX	3,000,000	0.1	8,983,285	0.2	3,000,000	0
7.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5	Totals.....	0	0	0	0	3,000,000	XXX	3,000,000	0.1	8,983,285	0.2	3,000,000	0
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2	Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3	Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4	Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.6	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
9.2 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
9.3 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	258,339,105	1,142,598,243	1,739,330,427	791,388,622	221,992,027	XXX.....	4,153,648,424	74.2	XXX.....	XXX.....	2,777,993,635	1,375,654,792
10.2 Residential Mortgage-Backed Securities.....	60,278,036	187,299,879	194,330,805	34,749,321	5,119,083	XXX.....	481,777,124	8.6	XXX.....	XXX.....	412,876,988	68,900,137
10.3 Commercial Mortgage-Backed Securities.....	12,560,824	61,068,835	207,060,041	53,943,573	4,682,906	XXX.....	339,316,179	6.1	XXX.....	XXX.....	208,007,950	131,308,229
10.4 Other Loan-Backed and Structured Securities.....	132,220,681	333,083,098	124,004,884	27,986,068	6,426,837	XXX.....	623,721,568	11.1	XXX.....	XXX.....	53,513,882	570,207,685
10.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
10.6 Totals.....	463,398,646	1,724,050,055	2,264,726,157	908,067,584	238,220,853	0	5,598,463,294	100.0	XXX.....	XXX.....	3,452,392,455	2,146,070,843
10.7 Line 10.6 as a % of Col. 7.....	8.3	30.8	40.5	16.2	4.3	0.0	100.0	XXX.....	XXX.....	XXX.....	61.7	38.3
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	348,637,292	956,386,683	1,623,369,722	820,917,917	200,555,157	XXX.....	XXX.....	XXX.....	3,949,866,771	75.4	2,603,978,369	1,345,888,401
11.2 Residential Mortgage-Backed Securities.....	66,640,198	179,100,970	189,235,225	75,370,470	6,008,138	XXX.....	XXX.....	XXX.....	516,355,001	9.9	461,684,125	54,670,876
11.3 Commercial Mortgage-Backed Securities.....	17,454,769	34,992,073	156,534,895	74,675,289	6,952,821	XXX.....	XXX.....	XXX.....	290,609,847	5.5	186,137,579	104,472,268
11.4 Other Loan-Backed and Structured Securities.....	75,085,015	279,381,649	87,124,522	35,480,222	4,324,661	XXX.....	XXX.....	XXX.....	481,396,069	9.2	55,209,763	426,186,306
11.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....
11.6 Totals.....	507,817,274	1,449,861,375	2,056,264,365	1,006,443,898	217,840,777	XXX.....	XXX.....	XXX.....	5,238,227,689	100.0	3,307,009,836	1,931,217,851
11.7 Line 11.6 as a % of Col. 9.....	9.7	27.7	39.3	19.2	4.2	XXX.....	XXX.....	XXX.....	100.0	XXX.....	63.1	36.9
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	186,457,226	632,067,724	1,113,670,027	650,159,751	195,638,906	XXX.....	2,777,993,634	49.6	2,603,978,369	49.7	2,777,993,634	XXX.....
12.2 Residential Mortgage-Backed Securities.....	51,090,477	154,648,928	170,454,454	31,925,523	4,757,606	XXX.....	412,876,988	7.4	461,684,125	8.8	412,876,988	XXX.....
12.3 Commercial Mortgage-Backed Securities.....	9,103,076	41,471,672	121,087,119	31,663,177	4,682,906	XXX.....	208,007,950	3.7	186,137,579	3.6	208,007,950	XXX.....
12.4 Other Loan-Backed and Structured Securities.....	11,373,465	36,226,555	3,783,617	1,786,111	344,133	XXX.....	53,513,880	1.0	55,209,763	1.1	53,513,880	XXX.....
12.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	XXX.....
12.6 Totals.....	258,024,244	864,414,879	1,408,995,217	715,534,562	205,423,551	0	3,452,392,452	61.7	3,307,009,836	63.1	3,452,392,452	XXX.....
12.7 Line 12.6 as a % of Col. 7.....	7.5	25.0	40.8	20.7	6.0	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	4.6	15.4	25.2	12.8	3.7	0.0	61.7	XXX.....	XXX.....	XXX.....	61.7	XXX.....
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	71,881,879	510,530,520	625,660,400	141,228,872	26,353,121	XXX.....	1,375,654,792	24.6	1,345,888,401	25.7	XXX.....	1,375,654,792
13.2 Residential Mortgage-Backed Securities.....	9,187,559	32,650,952	23,876,352	2,823,797	361,477	XXX.....	68,900,137	1.2	54,670,876	1.0	XXX.....	68,900,137
13.3 Commercial Mortgage-Backed Securities.....	3,457,748	19,597,163	85,972,922	22,280,395	0	XXX.....	131,308,228	2.3	104,472,268	2.0	XXX.....	131,308,228
13.4 Other Loan-Backed and Structured Securities.....	120,847,216	296,856,542	120,221,266	26,199,957	6,082,704	XXX.....	570,207,685	10.2	426,186,306	8.1	XXX.....	570,207,685
13.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	XXX.....	0
13.6 Totals.....	205,374,402	859,635,177	855,730,940	192,533,021	32,797,302	0	2,146,070,842	38.3	1,931,217,851	36.9	XXX.....	2,146,070,842
13.7 Line 13.6 as a % of Col. 7.....	9.6	40.1	39.9	9.0	1.5	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	3.7	15.4	15.3	3.4	0.6	0.0	38.3	XXX.....	XXX.....	XXX.....	XXX.....	38.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	196,403,071	196,403,071	0	0	0
2. Cost of short-term investments acquired.....	28,640,808,562	28,640,808,562	0	0	0
3. Accrual of discount.....	52,111	52,111	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.....	28,715,940,696	28,715,940,696	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).....	121,323,048	121,323,048	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).....	121,323,048	121,323,048	0	0	0

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

\$10

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).....		22,111,035
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	40,321,899	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	0	40,321,899
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	(16,506,045)	
3.2	Section 2, Column 19.....	1,084,982	(15,421,063)
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		(19,354,756)
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		2,613,519
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.....	1,539,879	
8.2	Section 2, Column 20.....	(22,910)	1,516,969
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		26,560,565
10.	Deduct nonadmitted assets.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		26,560,565

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....		(1,149,176)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....		6,247,850
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.....	5,098,674	
3.14	Section 1, Column 18, prior year.....	(1,149,176)	6,247,850
			6,247,850
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.....	5,098,674	
3.24	Section 1, Column 19, prior year.....	(1,149,176)	6,247,850
			6,247,850
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).....	(197,643,526)	
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).....	(197,643,526)	(197,643,526)
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).....		5,098,674
7.	Deduct nonadmitted assets.....		0
8.	Statement value at end of current period (Line 6 minus Line 7).....		5,098,674

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

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

OHIO NATIONAL LIFE INSURANCE COMPANY
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.....	26,560,565
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	5,098,674
3.	Total (Line 1 plus Line 2).....	31,659,239
4.	Part D, Section 1, Column 5.....	40,880,289
5.	Part D, Section 1, Column 6.....	(9,221,050)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	26,560,565
8.	Part B, Section 1, Column 13.....	5,098,674
9.	Total (Line 7 plus Line 8).....	31,659,239
10.	Part D, Section 1, Column 8.....	40,880,289
11.	Part D, Section 1, Column 9.....	(9,221,050)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	126,753
14.	Part B, Section 1, Column 20.....	(83,181,222)
15.	Part D, Section 1, Column 11.....	(83,054,469)
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

OHIO NATIONAL LIFE INSURANCE COMPANY

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

(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 Home Office.....		Blue Ash.....	OH.....	12/19/2013.	11/25/2013.	22,435,457	0	20,857,446	20,857,446	607,643	0	(176,802)	(784,445)	0	2,847,245	1,419,954
RE 1358 Home Office.....		Blue Ash.....	OH.....	11/20/2014.	12/01/2014.	4,649,749	0	4,449,881	4,449,881	82,884	0	(466,967)	(549,851)	0	283,780	339,385
0499999. Total - Properties Held for the Production of Income.....						27,381,707	0	25,603,828	25,603,828	690,527	0	(643,769)	(1,334,296)	0	3,150,434	1,759,339
0699999. Totals.....						27,381,707	0	25,603,828	25,603,828	690,527	0	(643,769)	(1,334,296)	0	3,150,434	1,759,339

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
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.....	303,953.....	0.....	0.....	0.....	0.....	0.....	5,485,000.....	12/31/2015.....
0024696.....		COLUMBUS.....	OH.....		03/25/1997.....	8.117.....	3,432,720.....	0.....	0.....	0.....	0.....	0.....	14,015,000.....	12/31/2015.....
0024731.....		HAVELOCK.....	NC.....		07/11/1997.....	8.375.....	32,932.....	0.....	0.....	0.....	0.....	0.....	3,020,000.....	12/31/2015.....
0024739.....		CHILLUM.....	MD.....		08/18/1997.....	8.375.....	2,045,026.....	0.....	0.....	0.....	0.....	0.....	12,040,000.....	12/31/2015.....
0024757.....		FORT DODGE.....	IA.....		10/10/1997.....	8.000.....	242,706.....	0.....	0.....	0.....	0.....	0.....	4,125,000.....	12/31/2015.....
0024764.....		SYOSSET.....	NY.....		11/20/1997.....	8.070.....	698,844.....	0.....	0.....	0.....	0.....	0.....	26,120,000.....	12/31/2015.....
0024768.....		BEREA.....	SC.....		01/05/1998.....	7.220.....	551,244.....	0.....	0.....	0.....	0.....	0.....	6,860,000.....	12/31/2015.....
0024774.....		HUNTSVILLE.....	AL.....		03/03/1998.....	7.610.....	936,163.....	0.....	0.....	0.....	0.....	0.....	14,700,000.....	12/31/2015.....
0024779.....	R.....	HEMPFIELD TWP.....	PA.....		03/25/1998.....	7.300.....	74,748.....	0.....	0.....	0.....	0.....	0.....	1,033,000.....	12/31/2015.....
0024789.....	R.....	ANDERSON.....	SC.....		07/22/1998.....	7.020.....	51,299.....	0.....	0.....	0.....	0.....	0.....	643,000.....	12/31/2015.....
0024816.....		OHIO TWP.....	PA.....		11/23/1998.....	7.300.....	985,462.....	0.....	0.....	0.....	0.....	0.....	9,450,000.....	12/31/2015.....
0024817.....		SOUTH POINT.....	OH.....		11/25/1998.....	7.220.....	96,246.....	0.....	0.....	0.....	0.....	0.....	810,000.....	12/31/2015.....
0024820.....		MOUNT HOLLY.....	NC.....		12/15/1998.....	6.900.....	310,247.....	0.....	0.....	0.....	0.....	0.....	4,045,000.....	12/31/2015.....
0024824.....		MT JACKSON.....	VA.....		12/28/1998.....	7.125.....	547,454.....	0.....	0.....	0.....	0.....	0.....	4,070,000.....	12/31/2015.....
0024828.....	R.....	LYTLE.....	TX.....		01/21/1999.....	6.750.....	3,562.....	0.....	0.....	0.....	0.....	0.....	365,001.....	12/31/2015.....
0024834.....		STANLEY.....	VA.....		02/24/1999.....	7.120.....	471,548.....	0.....	0.....	0.....	0.....	0.....	3,370,000.....	12/31/2015.....
0024868.....	R.....	NEW ALBANY.....	OH.....		09/23/1999.....	7.250.....	11,422.....	0.....	0.....	0.....	0.....	0.....	139,500.....	12/31/2015.....
0024876.....		INDEPENDENCE.....	KY.....		11/29/1999.....	8.230.....	624,072.....	0.....	0.....	0.....	0.....	0.....	3,650,000.....	12/31/2015.....
0024931.....		SUMMIT TWP.....	PA.....		07/23/2002.....	7.530.....	594,910.....	0.....	0.....	0.....	0.....	0.....	2,710,000.....	12/31/2015.....
0024937.....		SAN DIEGO.....	CA.....		08/07/2002.....	7.790.....	69,686.....	0.....	0.....	0.....	0.....	0.....	2,235,000.....	12/31/2015.....
0024938.....		PORT HURON.....	MI.....		08/21/2002.....	7.500.....	691,318.....	0.....	0.....	0.....	0.....	0.....	2,950,000.....	12/31/2015.....
0024941.....		ELLENTON.....	FL.....		09/19/2002.....	7.630.....	952,005.....	0.....	0.....	0.....	0.....	0.....	2,690,000.....	12/31/2015.....
0024943.....		VOLUSIA COUNTY.....	FL.....		09/30/2002.....	7.500.....	592,202.....	0.....	0.....	0.....	0.....	0.....	2,580,000.....	12/31/2015.....
0024944.....		HEMPSTEAD.....	NY.....		10/04/2002.....	7.580.....	839,377.....	0.....	0.....	0.....	0.....	0.....	4,220,000.....	12/03/2015.....
0024953.....		TROUTVILLE.....	VA.....		11/08/2002.....	7.550.....	968,067.....	0.....	0.....	0.....	0.....	0.....	3,705,000.....	12/31/2015.....
0024956.....		COEUR D'ALENE.....	ID.....		11/26/2002.....	7.000.....	981,406.....	0.....	0.....	0.....	0.....	0.....	3,785,000.....	12/31/2015.....
0024957.....		BOYLSTON.....	MA.....		11/26/2002.....	7.500.....	1,747,151.....	0.....	0.....	0.....	0.....	0.....	6,375,000.....	12/31/2015.....
0024958.....		OGDEN.....	UT.....		11/26/2002.....	6.500.....	1,544,290.....	0.....	0.....	0.....	0.....	0.....	5,045,000.....	12/31/2015.....
0024961.....		LAREDO.....	TX.....		12/12/2002.....	6.875.....	464,850.....	0.....	0.....	0.....	0.....	0.....	7,935,000.....	12/31/2015.....
0024965.....		CALUMET CITY.....	IL.....		12/19/2002.....	7.400.....	1,171,776.....	0.....	0.....	0.....	0.....	0.....	3,735,000.....	12/31/2015.....
0024966.....		AMARILLO.....	TX.....		12/19/2002.....	6.875.....	2,010,771.....	0.....	0.....	0.....	0.....	0.....	7,025,000.....	12/31/2015.....
0024970.....		BEVERLY HILLS.....	CA.....		12/23/2002.....	7.130.....	2,812,999.....	0.....	4,798.....	0.....	0.....	0.....	5,155,000.....	12/31/2015.....
0024971.....		VISALIA.....	CA.....		12/23/2002.....	7.110.....	2,584,130.....	0.....	618.....	0.....	0.....	0.....	4,900,000.....	12/31/2015.....
0125359.....		BIRMINGHAM.....	AL.....		12/03/2007.....	6.250.....	1,302,923.....	0.....	0.....	0.....	0.....	0.....	1,870,000.....	12/31/2015.....
0125516.....		HUNTSVILLE.....	AL.....		07/20/2011.....	5.625.....	1,885,545.....	0.....	0.....	0.....	0.....	0.....	3,815,000.....	12/31/2015.....
0125539.....		TUSCALOOSA.....	AL.....		11/30/2011.....	5.500.....	1,882,162.....	0.....	0.....	0.....	0.....	0.....	6,295,000.....	12/31/2015.....
0125540.....		PRATTVILLE.....	AL.....		12/15/2011.....	5.250.....	542,659.....	0.....	0.....	0.....	0.....	0.....	1,235,000.....	12/31/2015.....
0125617.....		GREENVILLE.....	AL.....		05/02/2013.....	4.500.....	1,047,188.....	0.....	0.....	0.....	0.....	0.....	1,690,000.....	12/31/2015.....
0125814.....		BIRMINGHAM.....	AL.....		01/29/2016.....	4.664.....	3,310,237.....	0.....	0.....	0.....	0.....	0.....	5,470,000.....	01/26/2016.....
0125841.....		BIRMINGHAM.....	AL.....		07/08/2016.....	4.020.....	4,945,318.....	0.....	0.....	0.....	0.....	0.....	7,140,000.....	07/01/2016.....
0325344.....		GLENDALE.....	AZ.....		08/30/2007.....	6.560.....	913,161.....	0.....	0.....	0.....	0.....	0.....	2,020,000.....	12/31/2015.....
0325345.....		TUCSON.....	AZ.....		08/30/2007.....	6.560.....	976,148.....	0.....	0.....	0.....	0.....	0.....	2,170,000.....	12/31/2015.....
0325410.....		TUCSON.....	AZ.....		08/29/2008.....	6.730.....	3,393,237.....	0.....	0.....	0.....	0.....	0.....	11,625,000.....	12/31/2015.....
0325424.....		TUCSON.....	AZ.....		10/30/2008.....	6.700.....	2,077,399.....	0.....	0.....	0.....	0.....	0.....	7,520,000.....	12/03/2015.....

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
0325559.....		PHOENIX.....	AZ.....		05/22/2012.....	5.000.....	745,781.....	0.....	0.....	0.....	0.....	0.....	2,280,000.....	12/31/2015
0325730.....		TUCSON.....	AZ.....		12/22/2014.....	4.750.....	2,631,511.....	0.....	0.....	0.....	0.....	0.....	5,190,000.....	12/31/2015
0325796.....		TUCSON.....	AZ.....		10/29/2015.....	4.250.....	6,464,152.....	0.....	0.....	0.....	0.....	0.....	12,800,000.....	10/16/2015
0325808.....		TEMPE.....	AZ.....		12/23/2015.....	4.366.....	2,395,314.....	0.....	0.....	0.....	0.....	0.....	3,495,000.....	11/23/2015
0325813.....		TUCSON.....	AZ.....		01/19/2016.....	4.234.....	2,206,842.....	0.....	0.....	0.....	0.....	0.....	4,600,000.....	10/09/2015
0425045.....		ROGERS.....	AR.....		12/05/2003.....	5.600.....	4,304,892.....	0.....	0.....	0.....	0.....	0.....	6,120,000.....	12/31/2015
0425321.....		FAYETTEVILLE.....	AR.....		04/30/2007.....	6.250.....	938,388.....	0.....	0.....	0.....	0.....	0.....	4,945,000.....	12/31/2015
0425509.....		LITTLE ROCK.....	AR.....		06/29/2011.....	5.650.....	2,038,130.....	0.....	0.....	0.....	0.....	0.....	6,550,000.....	12/31/2015
0425874.....		SPRINGDALE.....	AR.....		12/21/2016.....	3.875.....	4,240,000.....	0.....	0.....	0.....	0.....	0.....	5,650,000.....	09/27/2016
0524998.....		SANTA ROSA.....	CA.....		05/15/2003.....	6.600.....	689,418.....	0.....	0.....	0.....	0.....	0.....	4,130,000.....	12/31/2015
0525147.....		TEMECULA.....	CA.....		06/15/2005.....	6.090.....	601,379.....	0.....	0.....	0.....	0.....	0.....	1,435,000.....	12/31/2015
0525175.....		HAYWARD.....	CA.....		09/30/2005.....	5.600.....	798,288.....	0.....	0.....	0.....	0.....	0.....	3,785,000.....	12/31/2015
0525238.....		ONTARIO.....	CA.....		05/25/2006.....	6.250.....	752,993.....	0.....	0.....	0.....	0.....	0.....	3,000,000.....	12/31/2015
0525346.....		CLOVIS.....	CA.....		09/14/2007.....	6.570.....	1,381,880.....	0.....	0.....	0.....	0.....	0.....	3,240,000.....	12/31/2015
0525395.....		CUPERTINO.....	CA.....		05/22/2008.....	5.730.....	5,041,897.....	0.....	0.....	0.....	0.....	0.....	9,705,000.....	12/31/2015
0525413.....		ALTADENA.....	CA.....		09/09/2008.....	6.620.....	4,151,138.....	0.....	0.....	0.....	0.....	0.....	5,120,000.....	12/31/2015
0525441.....		MONTEREY PARK.....	CA.....		12/29/2009.....	6.125.....	3,052,529.....	0.....	0.....	0.....	0.....	0.....	12,135,000.....	12/31/2015
0525471.....		SAN DIEGO.....	CA.....		10/28/2010.....	6.500.....	787,684.....	0.....	0.....	0.....	0.....	0.....	7,240,000.....	12/31/2015
0525498.....		COSTA MESA.....	CA.....		04/26/2011.....	5.680.....	2,816,547.....	0.....	0.....	0.....	0.....	0.....	6,930,000.....	12/31/2015
0525527.....		GLENDALE.....	CA.....		09/28/2011.....	5.500.....	1,486,833.....	0.....	0.....	0.....	0.....	0.....	4,160,000.....	12/31/2015
0525530.....		YUCCA VALLEY.....	CA.....		10/18/2011.....	5.625.....	2,024,988.....	0.....	0.....	0.....	0.....	0.....	4,820,000.....	12/31/2015
0525557.....		HUNTINGTON BEACH.....	CA.....		05/17/2012.....	5.125.....	5,718,001.....	0.....	0.....	0.....	0.....	0.....	11,110,000.....	12/31/2015
0525574.....		BAKERSFIELD.....	CA.....		09/25/2012.....	4.750.....	1,325,494.....	0.....	0.....	0.....	0.....	0.....	2,410,000.....	12/31/2015
0525580.....		CAMARILLO.....	CA.....		10/23/2012.....	5.000.....	1,912,963.....	0.....	0.....	0.....	0.....	0.....	6,700,000.....	12/31/2015
0525588.....		BERMUDA DUNES.....	CA.....		12/03/2012.....	4.875.....	1,518,184.....	0.....	0.....	0.....	0.....	0.....	4,245,000.....	12/31/2015
0525598.....		SAN PEDRO.....	CA.....		01/29/2013.....	4.750.....	2,556,258.....	0.....	0.....	0.....	0.....	0.....	6,360,000.....	12/31/2015
0525628.....		RIVERSIDE.....	CA.....		06/10/2013.....	4.375.....	2,963,575.....	0.....	0.....	0.....	0.....	0.....	6,290,000.....	12/31/2015
0525639.....		CARLSBAD.....	CA.....		08/01/2013.....	4.375.....	2,751,783.....	0.....	0.....	0.....	0.....	0.....	19,905,000.....	12/31/2015
0525661.....		SACRAMENTO.....	CA.....		11/06/2013.....	5.640.....	5,333,119.....	0.....	0.....	0.....	0.....	0.....	11,490,000.....	12/31/2015
0525689.....		DINUBA.....	CA.....		07/10/2014.....	4.125.....	1,675,504.....	0.....	0.....	0.....	0.....	0.....	7,580,000.....	12/31/2015
0525690.....		CARDIFF BY THE SEA.....	CA.....		07/15/2014.....	4.770.....	3,473,101.....	0.....	0.....	0.....	0.....	0.....	6,645,000.....	12/31/2015
0525716.....		SAN LEANDRO.....	CA.....		11/10/2014.....	4.608.....	2,246,748.....	0.....	0.....	0.....	0.....	0.....	3,410,000.....	12/31/2015
0525765.....		DOWNEY.....	CA.....		06/10/2015.....	4.400.....	4,771,860.....	0.....	0.....	0.....	0.....	0.....	7,200,000.....	12/31/2015
0525790.....		SEASIDE.....	CA.....		09/11/2015.....	4.420.....	2,623,487.....	0.....	0.....	0.....	0.....	0.....	4,755,000.....	12/31/2015
0525801.....		BARSTOW.....	CA.....		11/20/2015.....	4.500.....	2,999,495.....	0.....	0.....	0.....	0.....	0.....	5,810,000.....	12/31/2015
0525811.....		HOMEWOOD.....	CA.....		01/05/2016.....	4.750.....	5,408,526.....	0.....	0.....	0.....	0.....	0.....	7,400,000.....	12/14/2015
0525828.....		SACRAMENTO.....	CA.....		04/29/2016.....	3.570.....	4,015,376.....	0.....	0.....	0.....	0.....	0.....	9,890,000.....	01/22/2016
0624981.....		HIGHLANDS RANCH.....	CO.....		02/21/2003.....	7.250.....	176,119.....	0.....	0.....	0.....	0.....	0.....	3,060,000.....	12/31/2015
0625177.....		AURORA.....	CO.....		09/30/2005.....	5.016.....	2,615,416.....	0.....	0.....	0.....	0.....	0.....	6,785,000.....	12/31/2015
0625310.....		COLORADO SPRINGS.....	CO.....		03/19/2007.....	6.320.....	2,587,150.....	0.....	0.....	0.....	0.....	0.....	9,605,000.....	12/31/2015
0625525.....		WINDSOR.....	CO.....		09/28/2011.....	5.500.....	3,014,582.....	0.....	0.....	0.....	0.....	0.....	14,750,000.....	12/31/2015
0R24396.....		WHITMORE LAKE.....	MI.....		08/26/1999.....	7.250.....	2,165,345.....	0.....	0.....	0.....	0.....	0.....	9,230,000.....	12/31/2015
0R24431.....		WHITMORE LAKE.....	MI.....		08/26/1999.....	7.250.....	194,638.....	0.....	0.....	0.....	0.....	0.....	830,000.....	12/31/2015
1025317.....		DORAL.....	FL.....		04/24/2007.....	6.020.....	2,641,463.....	0.....	0.....	0.....	0.....	0.....	7,945,000.....	12/31/2015

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
1025384.....		JACKSONVILLE BEACH.....	FL.....		02/22/2008.....	6.500.....	2,565,462.....	0.....	0.....	0.....	0.....	0.....	8,190,000.....	12/31/2015.....
1025390.....		PENSACOLA BEACH.....	FL.....		04/11/2008.....	6.375.....	842,604.....	0.....	0.....	0.....	0.....	0.....	1,865,000.....	12/31/2015.....
1025399.....		TAMPA.....	FL.....		06/02/2008.....	6.550.....	409,655.....	0.....	0.....	0.....	0.....	0.....	3,380,000.....	12/31/2015.....
1025400.....		ODESSA.....	FL.....		06/09/2008.....	6.270.....	2,443,019.....	0.....	0.....	0.....	0.....	0.....	4,650,000.....	12/31/2015.....
1025520.....		ORLANDO.....	FL.....		08/09/2011.....	5.750.....	3,586,291.....	0.....	0.....	0.....	0.....	0.....	7,060,000.....	12/31/2015.....
1025541.....		JACKSONVILLE.....	FL.....		12/20/2011.....	5.000.....	1,598,281.....	0.....	0.....	0.....	0.....	0.....	6,875,000.....	12/31/2015.....
1025549.....		APOPKA.....	FL.....		03/28/2012.....	5.375.....	792,904.....	0.....	0.....	0.....	0.....	0.....	1,820,000.....	12/31/2015.....
1025653.....		TAMPA.....	FL.....		10/11/2013.....	5.030.....	3,233,681.....	0.....	0.....	0.....	0.....	0.....	8,530,000.....	12/31/2015.....
1025655.....		SPRING HILL.....	FL.....		10/28/2013.....	4.375.....	1,591,573.....	0.....	0.....	0.....	0.....	0.....	4,745,000.....	12/31/2015.....
1025668.....		DESTIN.....	FL.....		12/16/2013.....	4.125.....	1,645,721.....	0.....	0.....	0.....	0.....	0.....	5,085,000.....	12/31/2015.....
1025734.....		SANFORD.....	FL.....		01/06/2015.....	4.441.....	2,558,070.....	0.....	0.....	0.....	0.....	0.....	6,740,000.....	12/31/2015.....
1025748.....		NAPLES.....	FL.....		04/14/2015.....	4.375.....	4,743,393.....	0.....	0.....	0.....	0.....	0.....	10,710,000.....	02/10/2015.....
1025758.....		NAPLES.....	FL.....		05/20/2015.....	4.250.....	723,883.....	0.....	0.....	0.....	0.....	0.....	3,055,000.....	12/31/2015.....
1025772.....		ROCKLEDGE.....	FL.....		06/30/2015.....	4.160.....	1,096,157.....	0.....	0.....	0.....	0.....	0.....	2,000,000.....	05/29/2015.....
1025777.....		JACKSONVILLE.....	FL.....		07/16/2015.....	4.125.....	2,270,088.....	0.....	0.....	0.....	0.....	0.....	4,400,000.....	12/31/2015.....
1025800.....		TALLAHASSEE.....	FL.....		11/19/2015.....	3.811.....	2,748,711.....	0.....	0.....	0.....	0.....	0.....	7,145,000.....	12/31/2015.....
1025810.....		HALEAH.....	FL.....		01/06/2016.....	4.375.....	6,047,635.....	0.....	0.....	0.....	0.....	0.....	8,800,000.....	06/02/2015.....
1025854.....		CAPE CANAVERAL.....	FL.....		09/19/2016.....	4.250.....	7,440,177.....	0.....	0.....	0.....	0.....	0.....	11,410,000.....	06/27/2016.....
1025855.....		CAPE CANAVERAL.....	FL.....		09/19/2016.....	4.250.....	484,985.....	0.....	0.....	0.....	0.....	0.....	11,410,000.....	06/27/2016.....
1025872.....		RIVERVIEW.....	FL.....		12/19/2016.....	4.125.....	1,335,000.....	0.....	0.....	0.....	0.....	0.....	1,920,000.....	10/10/2016.....
1125052.....		FT OGLETHORPE.....	GA.....		01/20/2004.....	6.000.....	849,459.....	0.....	0.....	0.....	0.....	0.....	2,445,000.....	12/31/2015.....
1125701.....		LAWRENCEVILLE.....	GA.....		09/18/2014.....	4.700.....	3,026,442.....	0.....	0.....	0.....	0.....	0.....	6,155,000.....	12/31/2015.....
1325034.....		COEUR D'ALENE.....	ID.....		10/17/2003.....	6.250.....	5,730,143.....	0.....	0.....	0.....	0.....	0.....	13,940,000.....	12/31/2015.....
1325086.....		POCATELLO.....	ID.....		07/30/2004.....	5.740.....	356,076.....	0.....	0.....	0.....	0.....	0.....	2,445,000.....	12/31/2015.....
1325109.....		IDAHO FALLS.....	ID.....		11/18/2004.....	5.970.....	293,534.....	0.....	0.....	0.....	0.....	0.....	1,375,000.....	12/31/2015.....
1325358.....		MERIDIAN.....	ID.....		11/30/2007.....	6.460.....	4,823,121.....	0.....	0.....	0.....	0.....	0.....	14,550,000.....	12/31/2015.....
1325526.....		COEUR D'ALENE.....	ID.....		09/28/2011.....	5.500.....	2,591,028.....	0.....	0.....	0.....	0.....	0.....	3,105,000.....	12/31/2015.....
1325570.....		COEUR D'ALENE.....	ID.....		08/16/2012.....	5.250.....	1,582,315.....	0.....	0.....	0.....	0.....	0.....	3,895,000.....	12/31/2015.....
1325752.....		MERIDIAN.....	ID.....		05/01/2015.....	4.250.....	1,042,791.....	0.....	0.....	0.....	0.....	0.....	2,745,000.....	12/31/2015.....
1425512.....		WAUKEGAN.....	IL.....		06/30/2011.....	6.000.....	1,585,018.....	0.....	0.....	0.....	0.....	0.....	3,675,000.....	12/31/2015.....
1425518.....		WOODRIVER.....	IL.....		07/27/2011.....	5.500.....	1,038,081.....	0.....	0.....	0.....	0.....	0.....	3,020,000.....	12/31/2015.....
1425562.....		CHICAGO HEIGHTS.....	IL.....		06/28/2012.....	5.000.....	3,620,612.....	0.....	0.....	0.....	0.....	0.....	6,280,000.....	12/31/2015.....
1425589.....		BUFFALO GROVE.....	IL.....		12/12/2012.....	5.000.....	6,117,845.....	0.....	0.....	0.....	0.....	0.....	10,900,000.....	12/31/2015.....
1425821.....		CHICAGO.....	IL.....		03/30/2016.....	4.125.....	1,257,659.....	0.....	0.....	0.....	0.....	0.....	1,730,000.....	03/16/2016.....
1525308.....		INDIANAPOLIS.....	IN.....		03/06/2007.....	6.630.....	1,629,349.....	0.....	0.....	0.....	0.....	0.....	4,610,000.....	12/31/2015.....
1525339.....		INDIANAPOLIS.....	IN.....		08/15/2007.....	6.380.....	1,093,166.....	0.....	0.....	0.....	0.....	0.....	3,305,000.....	12/31/2015.....
1525348.....		INDIANAPOLIS.....	IN.....		09/21/2007.....	6.650.....	1,084,046.....	0.....	0.....	0.....	0.....	0.....	1,680,000.....	12/31/2015.....
1525418.....		GREENFIELD.....	IN.....		10/01/2008.....	6.540.....	3,226,890.....	0.....	0.....	0.....	0.....	0.....	9,445,000.....	12/31/2015.....
1525470.....		INDIANAPOLIS.....	IN.....		10/28/2010.....	5.500.....	1,896,967.....	0.....	0.....	0.....	0.....	0.....	6,295,000.....	12/31/2015.....
1525497.....		INDIANAPOLIS.....	IN.....		04/19/2011.....	5.600.....	1,982,609.....	0.....	0.....	0.....	0.....	0.....	3,005,000.....	12/31/2015.....
1525500.....		CARMEL.....	IN.....		04/28/2011.....	5.870.....	1,971,913.....	0.....	0.....	0.....	0.....	0.....	6,260,000.....	12/31/2015.....
1525586.....		FISHERS.....	IN.....		11/29/2012.....	4.750.....	1,128,295.....	0.....	0.....	0.....	0.....	0.....	2,110,000.....	12/31/2015.....
1525593.....		INDIANAPOLIS.....	IN.....		12/21/2012.....	4.500.....	1,679,923.....	0.....	0.....	0.....	0.....	0.....	4,570,000.....	12/31/2015.....
1525642.....		WEST LAFAYETTE.....	IN.....		08/07/2013.....	4.500.....	1,380,277.....	0.....	0.....	0.....	0.....	0.....	2,300,000.....	12/31/2015.....

E04.2

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
1525663.....		FISHERS.....	IN.....		11/13/2013.....	5.650.....	1,039,140.....	0.....	0.....	0.....	0.....	0.....	2,745,000.....	12/31/2015.....
1525684.....		INDIANAPOLIS.....	IN.....		04/29/2014.....	4.750.....	874,250.....	0.....	0.....	0.....	0.....	0.....	1,155,000.....	12/31/2014.....
1525700.....		CARMEL.....	IN.....		09/05/2014.....	4.016.....	2,985,918.....	0.....	0.....	0.....	0.....	0.....	2,925,000.....	12/31/2015.....
1525791.....		BROWNSBURG.....	IN.....		09/22/2015.....	4.288.....	1,202,721.....	0.....	0.....	0.....	0.....	0.....	3,090,000.....	12/31/2015.....
1525829.....		INDIANAPOLIS.....	IN.....		05/04/2016.....	3.800.....	4,915,685.....	0.....	0.....	0.....	0.....	0.....	7,130,000.....	04/25/2016.....
1525832.....		INDIANAPOLIS.....	IN.....		06/02/2016.....	4.250.....	1,119,102.....	0.....	0.....	0.....	0.....	0.....	1,760,000.....	05/02/2016.....
1525837.....		INDIANAPOLIS.....	IN.....		06/29/2016.....	4.300.....	3,025,127.....	0.....	0.....	0.....	0.....	0.....	4,430,000.....	05/16/2016.....
1525856.....		FISHERS.....	IN.....		09/19/2016.....	3.900.....	12,264,442.....	0.....	0.....	0.....	0.....	0.....	17,240,000.....	06/22/2016.....
1625524.....		WEST DES MOINES.....	IA.....		09/26/2011.....	5.500.....	1,234,452.....	0.....	0.....	0.....	0.....	0.....	1,795,000.....	12/31/2015.....
1725590.....		WITITA.....	KS.....		12/13/2012.....	4.750.....	2,046,665.....	0.....	0.....	0.....	0.....	0.....	3,140,000.....	12/31/2015.....
1725818.....		LAWRENCE.....	KS.....		03/11/2016.....	4.375.....	2,642,824.....	0.....	0.....	0.....	0.....	0.....	3,960,000.....	02/22/2016.....
1825019.....		FERN CREEK.....	KY.....		08/27/2003.....	6.500.....	191,265.....	0.....	0.....	0.....	0.....	0.....	2,330,000.....	12/31/2015.....
1825379.....		COLD SPRING.....	KY.....		01/31/2008.....	6.100.....	2,451,911.....	0.....	0.....	0.....	0.....	0.....	4,990,000.....	12/31/2015.....
1825386.....		LOUISVILLE.....	KY.....		03/14/2008.....	6.150.....	1,141,079.....	0.....	0.....	0.....	0.....	0.....	3,060,000.....	12/31/2015.....
1825472.....		NEWPORT.....	KY.....		10/29/2010.....	6.000.....	3,115,348.....	0.....	0.....	0.....	0.....	0.....	10,240,000.....	12/31/2015.....
1825479.....		LOUISVILLE.....	KY.....		12/14/2010.....	5.500.....	3,148,911.....	0.....	0.....	0.....	0.....	0.....	7,600,000.....	12/31/2015.....
1825555.....		RICHMOND.....	KY.....		05/17/2012.....	4.875.....	3,383,523.....	0.....	0.....	0.....	0.....	0.....	5,115,000.....	12/31/2015.....
1825608.....		LOUISVILLE.....	KY.....		03/19/2013.....	4.850.....	1,419,449.....	0.....	0.....	0.....	0.....	0.....	3,175,000.....	12/31/2015.....
1825624.....		LEXINGTON.....	KY.....		05/17/2013.....	4.500.....	2,309,181.....	0.....	0.....	0.....	0.....	0.....	5,595,000.....	12/31/2015.....
1825635.....		LOUISVILLE.....	KY.....		06/27/2013.....	4.500.....	1,661,547.....	0.....	0.....	0.....	0.....	0.....	2,960,000.....	12/31/2015.....
1825709.....		LEXINGTON.....	KY.....		10/10/2014.....	3.990.....	2,304,879.....	0.....	0.....	0.....	0.....	0.....	6,770,000.....	12/31/2015.....
1825723.....		LEXINGTON.....	KY.....		12/16/2014.....	4.200.....	2,959,949.....	0.....	0.....	0.....	0.....	0.....	6,180,000.....	12/31/2015.....
1825793.....		RICHMOND.....	KY.....		10/01/2015.....	4.356.....	1,607,299.....	0.....	0.....	0.....	0.....	0.....	2,390,000.....	05/08/2015.....
1825866.....		LEXINGTON.....	KY.....		11/21/2016.....	3.990.....	5,000,000.....	0.....	0.....	0.....	0.....	0.....	6,665,000.....	08/01/2016.....
1925392.....		LAFAYETTE.....	LA.....		05/01/2008.....	6.100.....	787,868.....	0.....	0.....	0.....	0.....	0.....	1,795,000.....	12/31/2015.....
1925561.....		KENNER.....	LA.....		06/11/2012.....	5.000.....	2,461,251.....	0.....	0.....	0.....	0.....	0.....	7,535,000.....	12/31/2015.....
2125430.....		LAUREL.....	MD.....		12/02/2008.....	6.630.....	2,100,241.....	0.....	0.....	0.....	0.....	0.....	5,970,000.....	12/31/2015.....
2125451.....		GAITHERSBURG.....	MD.....		06/10/2010.....	7.500.....	2,985,504.....	0.....	0.....	0.....	0.....	0.....	11,495,000.....	12/31/2015.....
2125564.....		HAGERSTOWN.....	MD.....		06/28/2012.....	4.750.....	1,875,867.....	0.....	0.....	0.....	0.....	0.....	3,795,000.....	12/31/2015.....
2125601.....		BETHESDA.....	MD.....		01/30/2013.....	4.500.....	2,612,699.....	0.....	0.....	0.....	0.....	0.....	7,375,000.....	12/31/2015.....
2125731.....		FULTON.....	MD.....		12/22/2014.....	4.330.....	1,468,441.....	0.....	0.....	0.....	0.....	0.....	2,910,000.....	12/31/2015.....
2125769.....		HYATTSVILLE.....	MD.....		06/23/2015.....	4.125.....	1,572,476.....	0.....	0.....	0.....	0.....	0.....	2,495,000.....	12/31/2015.....
2225747.....		SPENCER.....	MA.....		04/07/2015.....	3.125.....	2,488,265.....	0.....	0.....	0.....	0.....	0.....	11,155,000.....	12/31/2015.....
2325186.....		ANN ARBOR.....	MI.....		11/01/2005.....	5.750.....	1,046,694.....	0.....	0.....	0.....	0.....	0.....	1,545,000.....	12/31/2015.....
2325216.....		NOVI.....	MI.....		03/01/2006.....	6.120.....	4,676,861.....	0.....	0.....	0.....	0.....	0.....	10,015,000.....	12/31/2015.....
2325533.....		WYOMING.....	MI.....		10/26/2011.....	5.600.....	1,499,271.....	0.....	0.....	0.....	0.....	0.....	2,955,000.....	12/31/2015.....
2325544.....		KALAMAZOO.....	MI.....		02/09/2012.....	5.000.....	1,331,928.....	0.....	0.....	0.....	0.....	0.....	8,060,000.....	12/31/2014.....
2325609.....		CLARKSTON.....	MI.....		03/28/2013.....	4.375.....	1,430,072.....	0.....	0.....	0.....	0.....	0.....	4,505,000.....	12/31/2015.....
2325619.....		EAST LANSING.....	MI.....		05/07/2013.....	5.100.....	1,258,874.....	0.....	0.....	0.....	0.....	0.....	1,620,000.....	12/31/2015.....
2325620.....		SOUTHFIELD.....	MI.....		05/07/2013.....	4.625.....	3,709,776.....	0.....	0.....	0.....	0.....	0.....	8,470,000.....	12/31/2015.....
2325678.....		INDEPENDENCE TWP.....	MI.....		03/07/2014.....	5.379.....	3,220,266.....	0.....	0.....	0.....	0.....	0.....	4,605,000.....	12/31/2015.....
2325681.....		LANSING.....	MI.....		04/16/2014.....	5.104.....	2,632,124.....	0.....	0.....	0.....	0.....	0.....	5,975,000.....	12/31/2015.....
2325743.....		SHELBY TOWNSHIP.....	MI.....		03/26/2015.....	4.250.....	2,571,790.....	0.....	0.....	0.....	0.....	0.....	3,735,000.....	12/31/2015.....
2325770.....		SALINE.....	MI.....		06/26/2015.....	4.000.....	789,678.....	0.....	0.....	0.....	0.....	0.....	2,495,000.....	12/31/2015.....

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
2325815.....		EASTPOINTE.....	MI.....		02/01/2016.....	3.760.....	3,627,956.....	0.....	0.....	0.....	0.....	0.....	8,240,000.....	10/23/2015.....
2325844.....		NOVI.....	MI.....		07/26/2016.....	4.129.....	4,919,165.....	0.....	0.....	0.....	0.....	0.....	7,740,000.....	05/24/2016.....
2425314.....		VADNAIS HEIGHTS.....	MN.....		04/09/2007.....	6.110.....	2,113,717.....	0.....	0.....	0.....	0.....	0.....	6,485,000.....	12/31/2015.....
2425517.....		EDEN PRAIRIE.....	MN.....		07/21/2011.....	6.375.....	3,772,708.....	0.....	0.....	0.....	0.....	0.....	12,515,000.....	12/31/2015.....
2425578.....		ST CLOUD.....	MN.....		10/15/2012.....	4.750.....	1,620,565.....	0.....	0.....	0.....	0.....	0.....	4,515,000.....	12/31/2015.....
2425638.....		MINNETONKA.....	MN.....		07/16/2013.....	4.125.....	2,694,224.....	0.....	0.....	0.....	0.....	0.....	8,870,000.....	12/31/2015.....
2425766.....		BLOOMINGTON.....	MN.....		06/12/2015.....	4.075.....	1,932,771.....	0.....	0.....	0.....	0.....	0.....	3,905,000.....	12/31/2015.....
2425858.....		VADNAIS HEIGHTS.....	MN.....		09/29/2016.....	3.875.....	1,010,963.....	0.....	0.....	0.....	0.....	0.....	6,485,000.....	12/31/2015.....
2625376.....		RIVERSIDE.....	MO.....		01/28/2008.....	5.800.....	6,952,864.....	0.....	0.....	0.....	0.....	0.....	12,125,000.....	12/31/2015.....
2625625.....		ST LOUIS.....	MO.....		05/24/2013.....	4.625.....	2,473,184.....	0.....	0.....	0.....	0.....	0.....	5,305,000.....	12/31/2015.....
2725476.....		KALISPELL.....	MT.....		11/23/2010.....	6.250.....	2,547,076.....	0.....	0.....	0.....	0.....	0.....	14,220,000.....	12/31/2015.....
2925245.....		LAS VEGAS.....	NV.....		06/20/2006.....	6.280.....	991,193.....	0.....	0.....	0.....	0.....	0.....	3,745,000.....	12/31/2015.....
2925798.....		LAS VEGAS.....	NV.....		11/18/2015.....	4.170.....	2,873,265.....	0.....	0.....	0.....	0.....	0.....	7,960,000.....	12/31/2015.....
3125306.....		OAKLAND.....	NJ.....		03/01/2007.....	6.320.....	1,474,291.....	0.....	0.....	0.....	0.....	0.....	5,525,000.....	12/31/2015.....
3125558.....		WILLIAMSTOWN.....	NJ.....		05/18/2012.....	5.125.....	1,706,426.....	0.....	0.....	0.....	0.....	0.....	3,440,000.....	12/31/2015.....
3125603.....		KEARNY.....	NJ.....		02/13/2013.....	5.000.....	2,551,573.....	0.....	0.....	0.....	0.....	0.....	3,300,000.....	12/31/2015.....
3125654.....		OLD BRIDGE.....	NJ.....		10/22/2013.....	5.125.....	1,005,947.....	0.....	0.....	0.....	0.....	0.....	2,895,000.....	12/31/2015.....
3125862.....		WILLINGBORO.....	NJ.....		10/12/2016.....	4.000.....	1,583,538.....	0.....	0.....	0.....	0.....	0.....	2,260,000.....	09/01/2016.....
3225781.....		ALBUQUERQUE.....	NM.....		07/29/2015.....	4.125.....	711,369.....	0.....	0.....	0.....	0.....	0.....	2,025,000.....	12/31/2015.....
3225788.....		ALBUQUERQUE.....	NM.....		09/03/2015.....	5.876.....	3,894,043.....	0.....	0.....	0.....	0.....	0.....	7,865,000.....	12/31/2015.....
3325219.....		CLAY.....	NY.....		12/01/2010.....	6.500.....	1,613,941.....	0.....	0.....	0.....	0.....	0.....	3,265,000.....	12/31/2015.....
3325353.....		BAY SHORE.....	NY.....		10/17/2007.....	6.250.....	1,593,867.....	0.....	0.....	0.....	0.....	0.....	1,870,000.....	12/31/2015.....
3325538.....		LATHAM.....	NY.....		11/28/2011.....	5.500.....	2,104,647.....	0.....	0.....	0.....	0.....	0.....	4,015,000.....	12/31/2015.....
3325794.....		WEST ISLIP.....	NY.....		10/14/2015.....	3.740.....	2,544,654.....	0.....	0.....	0.....	0.....	0.....	7,125,000.....	12/31/2015.....
3425105.....		MATTHEWS.....	NC.....		11/08/2004.....	6.230.....	578,037.....	0.....	0.....	0.....	0.....	0.....	1,465,000.....	12/31/2014.....
3425106.....		WINSTON-SALEM.....	NC.....		11/08/2004.....	6.470.....	592,326.....	0.....	0.....	0.....	0.....	0.....	1,515,000.....	12/31/2015.....
3425433.....		CHARLOTTE.....	NC.....		01/23/2009.....	6.580.....	1,338,790.....	0.....	0.....	0.....	0.....	0.....	6,375,000.....	12/31/2015.....
3425474.....		GRAHAM.....	NC.....		11/17/2010.....	5.950.....	1,415,775.....	0.....	0.....	0.....	0.....	0.....	2,655,000.....	12/31/2015.....
3425482.....		CARRBORO.....	NC.....		12/20/2010.....	5.150.....	3,632,430.....	0.....	0.....	0.....	0.....	0.....	9,585,000.....	12/31/2015.....
3425504.....		CARY.....	NC.....		05/31/2011.....	5.250.....	1,908,300.....	0.....	0.....	0.....	0.....	0.....	6,145,000.....	12/31/2015.....
3425529.....		GREENSBORO.....	NC.....		09/29/2011.....	5.500.....	1,233,059.....	0.....	0.....	0.....	0.....	0.....	3,855,000.....	12/31/2015.....
3425579.....		DURHAM.....	NC.....		10/19/2012.....	4.750.....	1,786,283.....	0.....	0.....	0.....	0.....	0.....	4,900,000.....	12/31/2015.....
3425584.....		INDIAN TRAIL.....	NC.....		11/27/2012.....	4.750.....	2,786,735.....	0.....	0.....	0.....	0.....	0.....	4,330,000.....	12/31/2015.....
3425591.....		MONROE.....	NC.....		12/18/2012.....	4.500.....	1,456,228.....	0.....	0.....	0.....	0.....	0.....	2,640,000.....	12/31/2015.....
3425594.....		MOORESVILLE.....	NC.....		12/21/2012.....	4.875.....	2,388,751.....	0.....	0.....	0.....	0.....	0.....	4,630,000.....	12/31/2015.....
3425643.....		HILLSBOROUGH.....	NC.....		08/07/2013.....	4.590.....	3,532,053.....	0.....	0.....	0.....	0.....	0.....	5,740,000.....	12/31/2015.....
3425676.....		KILL DEVIL HILLS.....	NC.....		02/04/2014.....	5.170.....	3,043,257.....	0.....	0.....	0.....	0.....	0.....	5,795,000.....	12/31/2015.....
3425751.....		FAYETTEVILLE.....	NC.....		05/01/2015.....	3.560.....	2,524,342.....	0.....	0.....	0.....	0.....	0.....	7,360,000.....	12/31/2015.....
3425754.....		CONCORD.....	NC.....		05/07/2015.....	4.250.....	3,791,984.....	0.....	0.....	0.....	0.....	0.....	8,165,000.....	12/31/2015.....
3425768.....		KERNERSVILLE.....	NC.....		06/18/2015.....	4.250.....	3,528,458.....	0.....	0.....	0.....	0.....	0.....	4,780,000.....	12/31/2015.....
3425875.....		RALEIGH.....	NC.....		12/22/2016.....	3.700.....	1,000,000.....	0.....	0.....	0.....	0.....	0.....	1,555,000.....	11/01/2016.....
3624997.....		LEXINGTON.....	OH.....		05/06/2003.....	6.750.....	1,596,484.....	0.....	0.....	0.....	0.....	0.....	3,230,000.....	12/31/2015.....
3624999.....		WASHINGTON TWP.....	OH.....		05/27/2003.....	6.250.....	191,218.....	0.....	0.....	0.....	0.....	0.....	1,590,000.....	12/31/2015.....
3625022.....		COLUMBIA TWP.....	OH.....		09/05/2003.....	6.210.....	496,696.....	0.....	0.....	0.....	0.....	0.....	3,960,000.....	12/31/2015.....

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
3625044.....		COLUMBUS.....	OH.....		11/24/2003.....	6.780.....	208,138.....	0.....	0.....	0.....	0.....	0.....	1,150,000.....	12/31/2015
3625100.....		DAYTON.....	OH.....		10/14/2004.....	6.170.....	212,288.....	0.....	0.....	0.....	0.....	0.....	1,405,000.....	12/31/2015
3625130.....		VANDALIA.....	OH.....		03/29/2005.....	5.750.....	983,144.....	0.....	0.....	0.....	0.....	0.....	4,475,000.....	12/31/2015
3625201.....		PLAIN CITY.....	OH.....		12/29/2005.....	5.940.....	764,247.....	0.....	0.....	0.....	0.....	0.....	2,085,000.....	12/31/2015
3625300.....		FAIRBORN.....	OH.....		01/23/2007.....	7.390.....	1,217,320.....	0.....	0.....	0.....	0.....	0.....	1,790,000.....	12/31/2015
3625422.....		ELYRIA.....	OH.....		10/29/2008.....	6.700.....	2,918,923.....	0.....	0.....	0.....	0.....	0.....	4,650,000.....	12/31/2015
3625443.....		MARYSVILLE.....	OH.....		02/18/2010.....	6.000.....	1,881,357.....	0.....	0.....	0.....	0.....	0.....	13,815,000.....	12/31/2015
3625445.....		WADSWORTH.....	OH.....		03/09/2010.....	6.625.....	1,487,974.....	0.....	0.....	0.....	0.....	0.....	3,580,000.....	12/31/2015
3625484.....		WESTLAKE.....	OH.....		12/27/2010.....	5.500.....	2,114,659.....	0.....	0.....	0.....	0.....	0.....	7,400,000.....	12/31/2015
3625508.....		GAHANNA.....	OH.....		06/16/2011.....	5.500.....	1,661,513.....	0.....	0.....	0.....	0.....	0.....	8,175,000.....	12/31/2015
3625547.....		LIBERTY TOWNSHIP.....	OH.....		02/29/2012.....	5.250.....	3,278,995.....	0.....	0.....	0.....	0.....	0.....	6,670,000.....	12/31/2015
3625566.....		COLUMBUS.....	OH.....		07/13/2012.....	4.500.....	2,018,349.....	0.....	0.....	0.....	0.....	0.....	5,535,000.....	12/31/2015
3625605.....		BROADVIEW HEIGHTS.....	OH.....		03/14/2013.....	5.000.....	3,177,976.....	0.....	0.....	0.....	0.....	0.....	5,460,000.....	12/31/2015
3625606.....		WASHINGTON TOWNSHIP.....	OH.....		03/15/2013.....	4.500.....	3,445,867.....	0.....	0.....	0.....	0.....	0.....	7,755,000.....	12/31/2015
3625626.....		WESTLAKE.....	OH.....		05/29/2013.....	4.720.....	1,733,516.....	0.....	0.....	0.....	0.....	0.....	4,575,000.....	12/31/2015
3625671.....		MONTGOMERY.....	OH.....		12/26/2013.....	4.000.....	24,717,117.....	0.....	0.....	0.....	0.....	0.....	31,400,000.....	12/31/2015
3625680.....		HUDSON.....	OH.....		03/21/2014.....	5.063.....	1,421,795.....	0.....	0.....	0.....	0.....	0.....	4,100,000.....	12/31/2015
3625688.....		MASON.....	OH.....		06/09/2014.....	4.728.....	2,074,263.....	0.....	0.....	0.....	0.....	0.....	4,850,000.....	12/31/2015
3625764.....		DAYTON.....	OH.....		06/10/2015.....	4.000.....	3,623,278.....	0.....	0.....	0.....	0.....	0.....	5,810,000.....	12/31/2015
3625773.....		MASON.....	OH.....		07/09/2015.....	4.125.....	2,148,094.....	0.....	0.....	0.....	0.....	0.....	5,800,000.....	12/31/2015
3625786.....		PERRYSBURG.....	OH.....		08/27/2015.....	4.625.....	2,319,399.....	0.....	0.....	0.....	0.....	0.....	4,700,000.....	06/10/2015
3625816.....		CINCINNATI.....	OH.....		02/19/2016.....	3.875.....	1,033,277.....	0.....	0.....	0.....	0.....	0.....	1,700,000.....	12/08/2015
3625835.....		DAYTON.....	OH.....		06/17/2016.....	4.000.....	1,173,116.....	0.....	0.....	0.....	0.....	0.....	1,600,000.....	06/16/2016
3625845.....		WELLINGTON.....	OH.....		08/02/2016.....	4.410.....	5,208,850.....	0.....	0.....	0.....	0.....	0.....	7,000,000.....	05/25/2016
3625850.....		MORaine.....	OH.....		09/09/2016.....	4.138.....	1,293,008.....	0.....	0.....	0.....	0.....	0.....	1,930,000.....	06/01/2016
3625851.....		SPRINGBORO.....	OH.....		09/09/2016.....	4.138.....	1,293,008.....	0.....	0.....	0.....	0.....	0.....	2,225,000.....	06/16/2016
3725792.....		TULSA.....	OK.....		09/29/2015.....	4.394.....	2,726,254.....	0.....	0.....	0.....	0.....	0.....	5,660,000.....	12/31/2015
3725834.....		OKLAHOMA CITY.....	OK.....		06/15/2016.....	4.125.....	1,056,790.....	0.....	0.....	0.....	0.....	0.....	2,745,000.....	12/31/2015
3825455.....		SPRINGFIELD.....	OR.....		07/01/2010.....	6.875.....	1,539,431.....	0.....	0.....	0.....	0.....	0.....	10,870,000.....	12/31/2014
3825521.....		MCMINNVILLE.....	OR.....		08/17/2011.....	5.500.....	6,995,310.....	0.....	0.....	0.....	0.....	0.....	14,580,000.....	12/31/2015
3825692.....		SALEM.....	OR.....		07/25/2014.....	4.000.....	2,002,602.....	0.....	0.....	0.....	0.....	0.....	4,565,000.....	12/31/2015
3825787.....		FLORENCE.....	OR.....		08/31/2015.....	4.000.....	895,713.....	0.....	0.....	0.....	0.....	0.....	1,520,000.....	12/31/2015
3825842.....		TUALATIN.....	OR.....		07/14/2016.....	4.200.....	3,206,376.....	0.....	0.....	0.....	0.....	0.....	6,230,000.....	12/31/2015
3825869.....		SALEM.....	OR.....		12/02/2016.....	4.296.....	1,750,000.....	0.....	0.....	0.....	0.....	0.....	2,695,000.....	09/01/2016
3925757.....		LANGHORNE.....	PA.....		05/15/2015.....	3.550.....	1,317,950.....	0.....	0.....	0.....	0.....	0.....	5,225,000.....	12/31/2015
3925776.....		MERCER.....	PA.....		07/15/2015.....	4.125.....	1,354,233.....	0.....	0.....	0.....	0.....	0.....	3,350,000.....	12/31/2015
4124976.....		LEXINGTON.....	SC.....		01/14/2003.....	7.250.....	616,328.....	0.....	0.....	0.....	0.....	0.....	2,695,000.....	12/31/2015
4125311.....		CHARLESTON.....	SC.....		03/28/2007.....	6.340.....	6,016,064.....	0.....	0.....	0.....	0.....	0.....	39,000,000.....	12/31/2015
4125401.....		PAWLEYS ISLAND.....	SC.....		06/16/2008.....	6.080.....	5,099,073.....	0.....	0.....	0.....	0.....	0.....	8,265,000.....	12/31/2015
4125480.....		CHARLESTON.....	SC.....		12/14/2010.....	6.500.....	508,095.....	0.....	0.....	0.....	0.....	0.....	3,560,000.....	12/31/2015
4125542.....		CHARLESTON.....	SC.....		12/20/2011.....	5.500.....	1,541,916.....	0.....	0.....	0.....	0.....	0.....	3,715,000.....	12/31/2015
4125556.....		ROCK HILL.....	SC.....		05/17/2012.....	5.000.....	4,217,610.....	0.....	0.....	0.....	0.....	0.....	7,520,000.....	12/31/2015
4125576.....		SPARTANBURG.....	SC.....		10/05/2012.....	4.750.....	2,089,607.....	0.....	0.....	0.....	0.....	0.....	3,610,000.....	12/31/2015
4125712.....		ROCK HILL.....	SC.....		10/23/2014.....	4.625.....	1,618,011.....	0.....	0.....	0.....	0.....	0.....	3,150,000.....	12/31/2015
4125778.....		NORTH CHARLESTON.....	SC.....		07/16/2015.....	6.000.....	6,832,163.....	0.....	0.....	0.....	0.....	0.....	39,000,000.....	12/31/2015

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
4125782.....		FLORENCE.....	SC.....		07/30/2015.....	4.307.....	4,954,779.....	0.....	0.....	0.....	0.....	0.....	10,490,000.....	12/31/2015.....
4125797.....		LEXINGTON.....	SC.....		11/10/2015.....	4.270.....	1,046,487.....	0.....	0.....	0.....	0.....	0.....	1,700,000.....	12/31/2015.....
4324986.....		SEVIERVILLE.....	TN.....		03/21/2003.....	7.000.....	688,493.....	0.....	0.....	0.....	0.....	0.....	2,720,000.....	12/31/2015.....
4325001.....		KINGSFORT.....	TN.....		05/30/2003.....	6.250.....	184,345.....	0.....	0.....	0.....	0.....	0.....	1,530,000.....	12/31/2015.....
4325031.....		MEMPHIS.....	TN.....		09/30/2003.....	6.250.....	165,109.....	0.....	0.....	0.....	0.....	0.....	1,255,000.....	12/31/2015.....
4325078.....		BRISTOL.....	TN.....		06/04/2004.....	6.200.....	586,147.....	0.....	0.....	0.....	0.....	0.....	3,415,000.....	12/31/2015.....
4325537.....		COLUMBIA.....	TN.....		11/21/2011.....	5.250.....	599,329.....	0.....	0.....	0.....	0.....	0.....	1,500,000.....	12/31/2015.....
4325577.....		CHATTANOOGA.....	TN.....		10/09/2012.....	4.500.....	1,897,549.....	0.....	0.....	0.....	0.....	0.....	4,440,000.....	12/31/2015.....
4325739.....		NASHVILLE.....	TN.....		02/25/2015.....	3.792.....	2,127,913.....	0.....	0.....	0.....	0.....	0.....	4,445,000.....	12/31/2015.....
4325820.....		KNOXVILLE.....	TN.....		03/23/2016.....	3.750.....	661,036.....	0.....	0.....	0.....	0.....	0.....	1,630,000.....	02/22/2016.....
4424980.....		BOERNE.....	TX.....		02/04/2003.....	6.500.....	218,889.....	0.....	0.....	0.....	0.....	0.....	2,715,000.....	12/31/2015.....
4425029.....		EL PASO.....	TX.....		09/30/2003.....	6.000.....	184,036.....	0.....	0.....	0.....	0.....	0.....	2,630,000.....	12/31/2015.....
4425033.....		EL PASO.....	TX.....		10/08/2003.....	5.750.....	1,226,947.....	0.....	0.....	0.....	0.....	0.....	13,465,000.....	12/31/2015.....
4425085.....		SAN ANTONIO.....	TX.....		07/22/2004.....	5.520.....	310,795.....	0.....	0.....	0.....	0.....	0.....	1,580,000.....	12/31/2015.....
4425173.....		EL PASO.....	TX.....		09/28/2005.....	5.500.....	848,806.....	0.....	0.....	0.....	0.....	0.....	5,455,000.....	12/31/2015.....
4425277.....		SAN ANTONIO.....	TX.....		11/21/2006.....	6.580.....	1,119,281.....	0.....	0.....	0.....	0.....	0.....	2,300,000.....	12/31/2015.....
4425297.....		HOUSTON.....	TX.....		01/17/2007.....	6.420.....	752,866.....	0.....	0.....	0.....	0.....	0.....	3,155,000.....	12/31/2015.....
4425309.....		EL PASO.....	TX.....		03/14/2007.....	6.180.....	1,838,910.....	0.....	0.....	0.....	0.....	0.....	5,455,000.....	12/31/2015.....
4425327.....		AUSTIN.....	TX.....		06/11/2007.....	5.000.....	1,917,499.....	0.....	0.....	0.....	0.....	0.....	2,160,000.....	12/31/2015.....
4425330.....		SAN ANTONIO.....	TX.....		06/25/2007.....	6.420.....	1,898,494.....	0.....	0.....	0.....	0.....	0.....	7,050,000.....	12/31/2015.....
4425391.....		CLEAR LAKE.....	TX.....		04/14/2008.....	6.180.....	2,353,181.....	0.....	0.....	0.....	0.....	0.....	3,420,000.....	12/31/2015.....
4425405.....		HOUSTON.....	TX.....		07/10/2008.....	6.000.....	1,001,490.....	0.....	0.....	0.....	0.....	0.....	3,345,000.....	12/31/2015.....
4425421.....		HOUSTON.....	TX.....		10/15/2008.....	6.570.....	6,787,876.....	0.....	0.....	0.....	0.....	0.....	13,740,000.....	12/31/2015.....
4425426.....		HOUSTON.....	TX.....		11/21/2008.....	6.500.....	3,720,675.....	0.....	0.....	0.....	0.....	0.....	13,625,000.....	12/31/2015.....
4425456.....		CORPUS CHRISTI.....	TX.....		07/01/2010.....	6.000.....	921,430.....	0.....	0.....	0.....	0.....	0.....	5,150,000.....	12/31/2015.....
4425463.....		EL PASO.....	TX.....		09/16/2010.....	6.000.....	1,385,931.....	0.....	0.....	0.....	0.....	0.....	3,555,000.....	12/31/2015.....
4425464.....		SAN ANTONIO.....	TX.....		10/05/2010.....	6.000.....	2,910,002.....	0.....	0.....	0.....	0.....	0.....	11,460,000.....	12/31/2015.....
4425478.....		EL PASO.....	TX.....		12/06/2010.....	5.750.....	1,970,550.....	0.....	0.....	0.....	0.....	0.....	5,925,000.....	12/31/2015.....
4425543.....		HOUSTON.....	TX.....		12/29/2011.....	5.500.....	2,954,545.....	0.....	0.....	0.....	0.....	0.....	6,965,000.....	12/31/2015.....
4425567.....		FREDERICKSBURG.....	TX.....		07/16/2012.....	4.875.....	3,165,425.....	0.....	0.....	0.....	0.....	0.....	7,800,000.....	12/31/2015.....
4425611.....		SAN ANTONIO.....	TX.....		04/11/2013.....	4.750.....	1,375,692.....	0.....	0.....	0.....	0.....	0.....	4,150,000.....	12/31/2015.....
4425612.....		MCALLEN.....	TX.....		04/15/2013.....	4.500.....	1,660,803.....	0.....	0.....	0.....	0.....	0.....	4,160,000.....	12/31/2015.....
4425633.....		KATY.....	TX.....		06/26/2013.....	4.500.....	2,068,754.....	0.....	0.....	0.....	0.....	0.....	4,625,000.....	12/31/2015.....
4425644.....		CORPUS CHRISTI.....	TX.....		08/12/2013.....	3.985.....	2,681,573.....	0.....	0.....	0.....	0.....	0.....	5,880,000.....	12/31/2015.....
4425652.....		CONROE.....	TX.....		09/30/2013.....	5.040.....	954,478.....	0.....	0.....	0.....	0.....	0.....	2,695,000.....	12/31/2015.....
4425657.....		SAN ANTONIO.....	TX.....		10/30/2013.....	4.500.....	981,568.....	0.....	0.....	0.....	0.....	0.....	2,350,000.....	12/31/2015.....
4425660.....		EL PASO.....	TX.....		10/31/2013.....	4.400.....	1,646,732.....	0.....	0.....	0.....	0.....	0.....	3,275,000.....	12/31/2015.....
4425667.....		SAN ANTONIO.....	TX.....		12/11/2013.....	4.850.....	6,434,060.....	0.....	0.....	0.....	0.....	0.....	10,565,000.....	12/31/2014.....
4425670.....		CARROLLTON.....	TX.....		12/23/2013.....	5.110.....	3,938,068.....	0.....	0.....	0.....	0.....	0.....	8,745,000.....	12/31/2015.....
4425686.....		GRAND PRAIRIE.....	TX.....		05/23/2014.....	4.892.....	2,849,136.....	0.....	0.....	0.....	0.....	0.....	5,035,000.....	12/31/2015.....
4425713.....		KERRVILLE.....	TX.....		10/27/2014.....	4.366.....	3,545,533.....	0.....	0.....	0.....	0.....	0.....	12,005,000.....	12/31/2015.....
4425729.....		AUSTIN.....	TX.....		12/22/2014.....	3.625.....	1,215,499.....	0.....	0.....	0.....	0.....	0.....	2,185,000.....	12/31/2015.....
4425779.....		AUSTIN.....	TX.....		07/27/2015.....	4.302.....	1,004,505.....	0.....	0.....	0.....	0.....	0.....	2,470,000.....	12/31/2015.....
4425799.....		HOUSTON.....	TX.....		11/19/2015.....	4.220.....	1,165,183.....	0.....	0.....	0.....	0.....	0.....	2,500,000.....	12/31/2015.....

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
4425804.....		ALAMO HEIGHTS.....	TX.....		12/04/2015.....	4.200.....	1,910,489.....	0.....	0.....	0.....	0.....	0.....	9,420,000.....	12/31/2015
4425833.....		SAN ANTONIO.....	TX.....		06/09/2016.....	3.678.....	2,509,653.....	0.....	0.....	0.....	0.....	0.....	5,220,000.....	04/25/2016
4425840.....		SAN ANTONIO.....	TX.....		07/08/2016.....	4.000.....	2,448,862.....	0.....	0.....	0.....	0.....	0.....	3,335,000.....	06/07/2016
4425847.....		LAREDO.....	TX.....		08/24/2016.....	4.000.....	4,562,246.....	0.....	0.....	0.....	0.....	0.....	6,130,000.....	07/09/2016
4425857.....		HUMBLE.....	TX.....		09/28/2016.....	4.000.....	1,041,452.....	0.....	0.....	0.....	0.....	0.....	1,500,000.....	08/17/2016
4425868.....		KINGSVILLE.....	TX.....		11/30/2016.....	3.900.....	4,100,000.....	0.....	0.....	0.....	0.....	0.....	6,290,000.....	08/15/2016
4425876.....		HOUSTON.....	TX.....		12/22/2016.....	4.000.....	2,970,000.....	0.....	0.....	0.....	0.....	0.....	4,770,000.....	11/15/2016
4525255.....		SALT LAKE CITY.....	UT.....		08/07/2006.....	6.550.....	3,533,188.....	0.....	0.....	0.....	0.....	0.....	7,150,000.....	12/31/2015
4525328.....		WEST JORDAN.....	UT.....		06/19/2007.....	6.860.....	2,971,211.....	0.....	0.....	0.....	0.....	0.....	4,370,000.....	12/31/2015
4525762.....		MURRAY.....	UT.....		05/29/2015.....	3.650.....	1,375,800.....	0.....	0.....	0.....	0.....	0.....	2,945,000.....	12/31/2015
4625460.....		BARRE.....	VT.....		08/26/2010.....	5.750.....	2,304,783.....	0.....	0.....	0.....	0.....	0.....	10,435,000.....	12/31/2015
4725354.....		DALE CITY.....	VA.....		10/29/2007.....	6.450.....	989,753.....	0.....	0.....	0.....	0.....	0.....	2,415,000.....	12/31/2015
4725378.....		NORFOLK.....	VA.....		01/30/2008.....	6.310.....	6,525,698.....	0.....	0.....	0.....	0.....	0.....	9,965,000.....	12/31/2015
4725407.....		CHESTER.....	VA.....		07/29/2008.....	6.680.....	4,856,881.....	0.....	0.....	0.....	0.....	0.....	7,375,000.....	12/31/2015
4725453.....		ALEXANDRIA.....	VA.....		06/22/2010.....	5.500.....	1,382,586.....	0.....	0.....	0.....	0.....	0.....	9,865,000.....	12/31/2015
4725492.....		WOODBIDGE.....	VA.....		04/06/2011.....	5.500.....	1,298,917.....	0.....	0.....	0.....	0.....	0.....	3,780,000.....	12/31/2015
4725501.....		CHARLOTTESVILLE.....	VA.....		05/05/2011.....	5.500.....	3,688,295.....	0.....	0.....	0.....	0.....	0.....	6,230,000.....	12/31/2015
4725563.....		RICHMOND.....	VA.....		06/28/2012.....	4.750.....	2,472,710.....	0.....	0.....	0.....	0.....	0.....	5,310,000.....	12/31/2015
4725662.....		WILLIAMSBURG.....	VA.....		11/08/2013.....	5.293.....	3,646,112.....	0.....	0.....	0.....	0.....	0.....	10,455,000.....	12/31/2015
4725693.....		GREAT FALLS.....	VA.....		07/29/2014.....	4.500.....	4,019,745.....	0.....	0.....	0.....	0.....	0.....	9,905,000.....	12/31/2015
4725702.....		RICHMOND.....	VA.....		09/18/2014.....	4.313.....	2,776,556.....	0.....	0.....	0.....	0.....	0.....	6,085,000.....	12/31/2015
4725705.....		RICHMOND.....	VA.....		09/30/2014.....	4.130.....	1,082,366.....	0.....	0.....	0.....	0.....	0.....	3,870,000.....	12/31/2015
4725733.....		FALLS CHURCH.....	VA.....		12/31/2014.....	4.426.....	2,536,761.....	0.....	0.....	0.....	0.....	0.....	5,185,000.....	12/31/2015
4725865.....		RICHMOND.....	VA.....		11/21/2016.....	3.612.....	1,650,000.....	0.....	0.....	0.....	0.....	0.....	3,810,000.....	09/08/2016
4825448.....		SNOHOMISH.....	WA.....		05/28/2010.....	6.625.....	3,120,344.....	0.....	0.....	0.....	0.....	0.....	16,895,000.....	12/31/2015
4825636.....		VANCOUVER.....	WA.....		06/27/2013.....	4.500.....	1,154,568.....	0.....	0.....	0.....	0.....	0.....	3,110,000.....	12/31/2015
4825710.....		NEWCASTLE.....	WA.....		10/21/2014.....	4.250.....	4,469,969.....	0.....	0.....	0.....	0.....	0.....	9,625,000.....	12/31/2015
4825717.....		RENTON.....	WA.....		11/14/2014.....	4.600.....	2,714,664.....	0.....	0.....	0.....	0.....	0.....	4,590,000.....	12/31/2015
4825760.....		SPOKANE.....	WA.....		05/21/2015.....	4.250.....	5,134,443.....	0.....	0.....	0.....	0.....	0.....	21,245,000.....	12/31/2015
4825825.....		BELLINGHAM.....	WA.....		04/28/2016.....	4.300.....	2,000,671.....	0.....	0.....	0.....	0.....	0.....	3,540,000.....	02/24/2016
4825826.....		VANCOUVER.....	WA.....		04/28/2016.....	4.375.....	903,319.....	0.....	0.....	0.....	0.....	0.....	1,095,000.....	02/26/2016
5025072.....		OSHKOSH.....	WI.....		05/04/2004.....	6.250.....	2,392,317.....	0.....	0.....	0.....	0.....	0.....	3,870,000.....	12/31/2015
5025087.....		OSHKOSH.....	WI.....		08/11/2004.....	6.300.....	2,963,701.....	0.....	0.....	0.....	0.....	0.....	11,630,000.....	12/31/2015
5025795.....		JOHNSON CREEK.....	WI.....		10/23/2015.....	4.388.....	929,723.....	0.....	0.....	0.....	0.....	0.....	1,655,000.....	12/31/2015
5025877.....		MILWAUKEE.....	WI.....		12/28/2016.....	3.900.....	2,750,000.....	0.....	0.....	0.....	0.....	0.....	4,580,000.....	11/28/2016
5325336.....		MT PLEASANT.....	SC.....		08/03/2007.....	6.140.....	1,060,888.....	0.....	0.....	0.....	0.....	0.....	4,800,000.....	12/31/2015
5325337.....		OMAHA.....	NE.....		08/03/2007.....	6.150.....	1,694,374.....	0.....	0.....	0.....	0.....	0.....	3,840,000.....	12/31/2015
5325360.....		DETROIT.....	MI.....		12/06/2007.....	6.500.....	4,772,208.....	0.....	0.....	0.....	0.....	0.....	19,005,000.....	12/31/2015
5325494.....		SEDALIA.....	MO.....		04/07/2011.....	5.570.....	1,132,022.....	0.....	0.....	0.....	0.....	0.....	6,095,000.....	12/31/2015
5325587.....		TURNERSVILLE.....	NJ.....		11/30/2012.....	4.500.....	928,803.....	0.....	0.....	0.....	0.....	0.....	1,725,000.....	12/31/2015
5325613.....		MANCHESTER.....	NH.....		04/17/2013.....	4.500.....	1,950,737.....	0.....	0.....	0.....	0.....	0.....	3,535,000.....	12/31/2015
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							782,244,160.....	0.....	5,416.....	0.....	0.....	0.....	2,030,065,501.....	XXX
0899999. Total - Mortgages in Good Standing.....							782,244,160.....	0.....	5,416.....	0.....	0.....	0.....	2,030,065,501.....	XXX
3399999. Totals.....							782,244,160.....	0.....	5,416.....	0.....	0.....	0.....	2,030,065,501.....	XXX

E04.7

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

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								
0125814.....	BIRMINGHAM.....	AL.....		01/29/2016.....	4.664.....	3,573,000.....	0.....	5,470,000.....
0125841.....	BIRMINGHAM.....	AL.....		07/08/2016.....	4.020.....	5,000,000.....	0.....	7,140,000.....
0325813.....	TUCSON.....	AZ.....		01/19/2016.....	4.234.....	2,300,000.....	0.....	4,600,000.....
0425874.....	SPRINGDALE.....	AR.....		12/21/2016.....	3.875.....	4,240,000.....	0.....	5,650,000.....
0525811.....	HOMEWOOD.....	CA.....		01/05/2016.....	4.750.....	5,550,000.....	0.....	7,400,000.....
0525828.....	SACRAMENTO.....	CA.....		04/29/2016.....	3.570.....	4,500,000.....	0.....	9,890,000.....
1025810.....	HALEAH.....	FL.....		01/06/2016.....	4.375.....	6,300,000.....	0.....	8,800,000.....
1025854.....	CAPE CANAVERAL.....	FL.....		09/19/2016.....	4.250.....	7,500,000.....	0.....	11,410,000.....
1025855.....	CAPE CANAVERAL.....	FL.....		09/19/2016.....	4.250.....	500,000.....	0.....	11,410,000.....
1025872.....	RIVERVIEW.....	FL.....		12/19/2016.....	4.125.....	1,335,000.....	0.....	1,920,000.....
1425821.....	CHICAGO.....	IL.....		03/30/2016.....	4.125.....	1,300,000.....	0.....	1,730,000.....
1525829.....	INDIANAPOLIS.....	IN.....		05/04/2016.....	3.800.....	5,000,000.....	0.....	7,130,000.....
1525832.....	INDIANAPOLIS.....	IN.....		06/02/2016.....	4.250.....	1,150,000.....	0.....	1,760,000.....
1525837.....	INDIANAPOLIS.....	IN.....		06/29/2016.....	4.300.....	3,100,000.....	0.....	4,430,000.....
1525856.....	FISHERS.....	IN.....		09/19/2016.....	3.900.....	12,400,000.....	0.....	17,240,000.....
1725818.....	LAWRENCE.....	KS.....		03/11/2016.....	4.375.....	2,700,000.....	0.....	3,960,000.....
1825866.....	LEXINGTON.....	KY.....		11/21/2016.....	3.990.....	5,000,000.....	0.....	6,665,000.....
2325815.....	EASTPOINTE.....	MI.....		02/01/2016.....	3.760.....	3,900,000.....	0.....	8,240,000.....
2325844.....	NOVI.....	MI.....		07/26/2016.....	4.129.....	5,000,000.....	0.....	7,740,000.....
2425858.....	VADNAIS HEIGHTS.....	MN.....		09/29/2016.....	3.875.....	1,025,000.....	0.....	6,485,000.....
3125862.....	WILLINGBORO.....	NJ.....		10/12/2016.....	4.000.....	1,590,000.....	0.....	2,260,000.....
3425875.....	RALEIGH.....	NC.....		12/22/2016.....	3.700.....	1,000,000.....	0.....	1,555,000.....
3625816.....	CINCINNATI.....	OH.....		02/19/2016.....	3.875.....	1,060,000.....	0.....	1,700,000.....
3625835.....	DAYTON.....	OH.....		06/17/2016.....	4.000.....	1,200,000.....	0.....	1,600,000.....
3625845.....	WELLINGTON.....	OH.....		08/02/2016.....	4.410.....	5,250,000.....	0.....	7,000,000.....
3625850.....	MORAINES.....	OH.....		09/09/2016.....	4.138.....	1,300,000.....	0.....	1,930,000.....
3625851.....	SPRINGBORO.....	OH.....		09/09/2016.....	4.138.....	1,300,000.....	0.....	2,225,000.....
3725834.....	OKLAHOMA CITY.....	OK.....		06/15/2016.....	4.125.....	1,101,776.....	0.....	2,745,000.....
3825842.....	TUALATIN.....	OR.....		07/14/2016.....	4.200.....	3,250,000.....	0.....	6,230,000.....
3825869.....	SALEM.....	OR.....		12/02/2016.....	4.296.....	1,750,000.....	0.....	2,695,000.....
4325820.....	KNOXVILLE.....	TN.....		03/23/2016.....	3.750.....	700,000.....	0.....	1,630,000.....
4425833.....	SAN ANTONIO.....	TX.....		06/09/2016.....	3.678.....	2,600,000.....	0.....	5,220,000.....
4425840.....	SAN ANTONIO.....	TX.....		07/08/2016.....	4.000.....	2,500,000.....	0.....	3,335,000.....
4425847.....	LAREDO.....	TX.....		08/24/2016.....	4.000.....	4,600,000.....	0.....	6,130,000.....
4425857.....	HUMBLE.....	TX.....		09/28/2016.....	4.000.....	1,050,000.....	0.....	1,500,000.....
4425868.....	KINGSVILLE.....	TX.....		11/30/2016.....	3.900.....	4,100,000.....	0.....	6,290,000.....
4425876.....	HOUSTON.....	TX.....		12/22/2016.....	4.000.....	2,970,000.....	0.....	4,770,000.....
4725865.....	RICHMOND.....	VA.....		11/21/2016.....	3.612.....	1,650,000.....	0.....	3,810,000.....
4825825.....	BELLINGHAM.....	WA.....		04/28/2016.....	4.300.....	2,300,000.....	0.....	3,540,000.....
4825826.....	VANCOUVER.....	WA.....		04/28/2016.....	4.375.....	925,000.....	0.....	1,095,000.....

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
5025877	MILWAUKEE.....	WI.....	.....	12/28/2016.....	3.900	2,750,000	0	4,580,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						126,319,776	0	210,910,000
0899999. Total - Mortgages in Good Standing.....						126,319,776	0	210,910,000
3399999. Totals.....						126,319,776	0	210,910,000

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																	
0024596.....	CHRISTIANA HUN.....	DE.....	.....	01/30/1996..	02/01/2016..	32,624	0	0	0	0	0	0	16,234	16,234	0	0	0
0024648.....	NEW IBERIA.....	LA.....	.....	09/09/1996..	07/01/2016..	219,346	0	0	0	0	0	0	31,750	31,750	0	0	0
0024652.....	VERNON TWP.....	PA.....	.....	09/19/1996..	10/03/2016..	426,938	0	0	0	0	0	0	40,170	40,170	0	0	0
0024655.....	PITTSBURGH.....	PA.....	.....	10/09/1996..	11/02/2016..	460,196	0	0	0	0	0	0	42,820	42,820	0	0	0
0024673.....	CAPITOL HEIGHTS.....	MD.....	.....	12/26/1996..	12/30/2016..	113,634	0	0	0	0	0	0	8,810	8,810	0	0	0
0024692.....	ACWORTH.....	GA.....	.....	03/10/1997..	10/03/2016..	484,451	0	0	0	0	0	0	49,436	49,436	0	0	0
0024894.....	DEERFIELD TWP.....	OH.....	.....	12/08/2000..	01/04/2016..	708,971	0	0	0	0	0	0	708,971	708,971	0	0	0
0024940.....	LOUISVILLE.....	KY.....	.....	09/18/2002..	12/06/2016..	679,022	0	0	0	0	0	0	366,863	366,863	0	0	0
0024960.....	BISBEE.....	AZ.....	.....	12/06/2002..	02/25/2016..	150,170	0	0	0	0	0	0	144,341	144,341	0	0	0
0125514.....	BIRMINGHAM.....	AL.....	.....	07/06/2011..	01/29/2016..	3,573,223	0	0	0	0	0	0	3,573,000	3,573,000	0	0	0
0325093.....	SUN CITY.....	AZ.....	.....	09/17/2004..	09/28/2016..	266,849	0	0	0	0	0	0	219,813	219,813	0	0	0
0325094.....	PHOENIX.....	AZ.....	.....	09/17/2004..	11/28/2016..	415,263	0	0	0	0	0	0	308,656	308,656	0	0	0
0525071.....	LOS ANGELES.....	CA.....	.....	04/30/2004..	04/08/2016..	924,156	0	0	0	0	0	0	766,501	766,501	0	0	0
0525273.....	HOMEWOOD.....	CA.....	.....	10/30/2006..	01/05/2016..	5,333,042	0	0	0	0	0	0	5,333,042	5,333,042	0	0	0
0525276.....	SANTA MONICA.....	CA.....	.....	11/07/2006..	10/24/2016..	649,548	0	0	0	0	0	0	573,877	573,877	0	0	0
0525323.....	NATIONAL CITY.....	CA.....	.....	05/02/2007..	04/01/2016..	4,084,148	0	0	0	0	0	0	4,042,503	4,042,503	0	0	0
0525394.....	FRESNO.....	CA.....	.....	05/19/2008..	06/30/2016..	2,274,927	0	0	0	0	0	0	2,238,784	2,238,784	0	0	0
1025265.....	WEST PALM BEACH.....	FL.....	.....	09/12/2006..	07/01/2016..	803,455	0	0	0	0	0	0	788,896	788,896	0	0	0
1125285.....	LITHONIA.....	GA.....	.....	12/13/2006..	10/21/2016..	4,002,266	0	0	0	0	0	0	3,890,802	3,890,802	0	0	0
1525053.....	LAWRENCE.....	IN.....	.....	02/02/2004..	06/03/2016..	642,623	0	0	0	0	0	0	618,372	618,372	0	0	0
1525102.....	INDIANAPOLIS.....	IN.....	.....	10/29/2004..	06/02/2016..	470,688	0	0	0	0	0	0	425,479	425,479	0	0	0
1525125.....	CARMEL.....	IN.....	.....	03/09/2005..	12/13/2016..	1,473,269	0	0	0	0	0	0	1,405,212	1,405,212	0	0	0
1525213.....	INDIANAPOLIS.....	IN.....	.....	02/14/2006..	08/04/2016..	145,297	0	0	0	0	0	0	11,437	11,437	0	0	0
1525296.....	INDIANAPOLIS.....	IN.....	.....	12/29/2006..	10/20/2016..	1,759,759	0	0	0	0	0	0	1,704,928	1,704,928	0	0	0
1725207.....	LAWRENCE.....	KS.....	.....	02/09/2006..	03/11/2016..	2,304,797	0	0	0	0	0	0	2,281,229	2,281,229	0	0	0
1825062.....	LOUISVILLE.....	KY.....	.....	03/17/2004..	12/06/2016..	1,397,571	0	0	0	0	0	0	1,065,410	1,065,410	0	0	0
2125397.....	ROCKVILLE.....	MD.....	.....	05/29/2008..	08/01/2016..	4,196,271	0	0	0	0	0	0	4,116,868	4,116,868	0	0	0
2625211.....	CHESTERFIELD.....	MO.....	.....	02/14/2006..	02/01/2016..	5,990,440	0	0	0	0	0	0	5,962,332	5,962,332	0	0	0
2825214.....	RALSTON.....	NE.....	.....	02/16/2006..	02/25/2016..	1,034,096	0	0	0	0	0	0	1,023,436	1,023,436	0	0	0
2825220.....	OMAHA.....	NE.....	.....	03/09/2006..	03/02/2016..	1,746,814	0	0	0	0	0	0	1,734,899	1,734,899	0	0	0
2825301.....	OMAHA.....	NE.....	.....	01/29/2007..	03/02/2016..	105,521	0	0	0	0	0	0	104,423	104,423	0	0	0
3225210.....	ALBUQUERQUE.....	NM.....	.....	02/13/2006..	02/26/2016..	1,575,175	0	0	0	0	0	0	1,556,496	1,556,496	0	0	0
3625081.....	WELLINGTON.....	OH.....	.....	07/07/2004..	08/02/2016..	480,629	0	0	0	0	0	0	465,586	465,586	0	0	0
3625279.....	LOVELAND.....	OH.....	.....	11/28/2006..	04/05/2016..	513,865	0	0	0	0	0	0	500,166	500,166	0	0	0
3625341.....	ELIDA.....	OH.....	.....	08/24/2007..	09/22/2016..	1,130,325	0	0	0	0	0	0	1,091,623	1,091,623	0	0	0
3625466.....	CINCINNATI.....	OH.....	.....	10/12/2010..	05/23/2016..	2,605,953	0	0	0	0	0	0	2,569,967	2,569,967	0	0	0
3625614.....	CINCINNATI.....	OH.....	.....	04/29/2013..	03/02/2016..	2,834,134	0	0	0	0	0	0	2,805,611	2,805,611	0	0	0
3625623.....	CINCINNATI.....	OH.....	.....	05/14/2013..	05/23/2016..	2,346,845	0	0	0	0	0	0	2,319,799	2,319,799	0	0	0
3725268.....	OKLAHOMA CITY.....	OK.....	.....	09/28/2006..	06/15/2016..	1,135,478	0	0	0	0	0	0	1,098,956	1,098,956	0	0	0
3725282.....	OKLAHOMA CITY.....	OK.....	.....	11/30/2006..	09/08/2016..	2,755,742	0	0	0	0	0	0	2,687,019	2,687,019	0	0	0
3825260.....	TUALATIN.....	OR.....	.....	08/29/2006..	07/14/2016..	2,409,943	0	0	0	0	0	0	2,330,590	2,330,590	0	0	0
3925343.....	PHILADELPHIA.....	PA.....	.....	08/30/2007..	03/11/2016..	2,384,160	0	0	0	0	0	0	2,371,674	2,371,674	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
3925428.....	WASHINGTON.....	PA.....		11/26/2008.	07/19/2016.	3,264,582	0	0	0	0	0	0	3,207,935	3,207,935	0	0	0
4325217.....	FARRAGUT.....	TN.....		03/01/2006.	02/16/2016.	660,787	0	0	0	0	0	0	653,037	653,037	0	0	0
4425218.....	PFLUGERVILLE.....	TX.....		03/01/2006.	01/27/2016.	816,461	0	0	0	0	0	0	813,787	813,787	0	0	0
4425437.....	ALAMO HEIGHTS.....	TX.....		10/06/2009.	01/15/2016.	1,641,897	0	0	0	0	0	0	1,630,801	1,630,801	0	0	0
4425535.....	CONROE.....	TX.....		10/31/2011.	06/14/2016.	782,055	0	0	0	0	0	0	751,887	751,887	0	0	0
4525610.....	SALT LAKE CITY.....	UT.....		04/02/2013.	10/04/2016.	2,844,240	0	0	0	0	0	0	2,716,618	2,716,618	0	0	0
4825342.....	TACOMA.....	WA.....		08/30/2007.	03/04/2016.	1,093,111	0	0	0	0	0	0	1,077,217	1,077,217	0	0	0
5025176.....	PEWAUKEE TWP.....	WI.....		09/30/2005.	06/01/2016.	556,594	0	0	0	0	0	0	514,288	514,288	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						78,701,351	0	0	0	0	0	0	74,762,351	74,762,351	0	0	0
Mortgages With Partial Repayments																	
0024589.....	HOUGHTON LAKE.....	MI.....		12/01/1995.		664,695	0	0	0	0	0	0	0	360,741	0	0	0
0024596.....	CHRISTIANA HUN.....	DE.....		01/30/1996.		32,624	0	0	0	0	0	0	0	16,390	0	0	0
0024648.....	NEW IBERIA.....	LA.....		09/09/1996.		219,346	0	0	0	0	0	0	0	187,597	0	0	0
0024652.....	VERNON TWP.....	PA.....		09/19/1996.		426,938	0	0	0	0	0	0	0	386,767	0	0	0
0024655.....	PITTSBURGH.....	PA.....		10/09/1996.		460,196	0	0	0	0	0	0	0	417,376	0	0	0
0024673.....	CAPITOL HEIGHTS.....	MD.....		12/26/1996.		113,634	0	0	0	0	0	0	0	104,824	0	0	0
0024692.....	ACWORTH.....	GA.....		03/10/1997.		484,451	0	0	0	0	0	0	0	435,015	0	0	0
0024696.....	COLUMBUS.....	OH.....		03/25/1997.		3,887,554	0	0	0	0	0	0	0	454,834	0	0	0
0024731.....	HAVELOCK.....	NC.....		07/11/1997.		223,613	0	0	0	0	0	0	0	190,681	0	0	0
0024739.....	CHILLUM.....	MD.....		08/18/1997.		2,310,950	0	0	0	0	0	0	0	265,924	0	0	0
0024757.....	FORT DODGE.....	IA.....		10/10/1997.		488,543	0	0	0	0	0	0	0	245,837	0	0	0
0024764.....	SYOSSET.....	NY.....		11/20/1997.		1,292,199	0	0	0	0	0	0	0	593,356	0	0	0
0024768.....	BEREA.....	SC.....		01/05/1998.		988,589	0	0	0	0	0	0	0	437,344	0	0	0
0024774.....	HUNTSVILLE.....	AL.....		03/03/1998.		1,578,973	0	0	0	0	0	0	0	642,810	0	0	0
0024779.....	HEMPFIELD TWP.....	PA.....		03/25/1998.		126,262	0	0	0	0	0	0	0	51,514	0	0	0
0024789.....	ANDERSON.....	SC.....		07/22/1998.		73,405	0	0	0	0	0	0	0	22,106	0	0	0
0024816.....	OHIO TWP.....	PA.....		11/23/1998.		1,427,141	0	0	0	0	0	0	0	441,678	0	0	0
0024817.....	SOUTH POINT.....	OH.....		11/25/1998.		139,638	0	0	0	0	0	0	0	43,391	0	0	0
0024820.....	MOUNT HOLLY.....	NC.....		12/15/1998.		525,128	0	0	0	0	0	0	0	214,881	0	0	0
0024824.....	MT JACKSON.....	VA.....		12/28/1998.		797,001	0	0	0	0	0	0	0	249,547	0	0	0
0024828.....	LYTLE.....	TX.....		01/21/1999.		24,186	0	0	0	0	0	0	0	20,624	0	0	0
0024834.....	STANLEY.....	VA.....		02/24/1999.		658,320	0	0	0	0	0	0	0	186,772	0	0	0
0024868.....	NEW ALBANY.....	OH.....		09/23/1999.		20,096	0	0	0	0	0	0	0	8,674	0	0	0
0024876.....	INDEPENDENCE.....	KY.....		11/29/1999.		805,964	0	0	0	0	0	0	0	181,893	0	0	0
0024931.....	SUMMIT TWP.....	PA.....		07/23/2002.		676,123	0	0	0	0	0	0	0	81,213	0	0	0
0024937.....	SAN DIEGO.....	CA.....		08/07/2002.		156,791	0	0	0	0	0	0	0	87,104	0	0	0
0024938.....	PORT HURON.....	MI.....		08/21/2002.		784,051	0	0	0	0	0	0	0	92,733	0	0	0
0024940.....	LOUISVILLE.....	KY.....		09/18/2002.		679,022	0	0	0	0	0	0	0	312,159	0	0	0
0024941.....	ELLENTON.....	FL.....		09/19/2002.		1,112,270	0	0	0	0	0	0	0	160,265	0	0	0
0024943.....	VOLUSIA COUNTY.....	FL.....		09/30/2002.		670,256	0	0	0	0	0	0	0	78,054	0	0	0
0024944.....	HEMPSTEAD.....	NY.....		10/04/2002.		947,782	0	0	0	0	0	0	0	108,405	0	0	0
0024953.....	TROUTVILLE.....	VA.....		11/08/2002.		1,095,438	0	0	0	0	0	0	0	127,370	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
0024956.....	COEUR D'ALENE.....	ID.....		11/26/2002.....		1,069,901.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	88,494.....	0.....	0.....	0.....
0024957.....	BOYLSTON.....	MA.....		11/26/2002.....		1,951,598.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	204,447.....	0.....	0.....	0.....
0024958.....	OGDEN.....	UT.....		11/26/2002.....		1,637,494.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	93,203.....	0.....	0.....	0.....
0024960.....	BISBEE.....	AZ.....		12/06/2002.....		150,170.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	5,829.....	0.....	0.....	0.....
0024961.....	LAREDO.....	TX.....		12/12/2002.....		864,494.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	399,643.....	0.....	0.....	0.....
0024965.....	CALUMET CITY.....	IL.....		12/19/2002.....		1,318,954.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	147,179.....	0.....	0.....	0.....
0024966.....	AMARILLO.....	TX.....		12/19/2002.....		2,268,249.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	257,479.....	0.....	0.....	0.....
0024970.....	BEVERLY HILLS.....	CA.....		12/23/2002.....		3,021,202.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	213,000.....	0.....	0.....	0.....
0024971.....	VISALIA.....	CA.....		12/23/2002.....		2,791,185.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	207,674.....	0.....	0.....	0.....
0125359.....	BIRMINGHAM.....	AL.....		12/03/2007.....		1,348,570.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	45,647.....	0.....	0.....	0.....
0125514.....	BIRMINGHAM.....	AL.....		07/06/2011.....		3,573,223.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	223.....	0.....	0.....	0.....
0125516.....	HUNTSVILLE.....	AL.....		07/20/2011.....		1,986,009.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	100,464.....	0.....	0.....	0.....
0125539.....	TUSCALOOSA.....	AL.....		11/30/2011.....		2,019,649.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	137,487.....	0.....	0.....	0.....
0125540.....	PRATTVILLE.....	AL.....		12/15/2011.....		604,322.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	61,663.....	0.....	0.....	0.....
0125617.....	GREENVILLE.....	AL.....		05/02/2013.....		1,123,519.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	76,331.....	0.....	0.....	0.....
0125814.....	BIRMINGHAM.....	AL.....		01/29/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	262,763.....	0.....	0.....	0.....
0125841.....	BIRMINGHAM.....	AL.....		07/08/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	54,682.....	0.....	0.....	0.....
0325093.....	SUN CITY.....	AZ.....		09/17/2004.....		266,849.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	47,035.....	0.....	0.....	0.....
0325094.....	PHOENIX.....	AZ.....		09/17/2004.....		415,263.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	106,607.....	0.....	0.....	0.....
0325344.....	GLENDALE.....	AZ.....		08/30/2007.....		988,042.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	74,881.....	0.....	0.....	0.....
0325345.....	TUCSON.....	AZ.....		08/30/2007.....		1,056,192.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	80,044.....	0.....	0.....	0.....
0325410.....	TUCSON.....	AZ.....		08/29/2008.....		3,896,457.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	503,220.....	0.....	0.....	0.....
0325424.....	TUCSON.....	AZ.....		10/30/2008.....		2,220,291.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	142,892.....	0.....	0.....	0.....
0325559.....	PHOENIX.....	AZ.....		05/22/2012.....		806,308.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	60,527.....	0.....	0.....	0.....
0325730.....	TUCSON.....	AZ.....		12/22/2014.....		2,721,327.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	89,816.....	0.....	0.....	0.....
0325796.....	TUCSON.....	AZ.....		10/29/2015.....		6,682,240.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	218,088.....	0.....	0.....	0.....
0325808.....	TEMPE.....	AZ.....		12/23/2015.....		2,445,850.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	50,536.....	0.....	0.....	0.....
0325813.....	TUCSON.....	AZ.....		01/19/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	93,158.....	0.....	0.....	0.....
0425045.....	ROGERS.....	AR.....		12/05/2003.....		4,547,496.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	242,604.....	0.....	0.....	0.....
0425321.....	FAYETTEVILLE.....	AR.....		04/30/2007.....		1,000,415.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	62,027.....	0.....	0.....	0.....
0425509.....	LITTLE ROCK.....	AR.....		06/29/2011.....		2,217,662.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	179,532.....	0.....	0.....	0.....
0524998.....	SANTA ROSA.....	CA.....		05/15/2003.....		771,709.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	82,291.....	0.....	0.....	0.....
0525071.....	LOS ANGELES.....	CA.....		04/30/2004.....		924,156.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	157,656.....	0.....	0.....	0.....
0525147.....	TEMECULA.....	CA.....		06/15/2005.....		640,690.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	39,311.....	0.....	0.....	0.....
0525175.....	HAYWARD.....	CA.....		09/30/2005.....		979,951.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	181,662.....	0.....	0.....	0.....
0525238.....	ONTARIO.....	CA.....		05/25/2006.....		893,536.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	140,543.....	0.....	0.....	0.....
0525276.....	SANTA MONICA.....	CA.....		11/07/2006.....		649,548.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	75,672.....	0.....	0.....	0.....
0525323.....	NATIONAL CITY.....	CA.....		05/02/2007.....		4,084,148.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	41,644.....	0.....	0.....	0.....
0525346.....	CLOVIS.....	CA.....		09/14/2007.....		1,429,990.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	48,109.....	0.....	0.....	0.....
0525394.....	FRESNO.....	CA.....		05/19/2008.....		2,274,927.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	36,142.....	0.....	0.....	0.....
0525395.....	CUPERTINO.....	CA.....		05/22/2008.....		5,259,002.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	217,105.....	0.....	0.....	0.....
0525413.....	ALTADENA.....	CA.....		09/09/2008.....		4,281,264.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	130,126.....	0.....	0.....	0.....
0525441.....	MONTEREY PARK.....	CA.....		12/29/2009.....		3,335,834.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	283,306.....	0.....	0.....	0.....

SCHEDULE B - PART 3

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0525471.....	SAN DIEGO.....	CA.....		10/28/2010.....		940,139.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	152,456.....	0.....	0.....	0.....
0525498.....	COSTA MESA.....	CA.....		04/26/2011.....		3,036,617.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	220,071.....	0.....	0.....	0.....
0525527.....	GLENDALE.....	CA.....		09/28/2011.....		1,597,826.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	110,994.....	0.....	0.....	0.....
0525530.....	YUCCA VALLEY.....	CA.....		10/18/2011.....		2,173,413.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	148,425.....	0.....	0.....	0.....
0525557.....	HUNTINGTON BEACH.....	CA.....		05/17/2012.....		6,004,657.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	286,657.....	0.....	0.....	0.....
0525574.....	BAKERSFIELD.....	CA.....		09/25/2012.....		1,407,831.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	82,337.....	0.....	0.....	0.....
0525580.....	CAMARILLO.....	CA.....		10/23/2012.....		2,041,565.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	128,602.....	0.....	0.....	0.....
0525588.....	BERMUDA DUNES.....	CA.....		12/03/2012.....		1,766,967.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	248,784.....	0.....	0.....	0.....
0525598.....	SAN PEDRO.....	CA.....		01/29/2013.....		2,679,899.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	123,642.....	0.....	0.....	0.....
0525628.....	RIVERSIDE.....	CA.....		06/10/2013.....		3,082,696.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	119,130.....	0.....	0.....	0.....
0525639.....	CARLSBAD.....	CA.....		08/01/2013.....		2,861,620.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	109,837.....	0.....	0.....	0.....
0525661.....	SACRAMENTO.....	CA.....		11/06/2013.....		5,515,193.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	182,074.....	0.....	0.....	0.....
0525689.....	DINUBA.....	CA.....		07/10/2014.....		1,994,544.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	319,040.....	0.....	0.....	0.....
0525690.....	CARDIFF BY THE SEA.....	CA.....		07/15/2014.....		3,595,547.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	122,446.....	0.....	0.....	0.....
0525716.....	SAN LEANDRO.....	CA.....		11/10/2014.....		2,325,136.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	78,388.....	0.....	0.....	0.....
0525765.....	DOWNEY.....	CA.....		06/10/2015.....		4,934,367.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	162,507.....	0.....	0.....	0.....
0525790.....	SEASIDE.....	CA.....		09/11/2015.....		2,758,131.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	134,645.....	0.....	0.....	0.....
0525801.....	BARSTOW.....	CA.....		11/20/2015.....		3,150,000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	150,505.....	0.....	0.....	0.....
0525811.....	HOMEWOOD.....	CA.....		01/05/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	141,474.....	0.....	0.....	0.....
0525828.....	SACRAMENTO.....	CA.....		04/29/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	484,624.....	0.....	0.....	0.....
0624981.....	HIGHLANDS RANCH.....	CO....		02/21/2003.....		306,078.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	129,959.....	0.....	0.....	0.....
0625177.....	AURORA.....	CO....		09/30/2005.....		2,858,372.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	242,956.....	0.....	0.....	0.....
0625310.....	COLORADO SPRINGS.....	CO....		03/19/2007.....		4,697,688.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	2,110,538.....	0.....	0.....	0.....
0625525.....	WINDSOR.....	CO....		09/28/2011.....		3,239,616.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	225,034.....	0.....	0.....	0.....
0R24396.....	WHITMORE LAKE.....	MI.....		08/26/1999.....		2,366,468.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	201,123.....	0.....	0.....	0.....
0R24431.....	WHITMORE LAKE.....	MI.....		08/26/1999.....		212,713.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	18,075.....	0.....	0.....	0.....
1025265.....	WEST PALM BEACH.....	FL.....		09/12/2006.....		803,455.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	14,560.....	0.....	0.....	0.....
1025317.....	DORAL.....	FL.....		04/24/2007.....		2,742,498.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	101,035.....	0.....	0.....	0.....
1025384.....	JACKSONVILLE BEACH.....	FL.....		02/22/2008.....		2,715,465.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	150,003.....	0.....	0.....	0.....
1025390.....	PENSACOLA BEACH.....	FL.....		04/11/2008.....		905,936.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	63,332.....	0.....	0.....	0.....
1025399.....	TAMPA.....	FL.....		06/02/2008.....		647,434.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	237,779.....	0.....	0.....	0.....
1025400.....	ODESSA.....	FL.....		06/09/2008.....		2,583,722.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	140,702.....	0.....	0.....	0.....
1025520.....	ORLANDO.....	FL.....		08/09/2011.....		3,820,768.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	234,477.....	0.....	0.....	0.....
1025541.....	JACKSONVILLE.....	FL.....		12/20/2011.....		1,643,411.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	45,130.....	0.....	0.....	0.....
1025549.....	APOPKA.....	FL.....		03/28/2012.....		848,820.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	55,916.....	0.....	0.....	0.....
1025653.....	TAMPA.....	FL.....		10/11/2013.....		3,427,038.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	193,357.....	0.....	0.....	0.....
1025655.....	SPRING HILL.....	FL.....		10/28/2013.....		1,653,790.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	62,216.....	0.....	0.....	0.....
1025668.....	DESTIN.....	FL.....		12/16/2013.....		1,878,951.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	233,230.....	0.....	0.....	0.....
1025734.....	SANFORD.....	FL.....		01/06/2015.....		2,698,021.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	139,951.....	0.....	0.....	0.....
1025748.....	NAPLES.....	FL.....		04/14/2015.....		4,907,519.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	164,125.....	0.....	0.....	0.....
1025758.....	NAPLES.....	FL.....		05/20/2015.....		741,478.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	17,595.....	0.....	0.....	0.....
1025772.....	ROCKLEDGE.....	FL.....		06/30/2015.....		1,134,491.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	38,335.....	0.....	0.....	0.....
1025777.....	JACKSONVILLE.....	FL.....		07/16/2015.....		2,436,149.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	166,061.....	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
1025800.....	TALLAHASSEE.....	FL.....		11/19/2015.....		3,000,000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	251,289.....	0.....	0.....	0.....
1025810.....	HALEAH.....	FL.....		01/06/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	252,365.....	0.....	0.....	0.....
1025854.....	CAPE CANAVERAL.....	FL.....		09/19/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	59,823.....	0.....	0.....	0.....
1025855.....	CAPE CANAVERAL.....	FL.....		09/19/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	15,015.....	0.....	0.....	0.....
1125052.....	FT OGLETHORPE.....	GA....		01/20/2004.....		941,629.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	92,170.....	0.....	0.....	0.....
1125285.....	LITHONIA.....	GA....		12/13/2006.....		4,002,266.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	111,464.....	0.....	0.....	0.....
1125701.....	LAWRENCEVILLE.....	GA....		09/18/2014.....		3,132,449.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	106,007.....	0.....	0.....	0.....
1325034.....	COEUR D'ALENE.....	ID.....		10/17/2003.....		6,044,428.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	314,285.....	0.....	0.....	0.....
1325086.....	POCATELLO.....	ID.....		07/30/2004.....		476,276.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	120,199.....	0.....	0.....	0.....
1325109.....	IDAHO FALLS.....	ID.....		11/18/2004.....		380,314.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	86,780.....	0.....	0.....	0.....
1325358.....	MERIDIAN.....	ID.....		11/30/2007.....		4,990,006.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	166,885.....	0.....	0.....	0.....
1325526.....	COEUR D'ALENE.....	ID.....		09/28/2011.....		2,701,115.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	110,086.....	0.....	0.....	0.....
1325570.....	COEUR D'ALENE.....	ID.....		08/16/2012.....		1,689,118.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	106,803.....	0.....	0.....	0.....
1325752.....	MERIDIAN.....	ID.....		05/01/2015.....		1,079,369.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	36,578.....	0.....	0.....	0.....
1425512.....	WAUKEGAN.....	IL.....		06/30/2011.....		1,651,105.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	66,087.....	0.....	0.....	0.....
1425518.....	WOODRIVER.....	IL.....		07/27/2011.....		1,164,208.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	126,126.....	0.....	0.....	0.....
1425562.....	CHICAGO HEIGHTS.....	IL.....		06/28/2012.....		3,873,932.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	253,320.....	0.....	0.....	0.....
1425589.....	BUFFALO GROVE.....	IL.....		12/12/2012.....		6,359,716.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	241,871.....	0.....	0.....	0.....
1425821.....	CHICAGO.....	IL.....		03/30/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	42,341.....	0.....	0.....	0.....
1525053.....	LAWRENCE.....	IN.....		02/02/2004.....		642,623.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	24,251.....	0.....	0.....	0.....
1525102.....	INDIANAPOLIS.....	IN.....		10/29/2004.....		470,688.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	45,209.....	0.....	0.....	0.....
1525125.....	CARMEL.....	IN.....		03/09/2005.....		1,473,269.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	68,057.....	0.....	0.....	0.....
1525213.....	INDIANAPOLIS.....	IN.....		02/14/2006.....		145,297.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	133,860.....	0.....	0.....	0.....
1525296.....	INDIANAPOLIS.....	IN.....		12/29/2006.....		1,759,759.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	54,830.....	0.....	0.....	0.....
1525308.....	INDIANAPOLIS.....	IN.....		03/06/2007.....		1,712,920.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	83,571.....	0.....	0.....	0.....
1525339.....	INDIANAPOLIS.....	IN.....		08/15/2007.....		1,177,256.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	84,090.....	0.....	0.....	0.....
1525348.....	INDIANAPOLIS.....	IN.....		09/21/2007.....		1,121,510.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	37,464.....	0.....	0.....	0.....
1525418.....	GREENFIELD.....	IN.....		10/01/2008.....		3,589,741.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	362,851.....	0.....	0.....	0.....
1525470.....	INDIANAPOLIS.....	IN.....		10/28/2010.....		2,057,453.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	160,486.....	0.....	0.....	0.....
1525497.....	INDIANAPOLIS.....	IN.....		04/19/2011.....		2,138,214.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	155,606.....	0.....	0.....	0.....
1525500.....	CARMEL.....	IN.....		04/28/2011.....		2,089,812.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	117,899.....	0.....	0.....	0.....
1525586.....	FISHERS.....	IN.....		11/29/2012.....		1,174,320.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	46,025.....	0.....	0.....	0.....
1525593.....	INDIANAPOLIS.....	IN.....		12/21/2012.....		1,794,299.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	114,376.....	0.....	0.....	0.....
1525642.....	WEST LAFAYETTE.....	IN.....		08/07/2013.....		1,467,500.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	87,223.....	0.....	0.....	0.....
1525663.....	FISHERS.....	IN.....		11/13/2013.....		1,074,672.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	35,532.....	0.....	0.....	0.....
1525684.....	INDIANAPOLIS.....	IN.....		04/29/2014.....		924,762.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	50,512.....	0.....	0.....	0.....
1525700.....	CARMEL.....	IN.....		09/05/2014.....		3,228,741.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	242,823.....	0.....	0.....	0.....
1525791.....	BROWNSBURG.....	IN.....		09/22/2015.....		1,243,390.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	40,669.....	0.....	0.....	0.....
1525829.....	INDIANAPOLIS.....	IN.....		05/04/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	84,315.....	0.....	0.....	0.....
1525832.....	INDIANAPOLIS.....	IN.....		06/02/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	30,899.....	0.....	0.....	0.....
1525837.....	INDIANAPOLIS.....	IN.....		06/29/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	74,873.....	0.....	0.....	0.....
1525856.....	FISHERS.....	IN.....		09/19/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	135,558.....	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
1625524.....	WEST DES MOINES.....	IA.....		09/26/2011.....		1,286,913.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	52,461.....	0.....	0.....	0.....
1725207.....	LAWRENCE.....	KS.....		02/09/2006.....		2,304,797.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	23,568.....	0.....	0.....	0.....
1725590.....	WITITA.....	KS.....		12/13/2012.....		2,129,545.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	82,880.....	0.....	0.....	0.....
1725818.....	LAWRENCE.....	KS.....		03/11/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	57,176.....	0.....	0.....	0.....
1825019.....	FERN CREEK.....	KY.....		08/27/2003.....		291,315.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	100,050.....	0.....	0.....	0.....
1825062.....	LOUISVILLE.....	KY.....		03/17/2004.....		1,397,571.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	332,160.....	0.....	0.....	0.....
1825379.....	COLD SPRING.....	KY.....		01/31/2008.....		2,600,718.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	148,807.....	0.....	0.....	0.....
1825386.....	LOUISVILLE.....	KY.....		03/14/2008.....		1,228,941.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	87,861.....	0.....	0.....	0.....
1825472.....	NEWPORT.....	KY.....		10/29/2010.....		3,471,587.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	356,239.....	0.....	0.....	0.....
1825479.....	LOUISVILLE.....	KY.....		12/14/2010.....		3,409,132.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	260,220.....	0.....	0.....	0.....
1825555.....	RICHMOND.....	KY.....		05/17/2012.....		3,556,561.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	173,038.....	0.....	0.....	0.....
1825608.....	LOUISVILLE.....	KY.....		03/19/2013.....		1,486,437.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	66,988.....	0.....	0.....	0.....
1825624.....	LEXINGTON.....	KY.....		05/17/2013.....		2,632,667.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	323,485.....	0.....	0.....	0.....
1825635.....	LOUISVILLE.....	KY.....		06/27/2013.....		1,781,474.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	119,927.....	0.....	0.....	0.....
1825709.....	LEXINGTON.....	KY.....		10/10/2014.....		2,527,802.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	222,923.....	0.....	0.....	0.....
1825723.....	LEXINGTON.....	KY.....		12/16/2014.....		3,028,335.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	68,385.....	0.....	0.....	0.....
1825793.....	RICHMOND.....	KY.....		10/01/2015.....		1,661,236.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	53,937.....	0.....	0.....	0.....
1925392.....	LAFAYETTE.....	LA.....		05/01/2008.....		869,436.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	81,568.....	0.....	0.....	0.....
1925561.....	KENNER.....	LA.....		06/11/2012.....		2,615,838.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	154,587.....	0.....	0.....	0.....
2125397.....	ROCKVILLE.....	MD.....		05/29/2008.....		4,196,271.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	79,403.....	0.....	0.....	0.....
2125430.....	LAUREL.....	MD.....		12/02/2008.....		2,210,102.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	109,861.....	0.....	0.....	0.....
2125451.....	GAITHERSBURG.....	MD.....		06/10/2010.....		3,224,557.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	239,053.....	0.....	0.....	0.....
2125564.....	HAGERSTOWN.....	MD.....		06/28/2012.....		1,955,309.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	79,442.....	0.....	0.....	0.....
2125601.....	BETHESDA.....	MD.....		01/30/2013.....		2,720,248.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	107,549.....	0.....	0.....	0.....
2125731.....	FULTON.....	MD.....		12/22/2014.....		1,550,145.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	81,704.....	0.....	0.....	0.....
2125769.....	HYATTSVILLE.....	MD.....		06/23/2015.....		1,627,666.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	55,190.....	0.....	0.....	0.....
2225747.....	SPENCER.....	MA.....		04/07/2015.....		2,963,099.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	474,834.....	0.....	0.....	0.....
2325186.....	ANN ARBOR.....	MI.....		11/01/2005.....		1,090,605.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	43,911.....	0.....	0.....	0.....
2325216.....	NOVI.....	MI.....		03/01/2006.....		4,876,613.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	199,753.....	0.....	0.....	0.....
2325533.....	WYOMING.....	MI.....		10/26/2011.....		1,609,322.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	110,050.....	0.....	0.....	0.....
2325544.....	KALAMAZOO.....	MI.....		02/09/2012.....		1,509,089.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	177,161.....	0.....	0.....	0.....
2325609.....	CLARKSTON.....	MI.....		03/28/2013.....		1,578,690.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	148,618.....	0.....	0.....	0.....
2325619.....	EAST LANSING.....	MI.....		05/07/2013.....		1,306,354.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	47,480.....	0.....	0.....	0.....
2325620.....	SOUTHFIELD.....	MI.....		05/07/2013.....		3,948,727.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	238,950.....	0.....	0.....	0.....
2325678.....	INDEPENDENCE TWP.....	MI.....		03/07/2014.....		3,329,884.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	109,618.....	0.....	0.....	0.....
2325681.....	LANSING.....	MI.....		04/16/2014.....		2,780,296.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	148,172.....	0.....	0.....	0.....
2325743.....	SHELBY TOWNSHIP.....	MI.....		03/26/2015.....		2,643,426.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	71,636.....	0.....	0.....	0.....
2325770.....	SALINE.....	MI.....		06/26/2015.....		832,611.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	42,933.....	0.....	0.....	0.....
2325815.....	EASTPOINTE.....	MI.....		02/01/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	272,044.....	0.....	0.....	0.....
2325844.....	NOVI.....	MI.....		07/26/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	80,835.....	0.....	0.....	0.....
2425314.....	VADNAIS HEIGHTS.....	MN.....		04/09/2007.....		2,332,416.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	218,698.....	0.....	0.....	0.....
2425517.....	EDEN PRAIRIE.....	MN.....		07/21/2011.....		4,142,698.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	369,990.....	0.....	0.....	0.....
2425578.....	ST CLOUD.....	MN.....		10/15/2012.....		1,674,386.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	53,820.....	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
2425638.....	MINNETONKA.....	MN.....		07/16/2013.....		2,947,673.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	253,449.....	0.....	0.....	0.....
2425766.....	BLOOMINGTON.....	MN.....		06/12/2015.....		1,980,627.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	47,857.....	0.....	0.....	0.....
2425858.....	VADNAIS HEIGHTS.....	MN.....		09/29/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	14,037.....	0.....	0.....	0.....
2625211.....	CHESTERFIELD.....	MO.....		02/14/2006.....		5,990,440.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	28,108.....	0.....	0.....	0.....
2625376.....	RIVERSIDE.....	MO.....		01/28/2008.....		7,205,339.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	252,476.....	0.....	0.....	0.....
2625625.....	ST LOUIS.....	MO.....		05/24/2013.....		2,632,484.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	159,300.....	0.....	0.....	0.....
2725476.....	KALISPELL.....	MT.....		11/23/2010.....		2,805,685.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	258,609.....	0.....	0.....	0.....
2825214.....	RALSTON.....	NE.....		02/16/2006.....		1,034,096.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	10,660.....	0.....	0.....	0.....
2825220.....	OMAHA.....	NE.....		03/09/2006.....		1,746,814.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	11,915.....	0.....	0.....	0.....
2825301.....	OMAHA.....	NE.....		01/29/2007.....		105,521.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,098.....	0.....	0.....	0.....
2925245.....	LAS VEGAS.....	NV.....		06/20/2006.....		1,172,210.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	181,017.....	0.....	0.....	0.....
2925798.....	LAS VEGAS.....	NV.....		11/18/2015.....		3,075,000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	201,735.....	0.....	0.....	0.....
3125306.....	OAKLAND.....	NJ.....		03/01/2007.....		1,703,900.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	229,609.....	0.....	0.....	0.....
3125558.....	WILLIAMSTOWN.....	NJ.....		05/18/2012.....		1,826,127.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	119,701.....	0.....	0.....	0.....
3125603.....	KEARNY.....	NJ.....		02/13/2013.....		2,650,951.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	99,377.....	0.....	0.....	0.....
3125654.....	OLD BRIDGE.....	NJ.....		10/22/2013.....		1,106,440.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	100,494.....	0.....	0.....	0.....
3125862.....	WILLINGBORO.....	NJ.....		10/12/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	6,462.....	0.....	0.....	0.....
3225210.....	ALBUQUERQUE.....	NM.....		02/13/2006.....		1,575,175.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	18,679.....	0.....	0.....	0.....
3225781.....	ALBUQUERQUE.....	NM.....		07/29/2015.....		778,296.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	66,927.....	0.....	0.....	0.....
3225788.....	ALBUQUERQUE.....	NM.....		09/03/2015.....		4,071,433.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	177,389.....	0.....	0.....	0.....
3325219.....	CLAY.....	NY.....		12/01/2010.....		1,737,269.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	123,329.....	0.....	0.....	0.....
3325353.....	BAY SHORE.....	NY.....		10/17/2007.....		1,650,638.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	56,771.....	0.....	0.....	0.....
3325538.....	LATHAM.....	NY.....		11/28/2011.....		2,192,624.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	87,977.....	0.....	0.....	0.....
3325794.....	WEST ISLIP.....	NY.....		10/14/2015.....		2,780,723.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	236,068.....	0.....	0.....	0.....
3425105.....	MATTHEWS.....	NC.....		11/08/2004.....		632,138.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	54,101.....	0.....	0.....	0.....
3425106.....	WINSTON-SALEM.....	NC.....		11/08/2004.....		647,127.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	54,801.....	0.....	0.....	0.....
3425433.....	CHARLOTTE.....	NC.....		01/23/2009.....		1,609,207.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	270,417.....	0.....	0.....	0.....
3425474.....	GRAHAM.....	NC.....		11/17/2010.....		1,479,326.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	63,551.....	0.....	0.....	0.....
3425482.....	CARRBORO.....	NC.....		12/20/2010.....		3,941,254.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	308,823.....	0.....	0.....	0.....
3425504.....	CARY.....	NC.....		05/31/2011.....		2,081,945.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	173,645.....	0.....	0.....	0.....
3425529.....	GREENSBORO.....	NC.....		09/29/2011.....		1,407,594.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	174,534.....	0.....	0.....	0.....
3425579.....	DURHAM.....	NC.....		10/19/2012.....		2,021,527.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	235,244.....	0.....	0.....	0.....
3425584.....	INDIAN TRAIL.....	NC.....		11/27/2012.....		2,975,244.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	188,509.....	0.....	0.....	0.....
3425591.....	MONROE.....	NC.....		12/18/2012.....		1,536,215.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	79,987.....	0.....	0.....	0.....
3425594.....	MOORESVILLE.....	NC.....		12/21/2012.....		2,484,317.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	95,566.....	0.....	0.....	0.....
3425643.....	HILLSBOROUGH.....	NC.....		08/07/2013.....		3,658,943.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	126,890.....	0.....	0.....	0.....
3425676.....	KILL DEVIL HILLS.....	NC.....		02/04/2014.....		3,216,888.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	173,631.....	0.....	0.....	0.....
3425751.....	FAYETTEVILLE.....	NC.....		05/01/2015.....		2,939,534.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	415,192.....	0.....	0.....	0.....
3425754.....	CONCORD.....	NC.....		05/07/2015.....		3,924,983.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	132,999.....	0.....	0.....	0.....
3425768.....	KERNERSVILLE.....	NC.....		06/18/2015.....		3,640,629.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	112,171.....	0.....	0.....	0.....
3624997.....	LEXINGTON.....	OH.....		05/06/2003.....		1,666,657.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	70,173.....	0.....	0.....	0.....
3624999.....	WASHINGTON TWP.....	OH.....		05/27/2003.....		326,556.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	135,337.....	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
3625022.....	COLUMBIA TWP.....	OH.....		09/05/2003.....		744,791.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	248,095.....	0.....	0.....	0.....
3625044.....	COLUMBUS.....	OH.....		11/24/2003.....		302,254.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	94,116.....	0.....	0.....	0.....
3625081.....	WELLINGTON.....	OH.....		07/07/2004.....		480,629.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	15,041.....	0.....	0.....	0.....
3625100.....	DAYTON.....	OH.....		10/14/2004.....		284,208.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	71,920.....	0.....	0.....	0.....
3625130.....	VANDALIA.....	OH.....		03/29/2005.....		1,243,304.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	260,159.....	0.....	0.....	0.....
3625201.....	PLAIN CITY.....	OH.....		12/29/2005.....		825,939.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	61,693.....	0.....	0.....	0.....
3625279.....	LOVELAND.....	OH.....		11/28/2006.....		513,865.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	13,699.....	0.....	0.....	0.....
3625300.....	FAIRBORN.....	OH.....		01/23/2007.....		1,276,939.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	59,619.....	0.....	0.....	0.....
3625341.....	ELIDA.....	OH.....		08/24/2007.....		1,130,325.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	38,703.....	0.....	0.....	0.....
3625422.....	ELYRIA.....	OH.....		10/29/2008.....		3,008,919.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	89,997.....	0.....	0.....	0.....
3625443.....	MARYSVILLE.....	OH.....		02/18/2010.....		2,459,237.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	577,881.....	0.....	0.....	0.....
3625445.....	WADSWORTH.....	OH.....		03/09/2010.....		1,617,547.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	129,573.....	0.....	0.....	0.....
3625466.....	CINCINNATI.....	OH.....		10/12/2010.....		2,605,953.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	35,987.....	0.....	0.....	0.....
3625484.....	WESTLAKE.....	OH.....		12/27/2010.....		2,429,626.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	314,968.....	0.....	0.....	0.....
3625508.....	GAHANNA.....	OH.....		06/16/2011.....		1,733,880.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	72,367.....	0.....	0.....	0.....
3625547.....	LIBERTY TOWNSHIP.....	OH.....		02/29/2012.....		3,446,040.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	167,044.....	0.....	0.....	0.....
3625566.....	COLUMBUS.....	OH.....		07/13/2012.....		2,324,213.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	305,864.....	0.....	0.....	0.....
3625605.....	BROADVIEW HEIGHTS.....	OH.....		03/14/2013.....		3,300,832.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	122,856.....	0.....	0.....	0.....
3625606.....	WASHINGTON TOWNSHIP.....	OH.....		03/15/2013.....		3,687,146.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	241,278.....	0.....	0.....	0.....
3625614.....	CINCINNATI.....	OH.....		04/29/2013.....		2,834,134.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	28,523.....	0.....	0.....	0.....
3625623.....	CINCINNATI.....	OH.....		05/14/2013.....		2,346,845.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	27,046.....	0.....	0.....	0.....
3625626.....	WESTLAKE.....	OH.....		05/29/2013.....		1,844,461.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	110,945.....	0.....	0.....	0.....
3625671.....	MONTGOMERY.....	OH.....		12/26/2013.....		25,404,641.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	687,524.....	0.....	0.....	0.....
3625680.....	HUDSON.....	OH.....		03/21/2014.....		1,481,678.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	59,884.....	0.....	0.....	0.....
3625688.....	MASON.....	OH.....		06/09/2014.....		2,192,186.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	117,923.....	0.....	0.....	0.....
3625764.....	DAYTON.....	OH.....		06/10/2015.....		3,820,230.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	196,952.....	0.....	0.....	0.....
3625773.....	MASON.....	OH.....		07/09/2015.....		2,262,802.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	114,708.....	0.....	0.....	0.....
3625786.....	PERRYSBURG.....	OH.....		08/27/2015.....		2,464,709.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	145,310.....	0.....	0.....	0.....
3625816.....	CINCINNATI.....	OH.....		02/19/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	26,723.....	0.....	0.....	0.....
3625835.....	DAYTON.....	OH.....		06/17/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	26,884.....	0.....	0.....	0.....
3625845.....	WELLINGTON.....	OH.....		08/02/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	41,150.....	0.....	0.....	0.....
3625850.....	MORaine.....	OH.....		09/09/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	6,992.....	0.....	0.....	0.....
3625851.....	SPRINGBORO.....	OH.....		09/09/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	6,992.....	0.....	0.....	0.....
3725268.....	OKLAHOMA CITY.....	OK.....		09/28/2006.....		1,135,478.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	36,522.....	0.....	0.....	0.....
3725282.....	OKLAHOMA CITY.....	OK.....		11/30/2006.....		2,755,742.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	68,723.....	0.....	0.....	0.....
3725792.....	TULSA.....	OK.....		09/29/2015.....		2,789,695.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	63,440.....	0.....	0.....	0.....
3725834.....	OKLAHOMA CITY.....	OK.....		06/15/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	44,987.....	0.....	0.....	0.....
3825260.....	TUALATIN.....	OR.....		08/29/2006.....		2,409,943.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	79,353.....	0.....	0.....	0.....
3825455.....	SPRINGFIELD.....	OR.....		07/01/2010.....		1,718,261.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	178,831.....	0.....	0.....	0.....
3825521.....	MCMINNVILLE.....	OR.....		08/17/2011.....		7,294,962.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	299,652.....	0.....	0.....	0.....
3825692.....	SALEM.....	OR.....		07/25/2014.....		2,221,459.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	218,857.....	0.....	0.....	0.....
3825787.....	FLORENCE.....	OR.....		08/31/2015.....		979,557.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	83,844.....	0.....	0.....	0.....
3825842.....	TUALATIN.....	OR.....		07/14/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	43,624.....	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
3925343.....	PHILADELPHIA.....	PA.....		08/30/2007.....		2,384,160.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	12,487.....	0.....	0.....	0.....
3925428.....	WASHINGTON.....	PA.....		11/26/2008.....		3,264,582.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	56,647.....	0.....	0.....	0.....
3925757.....	LANGHORNE.....	PA.....		05/15/2015.....		1,531,184.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	213,234.....	0.....	0.....	0.....
3925776.....	MERCER.....	PA.....		07/15/2015.....		1,426,549.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	72,316.....	0.....	0.....	0.....
4124976.....	LEXINGTON.....	SC.....		01/14/2003.....		692,854.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	76,526.....	0.....	0.....	0.....
4125311.....	CHARLESTON.....	SC.....		03/28/2007.....		6,415,867.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	399,803.....	0.....	0.....	0.....
4125401.....	PAWLEYS ISLAND.....	SC.....		06/16/2008.....		5,393,600.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	294,527.....	0.....	0.....	0.....
4125480.....	CHARLESTON.....	SC.....		12/14/2010.....		585,315.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	77,220.....	0.....	0.....	0.....
4125542.....	CHARLESTON.....	SC.....		12/20/2011.....		1,605,839.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	63,922.....	0.....	0.....	0.....
4125556.....	ROCK HILL.....	SC.....		05/17/2012.....		4,431,162.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	213,552.....	0.....	0.....	0.....
4125576.....	SPARTANBURG.....	SC.....		10/05/2012.....		2,204,151.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	114,543.....	0.....	0.....	0.....
4125712.....	ROCK HILL.....	SC.....		10/23/2014.....		1,707,551.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	89,540.....	0.....	0.....	0.....
4125778.....	NORTH CHARLESTON.....	SC.....		07/16/2015.....		6,959,288.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	127,125.....	0.....	0.....	0.....
4125782.....	FLORENCE.....	SC.....		07/30/2015.....		5,215,541.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	260,762.....	0.....	0.....	0.....
4125797.....	LEXINGTON.....	SC.....		11/10/2015.....		1,100,000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	53,513.....	0.....	0.....	0.....
4324986.....	SEVIERVILLE.....	TN.....		03/21/2003.....		772,003.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	83,509.....	0.....	0.....	0.....
4325001.....	KINGSPORT.....	TN.....		05/30/2003.....		298,069.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	113,724.....	0.....	0.....	0.....
4325031.....	MEMPHIS.....	TN.....		09/30/2003.....		247,668.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	82,559.....	0.....	0.....	0.....
4325078.....	BRISTOL.....	TN.....		06/04/2004.....		789,082.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	202,935.....	0.....	0.....	0.....
4325217.....	FARRAGUT.....	TN.....		03/01/2006.....		660,787.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	7,751.....	0.....	0.....	0.....
4325537.....	COLUMBIA.....	TN.....		11/21/2011.....		643,774.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	44,445.....	0.....	0.....	0.....
4325577.....	CHATTANOOGA.....	TN.....		10/09/2012.....		2,029,247.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	131,698.....	0.....	0.....	0.....
4325739.....	NASHVILLE.....	TN.....		02/25/2015.....		2,343,548.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	215,635.....	0.....	0.....	0.....
4325820.....	KNOXVILLE.....	TN.....		03/23/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	38,964.....	0.....	0.....	0.....
4424980.....	BOERNE.....	TX.....		02/04/2003.....		381,808.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	162,919.....	0.....	0.....	0.....
4425029.....	EL PASO.....	TX.....		09/30/2003.....		276,300.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	92,264.....	0.....	0.....	0.....
4425033.....	EL PASO.....	TX.....		10/08/2003.....		1,815,522.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	588,574.....	0.....	0.....	0.....
4425085.....	SAN ANTONIO.....	TX.....		07/22/2004.....		416,139.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	105,344.....	0.....	0.....	0.....
4425173.....	EL PASO.....	TX.....		09/28/2005.....		1,042,413.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	193,607.....	0.....	0.....	0.....
4425218.....	PFLUGERVILLE.....	TX.....		03/01/2006.....		816,461.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	2,674.....	0.....	0.....	0.....
4425277.....	SAN ANTONIO.....	TX.....		11/21/2006.....		1,195,933.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	76,652.....	0.....	0.....	0.....
4425297.....	HOUSTON.....	TX.....		01/17/2007.....		871,961.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	119,096.....	0.....	0.....	0.....
4425309.....	EL PASO.....	TX.....		03/14/2007.....		1,951,117.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	112,208.....	0.....	0.....	0.....
4425327.....	AUSTIN.....	TX.....		06/11/2007.....		2,003,960.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	86,461.....	0.....	0.....	0.....
4425330.....	SAN ANTONIO.....	TX.....		06/25/2007.....		2,079,912.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	181,418.....	0.....	0.....	0.....
4425391.....	CLEAR LAKE.....	TX.....		04/14/2008.....		2,490,944.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	137,762.....	0.....	0.....	0.....
4425405.....	HOUSTON.....	TX.....		07/10/2008.....		1,087,070.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	85,580.....	0.....	0.....	0.....
4425421.....	HOUSTON.....	TX.....		10/15/2008.....		7,049,914.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	262,038.....	0.....	0.....	0.....
4425426.....	HOUSTON.....	TX.....		11/21/2008.....		3,919,123.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	198,448.....	0.....	0.....	0.....
4425437.....	ALAMO HEIGHTS.....	TX.....		10/06/2009.....		1,641,897.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	11,096.....	0.....	0.....	0.....
4425456.....	CORPUS CHRISTI.....	TX.....		07/01/2010.....		1,145,243.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	223,814.....	0.....	0.....	0.....
4425463.....	EL PASO.....	TX.....		09/16/2010.....		1,501,521.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	115,589.....	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
4425464.....	SAN ANTONIO.....	TX.....		10/05/2010.....		3,307,869.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	397,867.....	0.....	0.....	0.....
4425478.....	EL PASO.....	TX.....		12/06/2010.....		2,131,219.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	160,669.....	0.....	0.....	0.....
4425535.....	CONROE.....	TX.....		10/31/2011.....		782,055.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	30,168.....	0.....	0.....	0.....
4425543.....	HOUSTON.....	TX.....		12/29/2011.....		3,168,035.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	213,490.....	0.....	0.....	0.....
4425567.....	FREDERICKSBURG.....	TX.....		07/16/2012.....		3,386,412.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	220,987.....	0.....	0.....	0.....
4425611.....	SAN ANTONIO.....	TX.....		04/11/2013.....		1,464,396.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	88,704.....	0.....	0.....	0.....
4425612.....	MCALLEN.....	TX.....		04/15/2013.....		1,879,195.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	218,392.....	0.....	0.....	0.....
4425633.....	KATY.....	TX.....		06/26/2013.....		2,201,892.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	133,139.....	0.....	0.....	0.....
4425644.....	CORPUS CHRISTI.....	TX.....		08/12/2013.....		2,792,010.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	110,437.....	0.....	0.....	0.....
4425652.....	CONROE.....	TX.....		09/30/2013.....		989,633.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	35,155.....	0.....	0.....	0.....
4425657.....	SAN ANTONIO.....	TX.....		10/30/2013.....		1,099,901.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	118,333.....	0.....	0.....	0.....
4425660.....	EL PASO.....	TX.....		10/31/2013.....		1,749,623.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	102,891.....	0.....	0.....	0.....
4425667.....	SAN ANTONIO.....	TX.....		12/11/2013.....		6,816,597.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	382,536.....	0.....	0.....	0.....
4425670.....	CARROLLTON.....	TX.....		12/23/2013.....		4,170,054.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	231,986.....	0.....	0.....	0.....
4425686.....	GRAND PRAIRIE.....	TX.....		05/23/2014.....		2,994,640.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	145,504.....	0.....	0.....	0.....
4425713.....	KERRVILLE.....	TX.....		10/27/2014.....		3,633,711.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	88,179.....	0.....	0.....	0.....
4425729.....	AUSTIN.....	TX.....		12/22/2014.....		1,286,837.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	71,338.....	0.....	0.....	0.....
4425779.....	AUSTIN.....	TX.....		07/27/2015.....		1,038,869.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	34,364.....	0.....	0.....	0.....
4425799.....	HOUSTON.....	TX.....		11/19/2015.....		1,225,000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	59,817.....	0.....	0.....	0.....
4425804.....	ALAMO HEIGHTS.....	TX.....		12/04/2015.....		2,000,000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	89,512.....	0.....	0.....	0.....
4425833.....	SAN ANTONIO.....	TX.....		06/09/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	90,347.....	0.....	0.....	0.....
4425840.....	SAN ANTONIO.....	TX.....		07/08/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	51,138.....	0.....	0.....	0.....
4425847.....	LAREDO.....	TX.....		08/24/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	37,754.....	0.....	0.....	0.....
4425857.....	HUMBLE.....	TX.....		09/28/2016.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	8,548.....	0.....	0.....	0.....
4525255.....	SALT LAKE CITY.....	UT.....		08/07/2006.....		3,872,228.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	339,039.....	0.....	0.....	0.....
4525328.....	WEST JORDAN.....	UT.....		06/19/2007.....		3,074,419.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	103,208.....	0.....	0.....	0.....
4525610.....	SALT LAKE CITY.....	UT.....		04/02/2013.....		2,844,240.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	127,622.....	0.....	0.....	0.....
4525762.....	MURRAY.....	UT.....		05/29/2015.....		1,514,055.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	138,255.....	0.....	0.....	0.....
4625460.....	BARRE.....	VT.....		08/26/2010.....		2,773,455.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	468,672.....	0.....	0.....	0.....
4725354.....	DALE CITY.....	VA.....		10/29/2007.....		1,050,329.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	60,576.....	0.....	0.....	0.....
4725378.....	NORFOLK.....	VA.....		01/30/2008.....		6,754,812.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	229,114.....	0.....	0.....	0.....
4725407.....	CHESTER.....	VA.....		07/29/2008.....		5,050,599.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	193,718.....	0.....	0.....	0.....
4725453.....	ALEXANDRIA.....	VA.....		06/22/2010.....		1,995,615.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	613,029.....	0.....	0.....	0.....
4725492.....	WOODBIDGE.....	VA.....		04/06/2011.....		1,369,954.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	71,037.....	0.....	0.....	0.....
4725501.....	CHARLOTTESVILLE.....	VA.....		05/05/2011.....		3,791,833.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	103,537.....	0.....	0.....	0.....
4725563.....	RICHMOND.....	VA.....		06/28/2012.....		2,577,434.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	104,724.....	0.....	0.....	0.....
4725662.....	WILLIAMSBURG.....	VA.....		11/08/2013.....		3,858,128.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	212,016.....	0.....	0.....	0.....
4725693.....	GREAT FALLS.....	VA.....		07/29/2014.....		4,165,531.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	145,786.....	0.....	0.....	0.....
4725702.....	RICHMOND.....	VA.....		09/18/2014.....		2,878,541.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	101,985.....	0.....	0.....	0.....
4725705.....	RICHMOND.....	VA.....		09/30/2014.....		1,197,047.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	114,681.....	0.....	0.....	0.....
4725733.....	FALLS CHURCH.....	VA.....		12/31/2014.....		2,676,882.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	140,121.....	0.....	0.....	0.....
4825342.....	TACOMA.....	WA.....		08/30/2007.....		1,093,111.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	15,895.....	0.....	0.....	0.....
4825448.....	SNOHOMISH.....	WA.....		05/28/2010.....		3,388,555.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	268,211.....	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
4825636.....	VANCOUVER.....	WA.....	.....	06/27/2013.	.....	.....1,214,904	0	0	0	0	0	0	0	60,336	0	0	0
4825710.....	NEWCASTLE.....	WA.....	.....	10/21/2014.	.....	.....4,582,922	0	0	0	0	0	0	0	112,953	0	0	0
4825717.....	RENTON.....	WA.....	.....	11/14/2014.	.....	.....2,809,459	0	0	0	0	0	0	0	94,795	0	0	0
4825760.....	SPOKANE.....	WA.....	.....	05/21/2015.	.....	.....5,313,352	0	0	0	0	0	0	0	178,909	0	0	0
4825825.....	BELLINGHAM.....	WA.....	.....	04/28/2016.	.....	.....0	0	0	0	0	0	0	0	299,329	0	0	0
4825826.....	VANCOUVER.....	WA.....	.....	04/28/2016.	.....	.....0	0	0	0	0	0	0	0	21,681	0	0	0
5025072.....	OSHKOSH.....	WI.....	.....	05/04/2004.	.....	.....2,514,884	0	0	0	0	0	0	0	122,567	0	0	0
5025087.....	OSHKOSH.....	WI.....	.....	08/11/2004.	.....	.....3,251,420	0	0	0	0	0	0	0	287,718	0	0	0
5025176.....	PEWAUKEE TWP.....	WI.....	.....	09/30/2005.	.....	.....556,594	0	0	0	0	0	0	0	42,306	0	0	0
5025795.....	JOHNSON CREEK.....	WI.....	.....	10/23/2015.	.....	.....994,712	0	0	0	0	0	0	0	64,989	0	0	0
5325336.....	MT PLEASANT.....	SC.....	.....	08/03/2007.	.....	.....1,247,567	0	0	0	0	0	0	0	186,679	0	0	0
5325337.....	OMAHA.....	NE.....	.....	08/03/2007.	.....	.....1,860,036	0	0	0	0	0	0	0	165,663	0	0	0
5325360.....	DETROIT.....	MI.....	.....	12/06/2007.	.....	.....5,884,837	0	0	0	0	0	0	0	1,112,629	0	0	0
5325494.....	SEDALIA.....	MO.....	.....	04/07/2011.	.....	.....1,357,568	0	0	0	0	0	0	0	225,546	0	0	0
5325587.....	TURNERSVILLE.....	NJ.....	.....	11/30/2012.	.....	.....1,004,641	0	0	0	0	0	0	0	75,839	0	0	0
5325613.....	MANCHESTER.....	NH.....	.....	04/17/2013.	.....	.....2,114,151	0	0	0	0	0	0	0	163,414	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						784,172,671	0	0	0	0	0	0	0	59,533,365	0	0	0
0599999. Total Mortgages.....						862,874,022	0	0	0	0	0	0	74,762,351	134,295,716	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 Designation	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	85,051,500	75,000,000	0	0	0	0	0	0
1499999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated.....									75,000,000	85,051,500	75,000,000	0	0	0	0	0	5,156,250	0	...100.000
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	KESTREL MANUFACTURING INVESTMENT FUND, LLC		SUPERIOR.....	WI.....	KESTREL AIRCRAFT COMPANY.....		08/02/2012	1	6,041,125	6,041,125	6,041,125	1,953,241	0	0	0	0	0	0	99.900
	AIRCRAFT INVESTMENT FUND, LLC.....		SUPERIOR.....	WI.....	KESTREL AIRCRAFT COMPANY.....		04/20/2011	1	0	0	0	(2,734,664)	0	0	0	0	0	0	99.900
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									6,041,125	6,041,125	6,041,125	(781,423)	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated.....									6,041,125	6,041,125	6,041,125	(781,423)	0	0	0	0	0	0	XXX
4599999. Subtotal - Affiliated.....									75,000,000	85,051,500	75,000,000	0	0	0	0	0	5,156,250	0	XXX
4699999. Totals.....									81,041,125	91,092,625	81,041,125	(781,423)	0	0	0	0	5,156,250	0	XXX

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

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	F o r e i g n	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
91086Q BG 2	UNITED MEXICAN STATES.....			LS...	D	1	...2FE	2,990,280	...99.923	2,997,690	3,000,000	2,991,038	0	758	0	0	4.125	4.165	JJ.....	55,000	61,875	01/13/2016.	01/21/2026.
0699999.	All Other Governments - Issuer Obligations.....							2,990,280	XXX	2,997,690	3,000,000	2,991,038	0	758	0	0	XXX	XXX	XXX	55,000	61,875	XXX	XXX
1099999.	Total - All Other Governments.....							2,990,280	XXX	2,997,690	3,000,000	2,991,038	0	758	0	0	XXX	XXX	XXX	55,000	61,875	XXX	XXX

U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

01026C	AD	3	ALABAMA ECON SETTLEMENT AUTH B.....			4	...1FE	7,000,000	...103.085	7,215,950	7,000,000	7,000,000	0	0	0	0	4.263	4.263	MS.....	13,263	0	12/02/2016.	09/15/2032.
01170R	EF	5	ALASKA ST HSG FIN CORP MTG REV SERIES A.....	CF..		2	...1FE	1,961,320	...101.024	2,020,480	2,000,000	1,965,450	0	1,010	0	0	4.125	4.251	JD.....	6,875	82,500	05/25/2012.	12/01/2037.
011770	2D	5	STATE OF ALASKA.....			2	...1FE	1,000,000	...100.234	1,002,340	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.....			1	...1FE	1,300,000	...98.360	1,278,680	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.....			1	...1FE	1,000,000	...102.308	1,023,080	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.
04300D	AD	2	ART INSTITUTE OF CHICAGO.....			1	...1FE	2,300,000	...99.470	2,287,810	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.....			2	...1FE	2,705,000	...94.192	2,547,894	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.....			2	...1FE	3,908,981	...105.792	4,199,942	3,970,000	3,911,741	0	850	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..		2	...1FE	718,657	...99.326	713,813	718,657	718,657	0	0	0	0	2.900	2.900	MON...	1,737	20,841	04/19/2013.	02/01/2042.
13034P	UH	8	CALIFORNIA ST HSG FIN AGY REV.....			2	...1FE	3,000,000	...101.073	3,032,190	3,000,000	3,000,000	0	0	0	0	3.650	3.650	FA.....	45,625	109,500	04/08/2015.	08/01/2025.
13034P	UJ	4	CALIFORNIA ST HSG FIN AGY REV.....			2	...1FE	3,000,000	...98.273	2,948,190	3,000,000	3,000,000	0	0	0	0	4.050	4.050	FA.....	50,625	121,500	04/08/2015.	08/01/2030.
13034P	YY	7	CALIFORNIA ST HSG FIN AGY REV.....			2	...1FE	3,000,000	...95.638	2,869,140	3,000,000	3,000,000	0	0	0	0	3.848	3.848	FA.....	58,041	0	06/22/2016.	08/01/2031.
14916R	AC	8	CATHOLIC HEALTH INITIATIVE.....			1	...1FE	2,493,350	...96.885	2,422,125	2,500,000	2,495,888	0	637	0	0	2.950	2.981	MN.....	12,292	73,750	10/25/2012.	11/01/2022.
16772P	AK	2	CHICAGO ILLINOIS TRANSIT AUTH.....			1	...1FE	3,000,000	...107.078	3,212,340	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..		2	...1FE	2,175,000	...94.476	2,054,853	2,175,000	2,175,000	0	0	0	0	3.193	3.193	MN.....	11,575	69,448	01/16/2015.	11/01/2027.
19647P	BQ	5	COLORADO ST HSG FIN AUTH MF HS.....			1	...1FE	6,000,000	...100.491	6,029,460	6,000,000	6,000,000	0	0	0	0	3.400	3.400	JJ.....	9,633	0	12/05/2016.	11/01/2045.
199098	BS	2	COLUMBUS FRANKLIN CNTY OH FIN AUTH RES &.....			2	...1FE	4,000,000	...104.308	4,172,320	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.
20281P	KL	5	CMWLTH FING AUTH PA.....			4	...1FE	2,000,000	...97.378	1,947,560	2,000,000	2,000,000	0	0	0	0	4.014	4.014	JD.....	13,603	0	10/20/2016.	06/01/2033.
20772J	ZP	0	STATE OF CONNECTICUT G.O.....			1	...1FE	3,000,000	...99.932	2,997,960	3,000,000	3,000,000	0	0	0	0	3.127	3.127	MS.....	27,622	93,810	03/13/2015.	03/15/2025.
207758	KK	8	CONNECTICUT ST SPL TAX OBLIG.....			1	...1FE	5,000,000	...107.515	5,375,750	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.....			1	...1FE	3,000,000	...109.196	3,275,880	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.
230563	AS	7	CUMBERLAND COUNTY NJ.....			2	...1FE	1,000,000	...107.627	1,076,270	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.....			1	...1FE	1,000,000	...107.192	1,071,920	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.....			2	...1FE	2,000,000	...106.912	2,138,240	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.....			2	...1FE	3,775,303	...100.796	3,789,930	3,760,000	3,769,640	0	(1,585)	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.....			1	...1FE	845,990	...96.444	964,440	1,000,000	858,731	0	4,443	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.....			1	...1FE	2,500,000	...101.523	2,538,075	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.....			4	...1FE	1,000,000	...102.092	1,020,920	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.....			1	...1FE	2,877,325	...92.768	2,669,237	2,877,325	2,877,325	0	0	0	0	3.875	3.875	MON...	4,955	111,496	05/19/2014.	06/15/2045.
29270C	YT	6	ENERGY NORTHWEST.....			1	...1FE	1,000,000	...99.256	992,560	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.....			2	...1FE	897,648	...101.220	1,022,322	1,010,000	916,300	0	5,660	0	0	3.450	4.440	AO.....	8,711	34,845	07/08/2013.	04/01/2029.
34074M	HW	4	FLORIDA ST HSG FIN CORP REV 2011 SERIES.....	CF..		2	...1FE	815,000	...104.435	851,145	815,000	815,000	0	0	0	0	4.450	4.450	JJ.....	18,134	36,268	10/19/2011.	01/01/2030.
34074M	ND	9	FLORIDA ST HSG FIN CORP REV 2016 Series.....			2	...1FE	2,298,112	...97.374	2,237,763	2,298,112	2,298,112	0	0	0	0	3.125	3.125	MON...	5,985	48,077	03/23/2016.	07/01/2037.
341271	AB	0	FLORIDA ST BRD OF ADMIN TAX.....			1	...1FE	7,080,150	...100.459	7,032,130	7,000,000	7,069,249	0	(10,901)	0	0	2.638	2.405	JJ.....	92,330	57,963	03/28/2016.	07/01/2021.
341507	ZH	7	FLORIDA ST BRD ED LOTTERY REV.....			2	...1FE	500,000	...108.840	544,200	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.....			1	...1FE	500,000	...108.085	540,425	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.....			1	...1FE	1,000,000	...102.339	1,023,390	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.....			1	...1FE	1,000,000	...96.447	964,470	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.....			2	...1FE	2,500,000	...107.718	2,692,950	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.

SCHEDULE D - PART 1

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

E10.2

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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
373384	RV	0	STATE OF GEORGIA.....						1FE	6,000,000	106.574	6,394,440	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..				2	1FE	1,010,050	104.558	1,045,580	1,000,000	1,006,336	0	(1,294)	0	0	4.000	3.843	JD.....	3,333	40,000	12/31/2013.	12/01/2026.
419792	KM	7	STATE OF HAWAII.....					2	1FE	2,000,000	96.855	1,937,100	2,000,000	2,000,000	0	0	0	0	2.902	2.902	AO.....	14,510	26,924	04/01/2016.	10/01/2028.
432275	AJ	4	HILLBOROUGH CNTY FL AVIATION.....					2	1FE	2,785,000	106.534	2,966,972	2,785,000	2,785,000	0	0	0	0	4.151	4.151	AO.....	28,901	124,597	08/19/2015.	10/01/2026.
434682	AA	8	HOKE CNTY NC LMTD OBLIG TXBL QUALIFIED S.....						1FE	1,000,000	107.451	1,074,510	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	94.222	1,884,440	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	101.527	3,786,957	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	100.377	6,022,620	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	106.524	798,930	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.....					4	1FE	3,651,440	105.902	4,236,080	4,000,000	3,702,815	0	17,944	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.....					2	1FE	1,988,260	99.090	1,981,800	2,000,000	1,990,135	0	347	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	104.251	2,606,275	2,500,000	2,500,000	0	0	0	0	4.091	4.091	AO.....	21,591	102,275	08/13/2015.	04/15/2027.
49130T	PQ	3	KENTUCKY ST HSG CORP HSG REV 2012 SERIES.....					2	1FE	1,195,000	104.020	1,243,039	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.....					2	1FE	3,550,000	100.039	3,551,385	3,550,000	3,550,000	0	0	0	0	3.000	3.000	MON.....	8,875	106,500	04/19/2013.	11/01/2041.
49151E	7A	5	COMMONWEALTH OF KENTUCKY.....						1FE	2,000,000	107.093	2,141,860	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	100.600	2,012,000	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	106.513	2,662,825	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.....					2	1FE	2,393,632	106.493	2,486,612	2,335,000	2,371,860	0	(7,547)	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..				2	1FE	2,975,000	96.896	2,882,656	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.
544445	BD	0	LOS ANGELES CA DEPT OF ARPTS A.....					4	1FE	2,000,000	100.306	2,006,120	2,000,000	2,000,000	0	0	0	0	3.887	3.887	MN.....	5,399	0	11/16/2016.	05/15/2038.
544525	NV	6	LOS ANGELES DEP WATER & POWER.....						1FE	2,000,000	109.678	2,193,560	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	107.817	1,617,255	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	109.882	2,362,463	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.....					2	1FE	2,031,575	104.721	2,115,364	2,020,000	2,027,661	0	(1,413)	0	0	4.750	4.660	AO.....	23,988	95,950	12/31/2013.	10/01/2029.
56052E	2U	1	MAINE ST HSG AUTH MTG PUR.....					2	1FE	1,072,498	103.903	1,106,567	1,065,000	1,069,722	0	(974)	0	0	4.000	3.889	MN.....	5,443	42,600	12/31/2013.	11/15/2026.
56052E	3M	8	MAINE ST HSG AUTH MTG PUR 2012 SERIES A.....					2	1FE	165,000	104.834	172,976	165,000	165,000	0	0	0	0	4.000	4.000	MN.....	843	6,600	04/27/2012.	11/15/2024.
57419P	MC	0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES.....	CF..				2	1FE	1,829,100	100.496	1,829,027	1,820,000	1,820,314	0	(1,884)	0	0	6.500	6.391	MS.....	39,433	59,150	08/16/2011.	03/01/2043.
57420P	GS	9	MARYLAND ST ECON DEV CORP LEASE REVENUE.....	CF..				2	1FE	2,985,930	95.268	2,858,040	3,000,000	2,989,647	0	929	0	0	3.150	3.193	JD.....	7,875	94,500	12/19/2012.	06/01/2026.
574218	NQ	2	MARYLAND ST HLTH & HGR EDUCNTL FACS AUTH.....					2	1FE	2,141,381	101.732	2,553,473	2,510,000	2,197,372	0	19,537	0	0	3.500	4.920	FA.....	33,188	87,850	12/31/2013.	08/15/2028.
574218	NU	3	MARYLAND ST HLTH & HGR EDUCNTL FACS AUTH.....					2	1FE	2,365,638	104.938	2,397,833	2,285,000	2,339,682	0	(7,195)	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.....					4	1FE	500,000	112.770	563,850	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.....					2	1FE	2,185,450	108.808	2,372,014	2,180,000	2,182,835	0	(542)	0	0	5.500	5.467	JJ.....	59,950	119,900	07/21/2011.	07/01/2026.
57563R	KF	5	MASSACHUSETTS EDL ING AUTH ED LN REV SER.....					2	1FE	1,265,000	104.327	1,319,737	1,265,000	1,265,000	0	0	0	0	4.900	4.900	JJ.....	30,993	61,985	06/01/2012.	07/01/2028.
57586N	GX	3	MASSACHUSETTS ST HSG FIN AGY.....					2	1FE	1,050,000	103.669	1,088,525	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.
57586Y	DD	6	MASSACHUSETTS ST HSG FIN AGY 2011 SERIES.....	CF..				2	1FE	2,593,523	103.870	2,695,427	2,595,000	2,591,246	0	(378)	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	93.867	1,877,340	2,000,000	2,000,000	0	0	0	0	3.099	3.099	FA.....	23,415	61,980	01/29/2015.	08/15/2025.
58506Y	AM	4	MEDSTAR HEALTH INC.....						1FE	2,000,000	93.454	1,869,080	2,000,000	2,000,000	0	0	0								

SCHEDULE D - PART 1

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

E10.3

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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
594610	7A	9	MICHIGAN STATE.....	.....	.....	.....	.....	2	1FE	2,495,075	110.838	2,770,950	2,500,000	2,497,310	0	440	0	0	4.650	4.673	AO.....	24,542	116,250	04/14/2011	04/15/2022
594612	BK	8	MICHIGAN ST ULT GO.....	.....	.....	.....	.....	2	1FE	4,000,000	97.988	3,919,520	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
59465M	W9	2	MICHIGAN ST HSG DEV AUTH MULTIFAMILY HSG.....	.....	CF..	.....	.....	2	1FE	6,500,000	95.395	6,200,675	6,500,000	6,500,000	0	0	0	0	3.736	3.736	AO.....	60,710	20,911	08/12/2016	10/01/2033
597502	BE	2	MIDLAND CNTY TEX HOSP DIST.....	.....	.....	.....	.....	1	1FE	1,250,000	106.926	1,336,575	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.....	.....	.....	.....	.....	2	1FE	3,000,000	101.805	3,054,150	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
603827	YB	6	MINNEAPOLIS-SAINT PAUL MN META.....	.....	.....	.....	.....	1	1FE	2,000,000	100.162	2,003,240	2,000,000	2,000,000	0	0	0	0	4.096	4.096	JJ.....	2,503	0	12/07/2016	01/01/2032
60416Q	EP	5	MINNESOTA ST HSG FIN AGY 2011 SERIES E.....	.....	CF..	.....	.....	2	1FE	1,235,000	104.053	1,285,055	1,235,000	1,235,000	0	0	0	0	4.450	4.450	JJ.....	27,479	54,958	08/26/2011	07/01/2031
605360	SE	7	MISSISSIPPI ST HOSP EQUIPMENT MEDICAL.....	.....	.....	.....	.....	1	1FE	3,000,000	95.956	2,878,680	3,000,000	3,000,000	0	0	0	0	3.720	3.720	MS.....	28,520	0	09/16/2016	09/01/2026
605580	6J	3	STATE OF MISSISSIPPI.....	.....	.....	.....	.....	1	1FE	3,417,992	107.706	3,683,545	3,420,000	3,419,007	0	183	0	0	3.931	3.938	MN.....	22,407	134,440	10/27/2010	11/01/2021
605581	FF	9	STATE OF MISSISSIPPI.....	.....	.....	.....	.....	4	1FE	3,000,000	102.267	3,068,010	3,000,000	3,000,000	0	0	0	0	3.729	3.729	AO.....	27,968	111,870	02/04/2015	10/01/2032
60636Y	HM	6	MISSOURI ST HSG 2012 SERIES 1.....	.....	CF..	.....	.....	2	1FE	1,110,000	102.634	1,139,237	1,110,000	1,110,000	0	0	0	0	4.156	4.156	JJ.....	23,066	46,132	10/17/2012	07/01/2033
60637B	CN	8	MISSOURI HOUSING 2013 SERIES A.....	.....	.....	.....	.....	2	1FE	1,480,000	98.681	1,460,479	1,480,000	1,480,000	0	0	0	0	2.650	2.650	MON.....	3,268	39,220	01/18/2013	11/01/2040
60637B	CP	3	MISSOURI HOUSING 2013 SERIES B.....	.....	.....	.....	.....	2	1FE	1,610,000	99.242	1,597,796	1,610,000	1,610,000	0	0	0	0	2.650	2.650	MON.....	3,555	42,665	01/18/2013	11/01/2041
60637B	CR	9	MISSOURI HOUSING 2013 SERIES D.....	.....	.....	.....	.....	2	1FE	1,262,058	95.527	1,344,447	1,407,400	1,277,550	0	5,331	0	0	2.550	3.256	MON.....	2,991	35,889	12/31/2013	10/01/2034
61212R	T8	9	MONTANA ST BRD OF HSG 2011 SERIES B.....	.....	CF..	.....	.....	2	1FE	1,544,969	104.178	1,609,550	1,545,000	1,545,002	0	0	0	0	4.625	4.625	JD.....	5,955	35,728	10/14/2011	12/01/2026
631294	4D	4	NASHUA NH TXBL-PENNICHUCK CORP.....	.....	.....	.....	.....	4	1FE	2,730,780	104.481	3,134,430	3,000,000	2,745,263	0	5,044	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..	.....	.....	2	1FE	592,915	106.000	620,100	585,000	590,194	0	(962)	0	0	4.750	4.540	AO.....	6,947	27,788	12/31/2013	10/01/2033
641494	DT	3	NEVADA HIGHER EDUCATION 2016B.....	.....	.....	.....	.....	2	1FE	2,000,000	101.921	2,038,420	2,000,000	2,000,000	0	0	0	0	4.471	4.471	JJ.....	44,710	24,591	03/10/2016	07/01/2036
64469D	US	8	NEW HAMPSHIRE HOUSING 2013 SERIES A.....	.....	CF..	.....	.....	2	1FE	3,016,800	103.996	2,995,085	2,880,000	2,971,805	0	(12,516)	0	0	3.750	3.203	JJ.....	54,000	108,000	03/14/2013	07/01/2034
646080	MY	4	NEW JERSEY ST HIGHER ED ASSIST 2011-1.....	.....	.....	.....	.....	2	1FE	843,696	109.540	876,320	800,000	829,087	0	(5,119)	0	0	5.750	4.908	JD.....	3,833	46,000	12/31/2013	12/01/2027
646080	NC	1	NEW JERSEY ST HIGHER ED ASSIST 2011-1.....	.....	.....	.....	.....	2	1FE	1,595,039	108.784	1,756,862	1,615,000	1,598,844	0	818	0	0	5.750	5.862	JD.....	7,739	92,863	06/08/2011	12/01/2029
646080	QV	6	NEW JERSEY ST HIGHER ED ASSIST 2014-1.....	.....	.....	.....	.....	2	1FE	1,590,000	101.396	1,612,196	1,590,000	1,590,000	0	0	0	0	3.625	3.625	JD.....	4,803	57,638	05/08/2014	12/01/2030
646108	XL	7	NEW JERESEY HOUSING 2015 SERIES E.....	.....	.....	.....	.....	1	1FE	3,000,000	98.197	2,945,910	3,000,000	3,000,000	0	0	0	0	4.272	4.272	MN.....	21,360	128,160	03/06/2015	11/01/2030
646136	XS	5	NEW JERSEY ST TRANSPRTN TRUST.....	.....	.....	.....	.....	4	1FE	6,403,353	104.544	6,408,547	6,130,000	6,377,984	0	(18,874)	0	0	5.754	5.223	JD.....	15,676	352,720	08/14/2015	12/15/2028
647200	W8	3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3.....	.....	.....	.....	.....	2	1FE	1,620,000	100.466	1,627,549	1,620,000	1,620,000	0	0	0	0	3.550	3.550	MS.....	19,170	57,510	08/15/2012	09/01/2032
64763F	QD	4	NEW ORLEANS, LOUISIANA.....	.....	.....	.....	.....	2	1FE	3,000,000	102.433	3,072,990	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
64971W	G2	0	NYC NY TRANSITIONAL FIN AUTH.....	.....	.....	.....	.....	2	1FE	4,000,000	96.826	3,873,040	4,000,000	4,000,000	0	0	0	0	2.960	2.960	FA.....	49,333	32,889	04/13/2016	02/01/2028
64972C	FS	7	NY HSG DEV CORP MF HSG REV 2014 Series H.....	.....	CF..	.....	.....	2	1FE	5,025,000	104.562	5,228,100	5,000,000	5,022,250	0	(2,602)	0	0	4.320	4.244	MN.....	36,000	216,000	12/03/2015	11/01/2035
649883	TM	7	NEW YORK HOUSING 2012 SERIES 172.....	.....	.....	.....	.....	2	1FE	3,000,000	102.679	3,080,370	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.....	.....	.....	.....	.....	2	1FE	910,818	101.116	889,821	880,000	899,244	0	(3,111)	0	0	2.625	2.218	AO.....	5,775	23,100	02/13/2013	04/01/2041
649902	P3	1	THE DORMITORY AUTH OF STATE NY BUILD AME.....	.....	.....	.....	.....	1	1FE	984,450	108.073	1,080,730	1,000,000	992,739	0	1,560	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.....	.....	.....	.....	.....	1	1FE	2,001,000	109.966	2,199,320	2,000,000	2,000,498	0	(83)	0	0	4.750	4.745	MS.....	27,972	95,000	07/14/2010	03/15/2022
650119	AP	5	NEW YORK UNIVERSITY.....	.....	.....	.....	.....	1	1FE	2,000,000	95.884	1,917,680	2,000,000	2,000,000	0	0	0	0	3.271	3.271	JJ.....	32,710	79,049	04/10/2015	07/01/2027
650119	AQ	3	NEW YORK UNIVERSITY.....	.....	.....	.....	.....	1	1FE	2,000,000	94.539	1,890,780	2,000,000	2,000,000	0	0	0	0	3.421	3.421	JJ.....	34,210	82,674	04/10/2015	07/01/2028
65819W	AK	9	NORTH CAROLINA ST ESTRN PWR.....	.....	.....	.....	.....	1	1FE	3,000,000	104.370	3,131,100	3,000,000	3,000,000	0	0	0	0	4.058	4.058	JJ.....	60,870	111,933	07/16/2015	07/01/2025
658203	Z2	3	NORTH CAROLINA ST MUNI PWR AGY.....					1	1FE	2,000,000	103.403	2,068,060	2,000,000	2,000,000	0	0	0	0	3.340	3.340	JJ.....	33,400	62,718	07/09/2015	01/01/2022
658207	PA	7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3.....																						

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

E10.4

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	F o r e i g n	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														
678553	AT	5	OKLAHOMA CITY ECONOMIC DEV 2013A.....	.....	..	.....	2	1FE	.....	3,000,000	.....	100.268	.....	3,008,040	.....	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.....	.....	..	.....	2	1FE	.....	4,557,984	.....	114.455	.....	4,858,615	.....	4,245,000	.....	4,457,715	.....	0	.....	(30,738)	.....	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.....	.....	..	.....	1	FE	.....	1,089,430	.....	101.911	.....	1,207,645	.....	1,185,000	.....	1,117,252	.....	0	.....	9,687	.....	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.....	.....	..	.....	2	1FE	.....	2,665,000	.....	101.222	.....	2,697,566	.....	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.....	.....	..	.....	2	1FE	.....	3,827,107	.....	101.617	.....	3,866,527	.....	3,805,000	.....	3,819,626	.....	0	.....	(2,140)	.....	0	.....	0	.....	3.150	.....	3.081	FA.....	.....	45,280	.....	119,858	04/25/2013.	02/15/2028.
70914P	PG	1	PENNSYLVANIA (COMMONWEALTH OF).....	.....	CF..	.....	2	1FE	.....	3,500,000	.....	107.502	.....	3,762,570	.....	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.....	.....	.....	.....	4	1FE	.....	7,000,000	.....	96.325	.....	6,742,750	.....	7,000,000	.....	7,000,000	.....	0	.....	0	.....	0	.....	0	.....	3.556	.....	3.556	JJ.....	.....	124,460	.....	248,920	04/02/2015.	07/01/2024.
724581	ME	0	PITTSBURG CA UNIF SCH DIST TXBL ELEC 201.....	.....	CF..	.....	1	FE	.....	4,548,960	.....	110.743	.....	5,260,293	.....	4,750,000	.....	4,565,883	.....	0	.....	5,930	.....	0	.....	0	.....	4.920	.....	5.254	FA.....	.....	97,375	.....	233,700	12/31/2013.	08/01/2034.
73358W	TZ	7	PORT AUTH OF NY & NJ.....	.....	.....	.....	2	1FE	.....	3,131,000	.....	104.623	.....	3,243,313	.....	3,100,000	.....	3,125,598	.....	0	.....	(2,719)	.....	0	.....	0	.....	4.426	.....	4.300	AO.....	.....	28,966	.....	137,206	12/02/2014.	10/15/2034.
73358W	UG	7	PORT AUTH OF NY & NJ.....	.....	.....	.....	2	1FE	.....	2,700,000	.....	101.693	.....	2,745,711	.....	2,700,000	.....	2,700,000	.....	0	.....	0	.....	0	.....	0	.....	3.771	.....	3.771	AO.....	.....	21,495	.....	101,817	10/29/2014.	10/15/2027.
735000	QX	2	PORT OF OAKLAND CA.....	.....	.....	.....	2	1FE	.....	3,279,780	.....	107.342	.....	3,756,970	.....	3,500,000	.....	3,306,961	.....	0	.....	8,210	.....	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..	.....	2	6FE	.....	255,618	.....	28.000	.....	308,000	.....	1,100,000	.....	263,616	.....	0	.....	7,998	.....	0	.....	0	.....	5.000	.....	22.484	JJ.....	.....	27,500	.....	55,000	03/16/2010.	07/01/2030.
76221R	CM	3	RHODE ISLAND HSG & MTG FIN COR 58-A.....	.....	.....	.....	2	1FE	.....	2,319,642	.....	100.345	.....	2,307,935	.....	2,300,000	.....	2,301,609	.....	0	.....	(6,364)	.....	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..	.....	2	1FE	.....	1,000,000	.....	108.674	.....	1,086,740	.....	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.....	.....	.....	.....	4	1FE	.....	1,000,000	.....	99.778	.....	997,780	.....	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.....	.....	.....	.....	1	FE	.....	4,838,080	.....	106.227	.....	5,311,350	.....	5,000,000	.....	4,863,525	.....	0	.....	8,809	.....	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.....	.....	.....	.....	2	1FE	.....	3,000,000	.....	109.786	.....	3,293,580	.....	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.
79765R	P6	0	SAN FRANCISCO CITY & CNTY CA P.....	.....	.....	.....	2	1FE	.....	3,376,330	.....	98.520	.....	3,384,162	.....	3,435,000	.....	3,376,466	.....	0	.....	135	.....	0	.....	0	.....	3.550	.....	3.701	MN.....	.....	5,758	.....	0	11/30/2016.	11/01/2031.
797669	UP	1	SAN FRANCISCO CA BAY AREA 2012 SER B (R.....	.....	.....	.....	2	1FE	.....	4,000,000	.....	102.078	.....	4,083,120	.....	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.....	.....	.....	.....	2	1FE	.....	3,572,215	.....	104.781	.....	3,730,204	.....	3,560,000	.....	3,568,001	.....	0	.....	(1,640)	.....	0	.....	0	.....	4.350	.....	4.297	AO.....	.....	38,715	.....	154,860	12/31/2013.	10/01/2028.
798186	YW	6	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION.....	.....	CF..	.....	2	1FE	.....	1,956,629	.....	100.787	.....	2,222,353	.....	2,205,000	.....	2,003,785	.....	0	.....	16,413	.....	0	.....	0	.....	3.374	.....	4.560	FA.....	.....	30,999	.....	74,397	12/31/2013.	08/01/2026.
798186	YX	4	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION.....	.....	CF..	.....	2	1FE	.....	3,129,300	.....	103.887	.....	3,552,935	.....	3,420,000	.....	3,170,309	.....	0	.....	14,272	.....	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..	.....	2	1FE	.....	3,750,000	.....	105.518	.....	3,956,925	.....	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.....	.....	.....	.....	1	FE	.....	875,000	.....	101.062	.....	884,293	.....	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..	.....	2	1FE	.....	2,558,004	.....	101.695	.....	2,506,782	.....	2,465,000	.....	2,541,648	.....	0	.....	(8,149)	.....	0	.....	0	.....	4.000	.....	3.191	JJ.....	.....	49,300	.....	96,957	06/25/2015.	07/01/2037.
83712T	DA	6	SOUTH CAROLINA ST HOUSING FIN 2013-1.....	.....	.....	.....	2	1FE	.....	2,380,000	.....	100.440	.....	2,390,472	.....	2,380,000	.....	2,380,000	.....	0	.....	0	.....	0	.....	0	.....	2.950	.....	2.950	MON.....	.....	5,851	.....	70,210	04/12/2013.	01/01/2041.
83756C	MM	4	SOUTH DAKOTA HSG DEV AUTH MTGE.....	.....	.....	.....	2	1FE	.....	1,760,000	.....	99.237	.....	1,746,571	.....	1,760,000	.....	1,760,000	.....	0	.....	0	.....	0	.....	0	.....	2.700	.....	2.700	MN.....	.....	7,920	.....	18,876	05/18/2016.	11/01/2036.
843146	3Q	2	SOUTHERN ILLINOIS UNIV 2012B-2.....	.....	.....	.....	2	2FE	.....	3,000,000	.....	91.076	.....																								

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	F o r e i g n	Bond CHAR	NAIC Design- ation				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
92812U	Q5	0	VIRGINIA HOUSING DEV AUTH 2015 Series A.....						1FE	4,278,145	99.106	4,239,898	4,278,145	4,278,145	0	0	0	0	0	3.250	3.250	MON.....	2,317	127,452	10/29/2015	06/25/2042
92817Q	Q5	4	VIRGINIA RES AUTH INF REV BND SERIES 20.....					2	1FE	1,000,000	106.965	1,069,650	1,000,000	1,000,000	0	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	104.507	3,135,210	3,000,000	2,781,853	0	10,618	0	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.....					4	1FE	1,000,000	96.026	960,260	1,000,000	1,000,000	0	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	108.633	1,580,610	1,455,000	1,460,211	0	(1,147)	0	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	96.644	3,314,889	3,430,000	3,430,000	0	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.....					2	1FE	2,144,525	102.528	2,563,200	2,500,000	2,176,104	0	11,007	0	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..		2	1FE	1,453,746	104.030	1,508,435	1,450,000	1,452,351	0	(494)	0	0	0	4.500	4.458	AO.....	16,313	65,250	12/31/2013	10/01/2031
940858	L3	5	WASHOE COUNTY NEVADA SCH DIST.....						1FE	1,000,000	105.018	1,050,180	1,000,000	1,000,000	0	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.....							435,753,684	XXX	447,801,853	438,079,684	435,700,699	0	(28,480)	0	0	0	XXX	XXX	XXX	4,544,810	15,472,582	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																										
419818	HM	4	HAWAII HOUSING 2013 SERIES A.....						1FE	1,396,904	99.371	1,497,559	1,507,038	1,406,997	0	3,467	0	0	0	2.600	3.055	MON.....	3,265	39,183	12/31/2013	07/01/2037
677377	2M	4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES.....					2	1FE	2,375,000	99.145	2,354,694	2,375,000	2,375,000	0	0	0	0	0	2.720	2.720	MON.....	5,383	64,600	03/13/2013	11/01/2041
1299999			U.S. States, Territories - Residential Mortgage-Backed Securities.....							3,771,904	XXX	3,852,253	3,882,038	3,781,997	0	3,467	0	0	0	XXX	XXX	XXX	8,648	103,783	XXX	XXX
1799999			Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							439,525,588	XXX	451,654,106	441,961,722	439,482,696	0	(25,013)	0	0	0	XXX	XXX	XXX	4,553,458	15,576,365	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	98.439	2,603,712	2,645,000	2,645,000	0	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.....					2	1FE	1,000,000	102.373	1,023,730	1,000,000	1,000,000	0	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	107.298	1,072,980	1,000,000	1,000,000	0	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.....					4	1FE	3,524,625	107.627	3,497,878	3,250,000	3,450,583	0	(26,387)	0	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.....					2	1FE	5,694,623	99.783	6,166,589	6,180,000	5,788,301	0	28,351	0	0	0	3.466	4.205	AO.....	53,550	214,199	07/09/2013	10/01/2027
1899999			U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							13,864,248	XXX	14,364,889	14,075,000	13,883,884	0	1,964	0	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	14,364,889	14,075,000	13,883,884	0	1,964	0	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	102.243	7,054,767	6,900,000	6,898,674	0	167	0	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.....					4	2FE	7,167,277	109.688	7,400,813	6,747,149	6,962,926	0	(12,591)	0	0	0	8.180	7.505	MN.....	91,986	551,917	03/13/2002	11/01/2028
313373	KN	1	FEDERAL HOME LOAN BANK.....			CF..			1	4,140,640	112.171	4,486,840	4,000,000	4,097,901	0	(8,497)	0	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.....					4	1FE	7,389,400	99.810	7,236,225	7,250,000	7,351,052	0	(11,968)	0	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	106.211	3,186,330	3,000,000	3,000,000	0	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	108.326	3,249,780	3,000,000	3,000,000	0	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	2,102,342	101.241	2,227,302	2,200,000	2,180,239	0	13,169	0	0	0	4.350	5.016	JD.....	7,975	95,700	03/16/2010	06/01/2018
48730P	AB	6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE.....					4	1FE	10,952,278	128.446	14,067,796	10,952,278	10,952,278	0	0	0	0	0	8.000	8.002	JJ.....	404,017	876,182	02/25/2002	07/15/2028
658203	V5	0	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWB.....						1FE	1,000,000	98.853	988,530	1,000,000	1,000,000	0	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	100.108	1,001,080	1,000,000	1,000,000	0	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	106.548	4,261,920	4,000,000	4,000,000	0	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	109.753	1,097,530	1,000,000	1,000,000	0	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.....					2	6FE	1,104,000	66.309	1,591,416	2,400,000	1,137,542	0	15,004	0	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.....					2	6FE	1,240,140	71.079	1,421,580	2,000,000	1,253,284	111,562	8,842	0	0	0	5.250	9.030	FA.....	43,750	105,000	08/20/2013	08/01/2040
880591	CU	4	TENN VALLEY AUTH SERIES E POWER BONDS.....						1	23,149,851	104.943	20,909,893	19,925,000	20,207,646	0	(283,657)	0	0	0	6.250	4.710	JD.....	55,347	1,245,313	12/11/2003	12/15/2017
911551	AA	7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR.....					4	1	3,824,419	130.437	4,988,450	3,824,419	3,824,427	0	0	0	0	0	7.467	7.584	MON.....	23,797	285,569	05/20/2002	05/01/2032
2599999			U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							80,968,139	XXX	85,170,252	79,198,846	77,865,969	111,562	(279,531)	0	0	0	XXX	XXX	XXX	1,064,225	4,640,286	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.....					4	1	768,829	115.023	876,856	762,330	761,871	0	(83)	0	0	0	6.000	5.998	MON.....	3,812	45,740	11/13/2002	08/15/2031

E10.5

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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
31339D	7A	0	FHLMC 2417 KZ.....	.....	..	.....4	1	1,342,052	114.041	1,563,907	1,371,360	1,360,449	0	(501)	0	0	6.000	6.239	MON.....	6,857	82,282	09/05/2002.	02/15/2032.	
31339G	JU	6	FHLMC 2367 ZK.....	.....	..	.....4	1	1,090,219	112.896	1,225,697	1,085,690	1,084,656	0	(380)	0	0	6.000	6.032	MON.....	5,428	65,141	09/26/2002.	10/15/2031.	
31339M	FE	3	FHLMC 2389 ZB.....	.....	..	.....4	1	943,497	114.613	1,144,548	998,624	972,858	0	2,189	0	0	6.000	6.474	MON.....	4,993	59,917	08/01/2002.	12/15/2031.	
31339N	5V	4	FHLMC 2403 DZ.....	.....	..	.....4	1	582,948	108.478	687,974	634,203	623,096	0	16,913	0	0	5.500	6.395	MON.....	2,907	34,881	08/19/2002.	01/15/2032.	
31339W	XR	2	FHLMC 2439 EZ.....	.....	..	.....4	1	2,132,035	113.922	2,516,620	2,209,077	2,178,954	0	5,069	0	0	6.000	6.376	MON.....	11,045	132,545	08/20/2002.	04/15/2032.	
3133T2	DL	1	FHLMC REMIC 1642 PJ.....	.....	..	.....4	1	455,005	108.564	545,920	502,855	491,830	0	(205)	0	0	6.000	6.860	MON.....	2,514	30,171	02/15/1994.	11/15/2023.	
3133TH	TM	9	FHLMC 2116 ZA.....	.....	..	.....4	1	910,493	110.908	1,064,147	959,487	946,397	0	1,424	0	0	6.000	6.437	MON.....	4,797	57,569	08/07/2002.	01/15/2029.	
3133TJ	HS	5	FHLMC 2125 JZ.....	.....	..	.....4	1	966,654	110.755	1,117,476	1,008,964	997,308	0	324	0	0	6.000	6.370	MON.....	5,045	60,538	08/12/2002.	02/15/2029.	
31359F	AM	0	FNMA REMIC 1993-208 K.....	.....	..	.....4	1	336,262	113.149	401,162	354,543	349,683	0	187	0	0	6.500	6.995	MON.....	1,920	23,046	02/25/1994.	11/25/2023.	
31359G	B8	8	FNMA REMIC 1994-30 K.....	CF..	..	4	1	4,745	109.363	5,444	4,978	4,910	0	3	0	0	6.500	6.955	MON.....	27	324	02/28/1994.	02/25/2024.	
31359G	B8	8	FNMA REMIC 1994-30 K.....	CF..	..	4	1	249,432	109.363	286,202	261,699	258,132	0	137	0	0	6.500	6.955	MON.....	1,418	17,010	02/28/1994.	02/25/2024.	
31359G	B8	8	FNMA REMIC 1994-30 K.....	CF..	..	4	1	456,645	109.363	523,962	479,103	472,573	0	251	0	0	6.500	6.955	MON.....	2,595	31,142	02/28/1994.	02/25/2024.	
3136A1	NZ	4	FANNIE MAE 2011-96 NB.....	CF..	..	4	1	5,142,188	104.652	5,232,600	5,000,000	5,060,058	0	(40,978)	0	0	4.000	3.376	MON.....	16,667	200,000	02/07/2014.	09/25/2040.	
3136A4	AE	9	FANNIE MAE 2012-22 NY.....	CF..	..	4	1	2,623,864	101.904	2,480,787	2,434,435	2,566,145	0	(14,682)	0	0	3.500	2.779	MON.....	7,100	85,205	08/27/2012.	03/25/2027.	
3136A7	4W	9	FNR 2012-96 VB.....	.....	..	.....4	1	10,925,000	101.379	10,137,900	10,000,000	10,575,949	0	(109,270)	0	0	3.500	2.493	MON.....	29,167	350,000	10/04/2012.	08/25/2032.	
3136A7	XG	2	FNR 2012-87 CV.....	CF..	..	4	1	10,404,688	97.849	9,784,900	10,000,000	10,244,916	0	(48,073)	0	0	3.000	2.563	MON.....	25,000	300,000	07/30/2012.	08/25/2032.	
3136A8	DP	2	FANNIE MAE 2012-104 V.....	CF..	..	4	1	7,043,533	101.449	6,597,202	6,502,973	6,694,596	0	(150,118)	0	0	3.500	2.103	MON.....	18,967	227,604	08/06/2012.	02/25/2038.	
3136A9	2Q	0	FNR 2012-118 VD.....	CF..	..	4	1	6,904,462	96.116	6,363,840	6,621,000	6,805,023	0	(32,897)	0	0	3.000	2.558	MON.....	16,553	198,630	10/05/2012.	10/25/2032.	
3136A9	2W	7	FNR 2012-118 VB.....	CF..	..	4	1	5,200,000	97.447	4,872,350	5,000,000	5,129,450	0	(23,711)	0	0	3.000	2.585	MON.....	12,500	150,000	10/15/2012.	10/25/2032.	
3136A9	LC	0	FNR 2012-114 VG.....	CF..	..	4	1	4,061,668	102.031	3,862,894	3,786,000	3,960,800	0	(31,801)	0	0	3.500	2.712	MON.....	11,043	132,510	10/17/2012.	09/25/2029.	
3136A9	VW	4	FNR 2012-121 GV.....	.....	..	.....4	1	4,443,082	101.306	4,094,825	4,042,036	4,227,747	0	(63,462)	0	0	3.500	2.039	MON.....	11,789	141,471	10/05/2012.	01/25/2030.	
3136AG	HV	7	FANNIE MAE 2013-94 CV.....	CF..	..	4	1	4,354,670	103.072	4,516,852	4,382,230	4,363,939	0	3,481	0	0	3.500	3.603	MON.....	12,782	153,378	08/14/2013.	07/25/2033.	
3136AJ	LN	4	FANNIE MAE 2014-21 KW.....	CF..	..	4	1	4,397,899	104.099	4,378,404	4,206,000	4,349,375	0	(24,038)	0	0	4.000	3.436	MON.....	14,020	168,240	05/19/2014.	04/25/2041.	
3136AJ	PY	6	FANNIE MAE 2014-19 VK.....	CF..	..	4	1	3,228,750	108.487	3,254,610	3,000,000	3,165,274	0	(28,753)	0	0	4.500	3.498	MON.....	11,250	135,000	04/17/2014.	04/25/2034.	
3137A0	LY	9	FHR 3698 GL.....	CF..	..	4	1	4,632,449	108.428	4,879,262	4,500,000	4,602,246	0	(11,171)	0	0	4.500	4.192	MON.....	16,875	202,500	12/31/2013.	07/15/2030.	
3137A2	NL	1	FHR 3756 PC.....	CF..	..	4	1	2,841,401	106.235	2,944,952	2,772,098	2,805,341	0	(14,387)	0	0	4.000	3.522	MON.....	9,240	110,884	10/23/2013.	11/15/2040.	
3137A8	UG	1	FHR 3837 DB.....	CF..	..	4	1	2,869,434	106.261	2,934,389	2,761,480	2,854,636	0	16,221	0	0	4.500	4.194	MON.....	10,356	124,267	12/31/2013.	04/15/2041.	
3137AB	X7	1	FANNIE MAE 3870 MG.....	CF..	..	4	1	4,993,690	105.940	5,297,013	5,000,000	4,993,848	0	(165)	0	0	4.000	4.029	MON.....	16,667	200,000	12/31/2013.	06/15/2041.	
3137AF	X3	1	FHR 3944 LM.....	CF..	..	4	1	11,109,340	101.802	10,655,274	10,466,624	10,799,787	0	(86,789)	0	0	3.000	2.232	MON.....	26,167	313,999	07/26/2012.	10/15/2026.	
3137AJ	JK	1	FHR 3962 EB.....	CF..	..	4	1	3,227,978	102.401	3,065,066	2,993,199	3,150,940	0	(19,650)	0	0	3.500	2.742	MON.....	8,730	104,762	08/27/2012.	11/15/2026.	
3137AR	HC	3	FHR 4057 DV.....	CF..	..	4	1	10,768,750	104.216	10,421,556	10,000,000	10,501,947	0	(83,006)	0	0	3.500	2.730	MON.....	29,167	350,000	08/07/2012.	04/15/2031.	
3137AR	V4	5	FHR 4085 VB.....	.....	..	.....4	1	3,455,173	103.910	3,338,815	3,213,180	3,366,601	0	(57,599)	0	0	3.500	1.842	MON.....	9,372	112,461	02/03/2015.	09/15/2028.	
3137AR	WS	1	FHR 4073 HC.....	CF..	..	4	1	4,698,492	101.012	4,386,875	4,342,916	4,492,364	0	(46,586)	0	0	3.500	2.262	MON.....	12,667	152,002	08/06/2012.	03/15/2035.	
3137AV	3T	2	FHR 4122 VN.....	CF..	..	4	1	5,542,667	104.660	5,375,312	5,136,000	5,438,467	0	(32,361)	0	0	3.500	2.812	MON.....	14,980	179,760	12/18/2012.	09/15/2029.	
3137AV	6P	7	FHR 4121 MV.....	CF..	..	4	1	6,853,247	99.296	6,458,862	6,504,639	6,684,601	0	(52,055)	0	0	3.000	2.276	MON.....	16,262	195,139	10/05/2012.	12/15/2035.	
3137AX	EE	9	FHR 4147 VN.....	CF..	..	4	1FE	3,699,838	97.027	3,793,738	3,910,000	3,734,088	0	14,852	0	0	3.000	3.539	MON.....	9,775	117,300	06/10/2014.	10/15/2029.	
3137B3	4W	5	FHR 4215 LV.....	CF..	..	4	1	6,063,488	100.856	6,141,287	6,089,177	6,071,375	0	4,098	0	0	3.500	3.574	MON.....	17,760	213,121	08/21/2013.	04/15/2033.	
3137G1	AA	5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1.....	.....	..	.....4	1	3,467,117	100.295	3,420,672	3,410,628	3,434,155	0	(31,803)	0	0	3.500	2.748	MON.....	9,948	119,372	07/23/2015.	05/25/2045.	
313920	SU	5	FNMA 2001-35 ZG.....	.....	..	.....4	1	533,052	114.386	630,586	551,279	544,578	0	815	0	0	6.500	6.805	MON.....	2,986	35,833	06/18/2002.	08/25/2031.	
31392E	H6	0	FNMA 2002-69 Z.....	.....	..	.....4	1	649,220	111.710	760,005	680,338	668,679	0	1,295	0	0	5.500	5.945	MON.....	3,118	37,419	09/26/2002.	10/25/2032.	
31392K	HM	1	FHLMC 2445 OZ.....	.....	..	.....4	1	972,185	112.855	1,118,413	991,017	987,162	0	6,188	0	0	6.500	6.756	MON.....	5,368	64,416	07/31/2002.	05/15/2032.	
31392M	U4	2	FHLMC 2463 Z.....	.....	..	.....4	1	406,883	109.720	462,757	421,763	417,446	0	(309)	0	0	6.000	6.317	MON.....	1,125	25,306	08/21/2002.	06/15/2032.	

SCHEDULE D - PART 1

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

E10.8

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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	
00003#	AB	9	A&E TELEVISION NETWORKS LLC.....						1	5,542,315	...102.353	5,629,415	5,500,000	5,535,609	0	(5,588)	0	0	3.630	3.502	FA.....	71,541	199,650	10/07/2015.	08/22/2022.	
00037B	AB	8	ABB FINANCE USA INC.....						1FE	3,939,760	...100.691	4,027,640	4,000,000	3,965,502	0	5.853	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	...105.404	1,054,040	1,000,000	1,016,186	0	(3,295)	0	0	4.000	3.603	JD.....	1,778	40,000	12/31/2013.	06/15/2021.	
00101J	AF	3	ADT CORP.....			LS...			3FE	2,004,371	...95.260	1,943,304	2,040,000	2,016,354	0	3,636	0	0	3.500	3.728	JJ.....	32,924	71,400	06/25/2013.	07/15/2022.	
00101J	AF	3	ADT CORP.....						3FE	1,925,769	...95.260	1,867,096	1,960,000	1,937,282	0	3,493	0	0	3.500	3.728	JJ.....	31,632	68,600	06/25/2013.	07/15/2022.	
001055	AJ	1	AFLAC INC.....						1FE	1,025,940	...106.058	1,060,580	1,000,000	1,014,707	0	(2,565)	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	...102.760	2,055,200	2,000,000	1,998,367	0	176	0	0	3.625	3.637	MN.....	9,264	72,500	11/04/2014.	11/15/2024.	
0010EP	AN	8	AEP TEXAS CENTRAL CO 144A.....						2FE	1,980,420	...102.369	2,047,380	2,000,000	1,982,552	0	1,668	0	0	3.850	3.969	AO.....	19,250	79,781	09/15/2015.	10/01/2025.	
00115A	AA	7	AEP TRANSMISSION CO LLC.....						1FE	1,996,060	...98.276	1,965,520	2,000,000	1,996,093	0	33	0	0	3.100	3.123	JD.....	6,889	0	11/16/2016.	12/01/2026.	
001192	AG	8	AGL CAPITAL CORP.....						2FE	6,292,563	...106.561	6,660,063	6,250,000	6,263,390	0	(4,661)	0	0	5.250	5.162	FA.....	123,958	328,125	08/28/2009.	08/15/2019.	
00139P	AA	6	AIG SUNAMERICA GLOBAL FIN IX 144A.....						1FE	17,536,822	...127.356	17,734,323	13,925,000	16,458,278	0	(107,812)	0	0	6.900	5.159	MS.....	282,910	960,825	06/17/2003.	03/15/2032.	
00206R	CM	2	AT&T INC.....						2	2FE	2,999,100	...98.428	2,952,840	3,000,000	2,999,398	0	99	0	0	3.000	3.004	JD.....	250	90,000	04/23/2015.	06/30/2022.
00206R	CN	0	AT&T INC.....						2	2FE	5,982,240	...96.419	5,785,140	6,000,000	5,984,826	0	1,542	0	0	3.400	3.435	MN.....	26,067	204,000	04/23/2015.	05/15/2025.
00206R	CP	5	AT&T INC.....						1	2FE	2,132,480	...96.656	1,933,120	2,000,000	2,130,876	0	(1,604)	0	0	4.500	3.985	MN.....	11,500	45,000	08/24/2016.	05/15/2035.
00206R	DD	1	AT&T INC.....						2	2FE	4,961,672	...101.032	5,051,600	5,000,000	4,964,779	0	3,107	0	0	3.950	4.053	JJ.....	91,069	98,750	03/17/2016.	01/15/2025.
00228#	AA	0	AV CINGULAR LLC CINGULAR WIRELESS LLC.....						4	1	4,582,599	...113.385	5,061,046	4,463,606	4,504,278	0	(7,065)	0	0	7.450	7.219	MON...	14,779	332,539	04/01/2004.	08/15/2021.
00287Y	AQ	2	ABBVIE INC.....						2	2FE	2,994,750	...98.736	2,962,080	3,000,000	2,995,484	0	455	0	0	3.600	3.621	MN.....	14,100	108,000	05/05/2015.	05/14/2025.
00434N	AB	1	WILLIAMS PARTNERS/ACMP.....						1	2FE	2,042,500	...101.000	2,020,000	2,000,000	2,041,064	0	(1,436)	0	0	4.875	4.428	MS.....	28,708	0	10/12/2016.	03/15/2024.
00440E	AC	1	ACE INA HOLDINGS INC.....						1FE	5,914,700	...141.123	7,056,150	5,000,000	5,636,125	0	(29,876)	0	0	8.875	7.314	FA.....	167,639	443,750	06/10/2002.	08/15/2029.	
00724F	AC	5	ADOBE SYSTEMS INC.....						2	2FE	2,967,840	...100.248	3,007,440	3,000,000	2,973,239	0	2,835	0	0	3.250	3.377	FA.....	40,625	97,500	01/21/2015.	02/01/2025.
00751Y	AC	0	ADVANCE AUTO PARTS INC.....						2	2FE	2,042,300	...105.277	2,105,540	2,000,000	2,031,279	0	(3,972)	0	0	4.500	4.229	JD.....	7,500	90,000	01/29/2014.	12/01/2023.
00802#	AA	4	AEROSTAR AIRPORT HLDG LLC.....						4	3FE	1,974,426	...91.161	1,799,897	1,974,426	1,974,426	0	0	0	5.750	5.750	MS.....	31,221	113,530	03/22/2013.	03/22/2035.	
008117	AN	3	AETNA INC.....						2	2FE	2,006,200	...105.061	2,101,220	2,000,000	2,003,050	0	(637)	0	0	4.125	4.086	JD.....	6,875	82,500	06/10/2011.	06/01/2021.
00817Y	AW	8	AETNA INC.....						1	2FE	4,981,300	...98.992	4,949,600	5,000,000	4,982,221	0	921	0	0	3.200	3.244	JD.....	7,111	82,667	06/02/2016.	06/15/2026.
008252	AM	0	AFFILIATED MANAGERS GROUP INC.....						2FE	4,499,500	...100.884	4,539,780	4,500,000	4,499,634	0	39	0	0	4.250	4.251	FA.....	72,250	191,250	02/07/2014.	02/15/2024.	
00846U	AJ	0	AGILENT TECHNOLOGIES INC.....						2	2FE	2,625,912	...103.619	2,797,713	2,700,000	2,648,324	0	6,735	0	0	3.875	4.213	JJ.....	48,244	104,625	07/02/2013.	07/15/2023.
00912X	A#	1	AIR LEASE CORPORATION SENIOR UNSEC NOTES.....						2FE	7,000,000	...102.347	7,164,269	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.	
00912X	AT	1	AIR LEASE CORPORATION.....						1	2FE	2,959,740	...96.027	2,880,810	3,000,000	2,961,708	0	1,968	0	0	3.000	3.213	MS.....	34,000	0	08/08/2016.	09/15/2023.
00922K	AB	6	AIR 2 US 144A SERIES B ENHANCED EQUIP.....			LS...			4	4FE	1,006	...104.536	1,045	1,000	1,002	0	0	0	8.627	8.539	AO.....	22	86	11/29/1999.	10/01/2020.	
00922K	AB	6	AIR 2 US 144A SERIES B ENHANCED EQUIP.....						4	4FE	1,279,601	...104.536	1,329,668	1,271,975	1,273,296	0	(227)	0	0	8.627	8.539	AO.....	27,433	109,734	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	128,755	04/20/2011.	04/20/2018.	
010392	EC	8	ALABAMA POWER CO DEBENTURES.....						1FE	13,158,050	...115.967	13,776,880	11,880,000	12,793,062	0	(36,152)	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	...111.018	1,110,180	1,000,000	1,057,909	0	(1,230)	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	...109.267	1,092,670	1,000,000	999,844	0	41	0	0	5.150	5.155	JD.....	4,292	51,500	05/18/2010.	06/01/2020.	
013104	AC	8	NEW ALBERTSONS INC DEBENTURES.....						4FE	1,837,500	...99.500	2,985,000	3,000,000	2,003,612	0	47,932	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	...106.803	2,136,060	2,000,000	1,998,734	0	756	0	0	6.750	6.794	JJ.....	62,250	135,000	07/10/2008.	07/15/2018.	
015271	AG	4	ALEXANDRIA REAL ESTATE EQUITIE.....						2	2FE	2,098,880	...100.887	2,017,740	2,000,000	2,089,892	0	(5,525)	0	0	4.500	4.034	JJ.....	37,750	90,000	04/28/2015.	07/30/2029.
01741R	AF	9	ALLEGHENY TECHNOLOGIES.....			LS...			2	4FE	1,999,820	...97.750	1,955,000	2,000,000	2,051,235	0	34,878	0	0	7.875	7.378	FA.....	59,500	155,000	07/09/2013.	08/15/2023.
018490	AQ	5	ALLERGAN INC.....						2	2FE	1,994,280	...95.824	1,916,480	2,000,000	1,996,271	0	544	0	0	2.800	2.833	MS.....	16,48,4			

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				
	F o r e i g n	Bond CHAR	NAIC Design- ation	Rate Used to Obtain Fair Value	Fair 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
CUSIP Identification			Description	Code			Actual Cost			Par Value	Book/Adjusted Carrying Value																
020002	AQ	4	ALLSTATE CORP.....			1FE	8,674,100	114.117	9,699,945	8,500,000	8,625,851	0	(4,808)	0	0	5.350	5.214	JD	37,896	454,750	06/11/2003.	06/01/2033.					
02005N	AV	2	ALLY FINANCIAL INC.....			3FE	1,471,275	102.250	1,533,750	1,500,000	1,476,508	0	2,393	0	0	5.125	5.375	MS	19,432	76,875	09/24/2014.	09/30/2024.					
02209S	AU	7	ALTRIA GROUP INC.....		1	1FE	2,589,340	94.548	2,458,248	2,600,000	2,589,617	0	277	0	0	2.625	2.672	MS	19,906	0	09/13/2016.	09/16/2026.					
02360F	AA	4	UNION ELECTRIC CO.....			1FE	3,968,886	107.466	4,529,692	4,215,000	4,141,305	0	24,129	0	0	5.100	5.798	AO	53,741	214,965	02/22/2008.	10/01/2019.					
023765	AA	8	AMER AIRLINE 16-2 AA PTT.....		4	1FE	981,250	98.351	983,510	1,000,000	981,345	0	95	0	0	3.200	3.461	JD	1,422	18,578	12/07/2016.	12/15/2029.					
023770	AA	8	AMERICAN AIRLINE 15-1 B PTT 2015-1 A.....		4	1FE	5,596,269	98.804	5,508,680	5,575,361	5,595,637	0	(632)	0	0	3.375	3.317	MN	31,361	188,168	04/21/2016.	05/01/2027.					
023770	AB	6	AMERICAN AIRLINE 15-1 B PTT 2015-1 B.....		4	2FE	857,485	97.072	832,378	857,485	857,485	0	0	0	0	3.700	3.698	MN	5,288	31,727	03/02/2015.	05/01/2023.					
02377A	AA	6	AMERICAN AIRLINES 2014-1 A PT TRUST.....		4	1FE	1,328,090	101.494	1,347,932	1,328,090	1,328,090	0	0	0	0	3.700	3.700	AO	12,285	49,139	09/02/2014.	10/01/2026.					
02377B	AB	2	AMERICAN AIRLINES 2015-2 AA.....		4	1FE	2,929,041	99.375	2,910,734	2,929,041	2,929,041	0	0	0	0	3.600	3.600	MS	28,998	104,860	09/10/2015.	03/22/2029.					
02401@	AA	7	AMERICAN ASSETS TRUST LP SNR UNSEC NOTES.....			2	5,000,000	100.543	5,027,150	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.....		2	3FE	1,000,000	99.250	992,500	1,000,000	1,000,000	0	0	0	0	5.200	5.200	MN	6,644	52,000	11/05/2014.	01/01/9999.					
025816	BL	2	AMERICAN EXPRESS.....		2	3FE	2,000,000	94.875	1,897,500	2,000,000	2,000,000	0	0	0	0	4.900	4.900	MS	28,856	98,000	02/25/2015.	01/01/9999.					
025932	40	1	AMERICAN FINANCIAL GROUP.....		2	2FE	3,000,000	100.480	3,014,400	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.					
025932	AK	0	AMERICAN FINANCIAL GROUP.....		1	2FE	4,690,548	96.151	4,519,097	4,700,000	4,690,814	0	266	0	0	3.500	3.524	FA	58,946	0	08/22/2016.	08/15/2026.					
026074	AA	2	AMERICAN FINANCIAL GROUP.....			2FE	4,000,000	117.831	4,713,240	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	124.310	18,553,268	14,925,000	14,864,627	0	7,365	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	104.730	2,094,600	2,000,000	2,021,017	0	(4,033)	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	100.150	3,004,500	3,000,000	2,987,196	0	11,150	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	125.528	18,735,054	14,925,000	15,961,954	0	(72,246)	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.....		2	1FE	8,000,000	99.842	7,987,360	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	102.057	2,041,140	2,000,000	1,994,201	0	607	0	0	3.400	3.441	MS	22,667	68,000	08/10/2015.	03/01/2025.					
03073E	AG	0	AMERISOURCEBERGEN CORPORATION.....			1FE	1,487,610	107.251	1,608,765	1,500,000	1,495,796	0	1,332	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	108.722	5,164,295	4,750,000	4,767,168	0	(4,825)	0	0	5.300	5.176	MS	74,126	251,750	03/09/2010.	03/15/2020.					
03076C	AF	3	AMERIPRISE FINANCIAL INC.....			1FE	3,084,530	104.876	3,146,280	3,000,000	3,073,582	0	(7,473)	0	0	4.000	3.585	AO	25,333	100,000	04/12/2016.	10/15/2023.					
031100	E*	7	AMETEK INC SERIES J SNR NOTES.....		2		3,000,000	110.000	3,300,000	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	103.405	4,136,200	4,000,000	3,810,951	0	3,645	0	0	4.950	5.295	AO	49,500	198,000	12/31/2013.	10/01/2041.					
031162	BG	4	AMGEN INC.....		2	2FE	5,001,700	105.663	5,283,150	5,000,000	5,000,808	0	(163)	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.....		4	1	1,111,184	110.178	1,224,280	1,111,184	1,111,221	0	(440)	0	0	9.500	9.453	JD	4,692	105,562	06/13/2001.	06/15/2017.					
032511	BN	6	ANADARKO PETROLEUM CORP.....	LS	1	2FE	5,008,960	111.532	5,576,600	5,000,000	5,008,486	0	(474)	0	0	5.550	5.525	MS	81,708	137,208	03/31/2016.	03/15/2026.					
035229	CG	6	ANHEUSER-BUSCH COS INC DEBENTURES.....			2FE	5,830,100	129.167	6,458,350	5,000,000	5,569,164	0	(26,075)	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.....			2FE	5,106,290	117.510	5,757,990	4,900,000	5,050,020	0	(5,627)	0	0	5.950	5.657	JJ	134,437	291,550	12/27/2002.	01/15/2033.					
035242	AP	1	ANHEUSER-BUSCH INBEV FIN.....		1	2FE	3,653,555	101.543	3,554,005	3,500,000	3,650,070	0	(3,485)	0	0	3.650	3.083	FA	53,229	28,288	09/28/2016.	02/01/2026.					
037411	AW	5	APACHE CORP.....		2	2FE	3,082,110	104.806	3,144,180	3,000,000	3,075,464	0	(1,732)	0	0	5.100	4.917	MS	51,000	153,000	12/31/2013.	09/01/2040.					
037411	BD	6	APACHE CORP.....	LS	2	2FE	741,248	96.196	737,823	767,000	749,422	0	2,569	0	0	2.625	3.039	JJ	9,284	20,134	10/08/2013.	01/15/2023.					
037411	BD	6	APACHE CORP.....		2	2FE	2,447,954	96.196	2,436,645	2,533,000	2,474,949	0	8,486	0	0	2.625	3.039	JJ	30,660	66,491	10/08/2013.	01/15/2023.					
037833	AK	6	APPLE INC.....			1FE	998,670	97.774	977,740	1,000,000	999,121	0	127	0	0	2.400	2.415	MN	3,867	24,000	04/30/2013.	05/03/2023.					
037833	BY	5	APPLE INC.....		1	1FE	997,800	100.115	1,001,150	1,000,000	997,962	0	162	0	0	3.250	3.276	FA	11,556	16,250	02/16/2016.	02/23/2026.					
038222	AF	2	APPLIED MATERIALS INC.....			1FE	2,007,690	107.352	2,147,040	2,000,000	2,003,861	0	(772)	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	104.688	3,140,640	3,000,000	2,990,317	0	932	0	0	3.900	3.944	AO	29,250	119,275	09/21/2015.	10/01/2025.					
039483	AS	1	ARCHER-DANIELS-MIDLAND DEBENTURES.....			1FE	6,363,800	124.379	6,218,950	5,000,000	5,923,994	0	(43,811)	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	119.135	5,956,750	5,000,000	5,071,131	0	(2,712)	0	0	5.935	5.796	AO	74,188	296,750	12/30/2002.	10/01/2032.					
03968@	AJ	1	ARCTIC SLOPE REGIONAL CORP.....			2Z	7,000,000	96.564	6,759,480	7,000,000	7,000,000	0	0	0	0	3.620	3.620	JD	7,039	0	12/21/2016.	12/21/2026.					

SCHEDULE D - PART 1

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

E10.10

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	
04317@ AF 5	ARTHUR J GALLAGHER & CO SERIES H.....						2	4,000,000	102.827	4,113,080	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	108.149	135,186	125,000	128,186	0	(1,614)	0	0	6.950	5.467	MN	1,448	8,688	11/30/2004	11/01/2018	
04621W AC 4	ASSURED GUARANTY.....				LS		2FE	2,461,098	105.333	2,575,392	2,445,000	2,457,769	0	(1,383)	0	0	5.000	4.916	JJ	61,125	122,250	06/17/2014	07/01/2024	
04621W AC 4	ASSURED GUARANTY.....						2FE	55,362	105.333	57,933	55,000	55,287	0	(31)	0	0	5.000	4.916	JJ	1,375	2,750	06/17/2014	07/01/2024	
05279# AG 4	AUTOLIV ASP INC SER C GTD SR NT.....						1	3,000,000	104.142	3,124,260	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	103.560	2,589,000	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.....						4	6,937,000	96.219	6,674,712	6,937,000	6,937,000	0	0	0	0	6.750	6.806	MJSD	1,301	468,248	08/02/2013	06/30/2035	
053611 AF 6	AVERY DENNISON CORP.....						2FE	3,009,610	106.208	3,186,240	3,000,000	3,003,727	0	(1,015)	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	97.155	3,011,805	3,100,000	3,015,236	0	11,613	0	0	3.350	3.841	AO	21,924	103,850	10/08/2013	04/15/2023	
05366# AG 8	AVIATION CAPITAL GROUP CORP SERIES B.....						2	1,000,000	101.345	1,013,450	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	105.290	2,105,800	2,000,000	1,998,879	0	739	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	108.180	13,441,365	12,425,000	12,301,524	0	38,106	0	0	5.250	5.629	MN	108,719	652,313	07/10/2008	11/01/2019	
05523U AK 6	BAE SYSTEMS HOLDINGS INC 144A.....						2FE	2,991,090	102.535	3,076,050	3,000,000	2,992,800	0	783	0	0	3.800	3.836	AO	26,600	114,000	09/30/2014	10/07/2024	
05523U AP 5	BAE SYSTEMS HOLDINGS INC 144A.....						1	1,534,395	102.022	1,530,330	1,500,000	1,531,786	0	(2,609)	0	0	3.850	3.565	JD	2,567	58,552	02/12/2016	12/15/2025	
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20.....						4	1,477,646	110.000	1,625,410	1,477,646	1,477,862	0	7	0	0	7.105	7.096	MN	17,498	104,987	12/28/2001	05/01/2026	
057224 AZ 0	BAKER HUGHES INC.....						2FE	7,250,828	110.053	7,428,578	6,750,000	7,201,444	0	(10,290)	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	128.325	3,748,373	2,921,000	3,276,276	0	(26,120)	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	128.325	8,987,883	7,004,000	7,855,885	0	(62,632)	0	0	7.625	5.966	AO	112,745	534,055	12/30/2002	10/15/2026	
06051G FS 3	BANK OF AMERICA.....				LS		2FE	2,077,260	101.754	2,035,080	2,000,000	2,072,164	0	(5,096)	0	0	3.875	3.387	FA	32,292	38,750	04/06/2016	08/01/2025	
06051G FX 2	BANK OF AMERICA.....				LS		2FE	2,615,625	98.706	2,586,097	2,620,000	2,615,886	0	261	0	0	3.500	3.520	AO	18,340	45,850	04/14/2016	04/19/2026	
06051G FX 2	BANK OF AMERICA.....						2FE	79,866	98.706	78,965	80,000	79,874	0	8	0	0	3.500	3.520	AO	560	1,400	04/14/2016	04/19/2026	
06051G GC 7	BANK OF AMERICA.....						2	3,000,000	99.806	2,994,180	3,000,000	3,000,000	0	0	0	0	4.183	4.183	MN	12,549	0	11/21/2016	11/25/2027	
064058 AD 2	BANK OF NEW YORK MELLON.....				LS		2	2,992,500	100.154	3,004,620	3,000,000	2,992,500	0	0	0	0	4.950	4.962	JD	4,538	148,500	10/13/2015	01/01/9999	
06406H BY 4	BANK OF NEW YORK MELLON.....						2	1,023,140	104.780	1,047,800	1,000,000	1,014,795	0	(2,914)	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.....						2	2,992,890	105.202	3,156,060	3,000,000	2,994,430	0	514	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.....						1FE	3,487,855	100.300	3,510,500	3,500,000	3,490,320	0	1,091	0	0	3.250	3.291	MS	34,757	113,750	09/04/2014	09/11/2024	
070101 E@ 5	BASIN ELECTRIC POWER COOP 2011 SERIES A.....						4	1,833,840	101.722	1,865,419	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 B.....						4	5,000,000	99.280	4,964,000	5,000,000	5,000,000	0	0	0	0	4.100	4.100	JD	9,111	205,000	07/07/2015	06/15/2034	
07177M AB 9	BAXALTA INC.....						1	1,951,982	100.170	2,003,400	2,000,000	1,954,574	0	2,592	0	0	4.000	4.323	JD	1,778	80,000	06/03/2016	06/23/2025	
07274E AG 8	BAYER US FINANCE LLC 144A.....				LS		1FE	767,335	99.321	769,738	775,000	768,826	0	682	0	0	3.375	3.493	AO	6,031	26,156	10/01/2014	10/08/2024	
07274E AG 8	BAYER US FINANCE LLC 144A.....						1FE	2,202,995	99.321	2,209,892	2,225,000	2,207,273	0	1,958	0	0	3.375	3.493	AO	17,313	75,094	10/01/2014	10/08/2024	
072863 AE 3	BAYLOR SCOTT & WHITE HOLDING.....						1	6,000,000	95.578	5,734,680	6,000,000	6,000,000	0	0	0	0	2.650	2.649	MN	20,317	93,633	04/06/2016	11/15/2026	
073902 CD 8	BEAR STEARNS COS.....						1FE	3,718,480	103.813	4,152,520	4,000,000	3,960,368	0	24,686	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	127.346	1,273,460	1,000,000	1,085,811	0	(3,438)	0	0	8.350	7.356	JD	3,711	83,500	06/19/2002	12/15/2030	
080555 AE 5	BELO CORPORATION DEBENTURES.....						3FE	13,777,038	107.000	15,969,750	14,925,000	14,168,252	0	43,855	0	0	7.750	8.493	JD	96,391	1,156,688	04/01/2002	06/01/2027	
081437 AH 8	BEMIS COMPANY INC.....						2	3,036,910	104.898	3,146,940	3,000,000	3,021,881	0	(4,259)	0	0	4.500	4.322	AO	28,500	135,000	12/31/2013	10/15/2021	
084423 AR 9	BERKLEY (WR) CORPORATION.....						2	3,000,000	90.440	2,713,200	3,000,000	3,000,000	0	0	0	0	5.625	5.625	JAJO	28,594	168,750	04/25/2013	04/30/2053	
084423 AR 3	BERKLEY (WR) CORPORATION.....						2	3,081,480	107.128	3,213,840	3,000,000	3,035,053	0	(8,433)	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	106.906	1,069,060	1,000,000	1,007,777	0	(1,304)	0	0	4.625	4.456	MS	13,618	46,250	12/31/2013	03/15/2022	
092113 AM 1	BLACK HILLS CORP.....						1	3,498,215	95.380	3,338,300	3,500,000	3,498,215	0	0	0	0	3.150	3.156	JJ	40,425	0	08/10/2016	01/15/2027	
09247X AH 4	BLACKROCK INC.....						1FE	4,019,830	107.658	4,306,320	4,000,000	4,017,244	0	(3,697)	0	0	4.250	4.138	MN	17,472	170,000	12/31/2013	05/24/2021	
09256B AA 5	BLACKSTONE HOLDINGS 144A.....						1FE	5,001,190	111.074	5,553,700	5,000,000	5,000,357	0	(123)	0	0	6.625	6.622	FA	125,139	331,250	08/13/2009	08/15/2019	

SCHEDULE D - PART 1

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

E10.11

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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
096629	AA	8	BOARDWALK PIPELINES LLC.....	.....	..	.....	...2FE	498,414	...	...100.274	501,370	500,000	499,985	0	177	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	...	...126.010	12,033,955	9,550,000	9,844,035	0	(51,191)	0	0	8.750	7.938	FA.....	315,681	835,625	09/24/2001.	08/15/2021.
097023	AG	0	BOEING CO DEBENTURES.....	.....	..	.....	...1FE	5,715,240	...	...151.394	6,055,760	4,000,000	5,213,081	0	(51,256)	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	...	...114.264	2,285,280	2,000,000	2,074,327	0	(24,024)	0	0	8.000	6.500	AO.....	40,000	160,000	06/14/2004.	10/01/2019.
099724	AJ	5	BORGWARNER INC.....	LS...	..	1	...2FE	1,995,960	...	...98.040	1,960,800	2,000,000	1,996,588	0	356	0	0	3.375	3.399	MS.....	19,875	67,500	03/09/2015.	03/15/2025.
10112R	AU	8	BOSTON PROPERTIES LP.....	.....	..	.....2	...2FE	1,995,580	...	...102.227	2,044,540	2,000,000	1,997,209	0	400	0	0	3.850	3.876	FA.....	32,083	77,000	05/31/2012.	02/01/2023.
10112R	AX	2	BOSTON PROPERTIES LP.....	.....	..	.....1	...2FE	3,018,990	...	...99.044	2,971,320	3,000,000	3,017,411	0	(1,579)	0	0	3.650	3.571	FA.....	45,625	58,096	01/14/2016.	02/01/2026.
10510K	AA	5	BRAMBLES USA INC 144A.....	.....	..	.....	...2FE	6,020,300	...	...107.468	6,448,080	6,000,000	6,007,780	0	(2,147)	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.....	.....	..	.....4	1	3,450,000	...	110.000	3,795,000	3,450,000	3,450,000	0	6.541	0	0	6.540	6.541	JD.....	627	225,630	11/04/2009.	06/30/2024.
110122	AA	6	BRISTOL-MYERS SQUIBB DEBENTURES.....	.....	..	.....	...1FE	146,365	...	...123.505	154,381	125,000	135,020	0	(1,255)	0	0	7.150	5.650	JD.....	397	8,938	11/30/2004.	06/15/2023.
11133T	AA	1	BROADRIDGE FINANCIAL SOLUTIONS.....	.....	..	.....	...2FE	2,012,500	...	...101.744	2,034,880	2,000,000	2,000,836	0	(1,939)	0	0	6.125	6.021	JD.....	10,208	122,500	10/14/2009.	06/01/2017.
116663	AC	9	BRUCE MANSFIELD.....	.....	..	.....4	...5FE	208,504	...	...29.500	205,029	695,015	208,504	0	0	486,510	0	6.850	6.848	JD.....	3,967	47,609	10/03/2007.	06/01/2034.
118230	AH	4	BUCKEYE PARTNERS LP.....	.....	..	.....	...2FE	3,110,715	...	...106.745	3,309,095	3,100,000	3,103,745	0	(1,303)	0	0	5.500	5.450	FA.....	64,411	170,500	06/10/2010.	08/15/2019.
124857	AM	5	CBS CORP.....	.....	..	.....2	...2FE	1,995,200	...	...101.076	2,021,520	2,000,000	1,996,177	0	426	0	0	3.700	3.729	FA.....	27,956	74,000	08/11/2014.	08/15/2024.
125152	AC	2	CE GENERATION LLC SENIOR SECURED NOTE.....	.....	..	.....4	...4FE	711,588	...	...90.500	640,401	707,625	708,283	0	(262)	0	0	7.416	7.333	JD.....	2,332	52,477	03/09/2000.	12/15/2018.
12527G	AC	7	CF INDUSTRIES INC.....	LS...	..	.....	...3FE	1,399,785	...	...90.676	1,360,140	1,500,000	1,429,590	0	9,354	0	0	3.450	4.295	JD.....	4,313	51,750	08/27/2013.	06/01/2023.
12527G	AH	6	CF INDUSTRIES INC 144A.....	.....	..	.....	...2FE	2,981,550	...	...98.410	2,952,300	3,000,000	2,981,690	0	140	0	0	4.500	4.577	JD.....	15,000	0	11/10/2016.	12/01/2026.
12542R	F#	2	CHS INC SERIES M.....	.....	..	.....	.....2	3,000,000	...	...105.259	3,157,761	3,000,000	3,000,000	0	0	0	0	4.520	4.520	JD.....	8,287	67,800	09/04/2015.	06/09/2021.
12542R	H#	0	CHS INC.....	.....	..	.....4	2	200,000	...	...109.607	219,214	200,000	200,000	0	0	0	0	6.180	6.174	AO.....	2,987	18,540	09/04/2015.	10/04/2017.
125464	AA	5	CIC RECEIV MASTER TRUST SECURITIZTION SE.....	.....	..	.....4	...1FE	2,759,189	...	...102.599	2,830,900	2,759,189	2,759,189	0	0	0	0	4.890	4.890	JAJO..	31,108	134,924	04/16/2014.	10/07/2021.
125509	BS	7	CIGNA CORP.....	.....	..	.....2	...2FE	2,065,000	...	...104.292	2,085,840	2,000,000	2,035,979	0	(6,628)	0	0	4.000	3.595	FA.....	30,222	80,000	04/20/2012.	02/15/2022.
12572Q	AE	5	CME GROUP INC.....	.....	..	.....	...1FE	4,984,550	...	...102.294	5,114,700	5,000,000	4,990,648	0	1,484	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	...	...105.167	5,179,475	4,925,000	4,847,151	0	68,895	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	...	...122.885	2,580,585	2,100,000	2,187,731	0	(21,130)	0	0	9.750	8.333	JD.....	9,100	204,750	08/27/2004.	06/15/2020.
12673P	AE	5	CA INC.....	.....	..	.....2	...2FE	2,993,150	...	...103.565	3,106,950	3,000,000	2,995,131	0	617	0	0	4.500	4.529	FA.....	51,000	135,000	08/14/2013.	08/15/2023.
127055	AH	4	CABOT CORP.....	.....	..	.....	...2FE	1,798,056	...	...102.955	1,853,190	1,800,000	1,798,840	0	185	0	0	3.700	3.713	JJ.....	30,710	66,600	07/09/2012.	07/15/2022.
127055	AK	7	CABOT CORP.....	.....	..	.....1	...2FE	1,996,980	...	...94.782	1,895,640	2,000,000	1,997,056	0	1,784	0	0	3.400	3.418	MS.....	20,022	0	09/06/2016.	09/15/2026.
12705Q	AN	5	CABOT CORP.....	.....	..	.....	...2FE	1,967,740	...	...121.470	2,429,400	2,000,000	1,987,052	0	1,784	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	...	...106.319	4,252,760	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	...	...107.703	2,154,064	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.....	.....	..	.....	...1FE	1,997,980	...	...106.270	2,125,400	2,000,000	1,999,625	0	225	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	...	...101.084	4,043,360	4,000,000	3,995,440	0	477	0	0	3.300	3.316	MS.....	37,400	132,000	03/16/2015.	03/19/2025.
14040H	BH	7	CAPITAL ONE FINANCIAL CORP.....	.....	..	.....2	...3FE	1,000,000	...	...101.598	1,015,980	1,000,000	1,000,000	0	0	0	0	3.800	3.800	JD.....	4,625	55,500	05/11/2015.	01/01/9999.
14040H	BJ	3	CAPITAL ONE FINANCIAL CORP.....	.....	..	.....2	...2FE	1,999,840	...	...101.277	2,025,540	2,000,000	1,999,856	0	13	0	0	4.200	4.201	AO.....	14,467	84,000	10/26/2015.	10/29/2025.
14040H	BK	0	CAPITAL ONE FINANCIAL CORP.....	.....	..	.....2	...2FE	1,992,900	...	...96.594	1,931,880	2,000,000	1,993,152	0	252	0	0	3.750	3.793	JJ.....	31,875	0	07/25/2016.	07/28/2026.
141781	AE	4	CARGILL INC 144A SENIOR NOTES.....	.....	..	.....	...1FE	12,563,958	...	...124.865	12,392,851	9,925,000	11,425,574	0	(115,431)	0	0	7.500	5.465	MS.....	248,125	744,375	06/03/2003.	09/01/2026.
141781	G#	5	CARGILL INC SR NOTE.....	.....	..	.....4	1	1,400,000	...	...109.654	1,535,156	1,400,000	1,400,000	0	0	0	0	7.280	7.280	JD.....	283	101,920	06/30/1993.	06/30/2023.
14428T	BA	8	CARPENTER TECHNOLOGY MTN SERIES B.....	.....	..	.....	...3FE	2,135,116	...	...102.685	2,490,111	2,425,000	2,385,279	0	27,936	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	...	...121.028	5,960,629	4,925,000	5,565,695	0	(39,890)	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	...	...124.090	6,204,500	5,000,000	6,129,513	0	(52,644)	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	2,000,000	...	...106.304	2,126,080	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.

SCHEDULE D - PART 1

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

E10.12

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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
151020	AE	4	CELGENE CORP.....	.....	..	.....	2FE	2,531,915	...	104.345	2,608,625	2,500,000	2,519,320	0	(4,722)	0	0	3.950	3.728	AO.....	20,847	98,750	12/31/2013.	10/15/2020.
151020	AJ	3	CELGENE CORP.....	.....	..	.....	2FE	1,989,040	...	104.648	2,092,960	2,000,000	1,992,292	0	996	0	0	4.000	4.067	FA.....	30,222	80,000	08/01/2013.	08/15/2023.
15133K	AC	7	CENTEL CAPITAL CORP.....	.....	..	.....	3FE	157,434	...	111.262	139,078	125,000	133,536	0	(2,727)	0	0	9.000	6.288	AO.....	2,375	11,250	11/30/2004.	10/15/2019.
156686	AJ	6	CENTURYTEL INC SENIOR NOTES SERIES D.....	.....	..	.....	3FE	131,815	...	96.238	120,298	125,000	129,042	0	(322)	0	0	7.200	6.712	JD.....	750	9,000	11/30/2004.	12/01/2025.
161175	AY	0	CHARTER COMM OPT LLC.....	.....	..	.....1	2FE	3,957,842	...	105.243	4,209,720	4,000,000	3,958,221	0	379	0	0	4.908	5.050	JJ.....	86,163	0	12/06/2016.	07/23/2025.
165087	AN	7	VERIZON VIRGINIA INC FORMERLY BELL ATLAN.....	.....	..	.....	1FE	145,833	...	119.675	149,594	125,000	133,539	0	(1,401)	0	0	7.875	6.272	JJ.....	4,539	9,844	11/30/2004.	01/15/2022.
165167	CQ	8	CHESAPEAKE ENERGY CORP.....	LS...	..	2	4FE	274,025	...	108.500	613,025	565,000	294,176	0	19,748	0	0	8.000	23.279	JD.....	2,009	24,971	12/23/2015.	12/15/2022.
165167	CQ	8	CHESAPEAKE ENERGY CORP.....	.....	..	.....2	4FE	210,975	...	108.500	471,975	435,000	226,489	0	15,205	0	0	8.000	23.279	JD.....	1,547	19,225	12/23/2015.	12/15/2022.
166754	AP	6	CHEVRON PHILLIPS CHEM CO 144A.....	.....	..	.....1	1FE	3,988,510	...	99.448	3,977,920	4,000,000	3,988,602	0	92	0	0	3.400	3.434	JD.....	14,733	0	11/18/2016.	12/01/2026.
166764	BL	3	CHEVRON CORP.....	LS...	..	1	1FE	4,705,000	...	97.979	4,609,912	4,705,000	4,705,000	0	0	0	0	2.954	2.954	MN.....	17,374	69,493	05/09/2016.	05/16/2026.
166764	BL	3	CHEVRON CORP.....	.....	..	.....1	1FE	295,000	...	97.979	289,038	295,000	295,000	0	0	0	0	2.954	2.954	MN.....	1,089	4,357	05/09/2016.	05/16/2026.
171232	AE	1	CHUBB CORP DEBENTURES.....	.....	..	.....	1FE	443,585	...	127.832	543,286	425,000	438,513	0	(529)	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	...	105.613	1,848,228	1,750,000	1,747,300	0	1,843	0	0	5.750	5.869	MN.....	12,858	100,625	05/01/2008.	05/15/2018.
171798	AC	5	CIMAREX ENERGY CO.....	.....	..	.....1	2FE	3,126,840	...	104.200	3,126,000	3,000,000	3,120,773	0	(6,067)	0	0	4.375	3.730	JD.....	10,938	65,625	07/26/2016.	06/01/2024.
172062	AF	8	CINCINNATI FINANCIAL CORP DEBENTURES.....	.....	..	.....	1FE	14,748,303	...	124.856	18,634,758	14,925,000	14,804,461	0	6,750	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	...	106.001	1,590,015	1,500,000	1,535,962	0	(7,372)	0	0	4.300	3.706	JD.....	5,375	64,500	12/31/2013.	06/01/2021.
17252M	AL	4	CINTAS CORPORATION NO 2.....	.....	..	.....2	1FE	1,996,960	...	100.731	2,014,620	2,000,000	1,998,224	0	295	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	...	120.920	7,255,200	6,000,000	6,461,174	0	(17,959)	0	0	6.625	5.862	JD.....	17,667	397,500	12/30/2002.	06/15/2032.
172967	BU	4	CITIGROUP INC.....	.....	..	.....	2FE	10,021,410	...	111.796	10,061,640	9,000,000	9,734,052	0	(28,673)	0	0	5.875	5.126	FA.....	189,469	528,750	06/16/2003.	02/22/2033.
172967	JM	4	CITIGROUP INC SERIES P.....	.....	..	.....	3FE	2,500,000	...	98.770	2,469,250	2,500,000	2,500,000	0	0	0	0	5.950	5.950	MN.....	19,007	148,750	04/20/2015.	01/01/9999.
17453B	AJ	0	FRONTIER COMMUNICATIONS SENIOR NOTES.....	.....	..	.....	4FE	10,566,402	...	85.000	10,500,000	10,000,000	10,437,009	0	(14,718)	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	...	105.551	4,222,040	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.....	.....	..	.....	1Z	2,742,038	...	101.615	2,786,308	2,742,038	2,742,038	0	0	0	0	3.270	3.270	FA.....	35,866	89,665	02/07/2013.	02/07/2020.
195869	AG	7	COLONIAL PIPELINE CO 144A SENIOR NOTES.....	.....	..	.....	1FE	14,957,611	...	131.369	19,606,823	14,925,000	14,953,443	0	(898)	0	0	7.630	7.609	MN.....	98,061	1,138,778	04/02/2002.	04/15/2032.
198280	AF	6	COLUMBIA PIPELINE GROUP.....	.....	..	.....1	2FE	2,935,431	...	104.763	3,142,890	3,000,000	2,939,207	0	3,776	0	0	4.500	4.796	JD.....	11,250	135,000	05/12/2016.	06/01/2025.
199575	AW	1	COLUMBUS SOUTHN PWR CO.....	.....	..	.....	2FE	4,994,460	...	105.521	5,276,050	5,000,000	4,999,027	0	683	0	0	6.050	6.065	MN.....	50,417	302,500	05/13/2008.	05/01/2018.
20030N	BN	0	COMCAST CORP.....	LS...	..	2	1FE	2,646,688	...	100.567	2,665,026	2,650,000	2,647,053	0	282	0	0	3.375	3.390	FA.....	33,788	89,438	05/19/2015.	08/15/2025.
20030N	BN	0	COMCAST CORP.....	.....	..	.....2	1FE	349,563	...	100.567	351,985	350,000	349,611	0	37	0	0	3.375	3.390	FA.....	4,463	11,813	05/19/2015.	08/15/2025.
20030N	BS	9	COMCAST CORP.....	.....	..	.....2	1FE	998,120	...	98.538	985,380	1,000,000	998,264	0	144	0	0	3.150	3.172	MS.....	10,500	16,450	02/16/2016.	03/01/2026.
205363	AN	4	COMPUTER SCIENCES CORP.....	.....	..	.....	2FE	2,016,180	...	103.484	2,069,680	2,000,000	2,011,410	0	(1,732)	0	0	4.450	4.336	MS.....	26,206	89,000	01/24/2014.	09/15/2022.
20826F	AD	8	CONOCOPHILLIPS COMPANY.....	LS...	..	2	1FE	4,991,150	...	99.279	4,963,950	5,000,000	4,992,810	0	786	0	0	3.350	3.371	MN.....	21,403	167,500	11/06/2014.	11/15/2024.
20826F	AR	7	CONOCOPHILLIPS COMPANY.....	LS...	..	1	1FE	2,969,310	...	123.889	3,716,670	3,000,000	2,969,671	0	361	0	0	5.950	6.024	MS.....	52,558	92,721	03/03/2016.	03/15/2046.
209111	ET	6	CONSOLIDATED EDISON CO NY Inc.....	.....	..	.....	1FE	7,002,280	...	105.318	7,372,260	7,000,000	7,000,359	0	(271)	0	0	5.850	5.846	AO.....	102,375	409,500	04/03/2008.	04/01/2018.
210518	CT	1	CONSUMERS ENERGY CO.....	.....	..	.....2	1FE	5,324,443	...	101.602	5,384,906	5,300,000	5,313,681	0	(2,439)	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.....	.....	..	.....4	1FE	4,299,540	...	101.568	4,302,420	4,236,000	4,287,459	0	(4,602)	0	0	4.000	3.770	AO.....	29,181	169,440	02/05/2014.	04/29/2026.
21871@	AA	8	CORESITE L.P. SENIOR UNSECURED NOTES.....	.....	..	.....2	.....	2,000,000	...	99.325	1,986,502	2,000,000	2,000,000	0	0	0	0	4.190	4.190	JD.....	3,724	41,900	06/15/2016.	06/15/2023.
219023	AF	5	CORN PRODUCTS INTERNATIONAL.....	.....	..	.....	2FE	8,094,480	...	107.667	8,613,360	8,000,000	8,048,002	0	(11,334)	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	...	111.289	3,338,670	3,000,000	3,237,954	0	(5,066)	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	...	97.907	979,070	1,000,000	965,119	0	682	0	0	4.750	4.995	MS.....	13,986	47,500	12/31/2013.	03/15/2042.
224044	CA	3	COX COMMUNICATIONS INC 144A.....	.....	..	.....1	2FE	7,866,350	...	94.179	7,534,320	8,000,000	7,882,020	0	11,416	0	0	2.950	3.200	JD.....	656	236,000	04/20/2016.	06/30/2023.
224044	CG	0	COX COMMUNICATIONS INC 144A.....	.....	..	.....1	2FE	2,994,930	...	96.009	2,880,270	3,000,000	2,995,062	0	132	0	0	3.350	3.370	MS.....	30,150	0	09/08/2016.	09/15/2026.
22541L	AE	3	CREDIT SUISSE FB USA INC.....	.....	..	.....	1FE	14,576,925	...	129.977	19,399,067	14,925,000	14,660,147	0	8,938	0	0	7.125	7.318	JJ.....	490,348	1,063,406	07/19/2002.	07/15/2032.
226829	AA	7	CROCKET COGENERATION 144A.....	.....	..	.....4	2FE	1,832,014	...	103.480	1,895,768	1,832,014	1,832,014	0	0	0	0	5.869	5.912	MJSD.	299	107,521	03/10/2005.	03/30/2025.

SCHEDULE D - PART 1

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

1			2			Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4				5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	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
22822R	BD	1	CROWN CASTLE TOWERS LLC 144A.....	.....	.....	.....	.....	1	1FE	5,869,565	101.275	5,823,313	5,750,000	5,864,739	0	(4,826)	0	0	3.663	3.340	MON.....	9,361	155,678	08/31/2016.	05/15/2025.
22845#	AC	3	CROWN PINE PARENT LP TIMBER LP.....	.....	.....	.....	.....	3	.....	1,006,974	102.818	1,028,180	1,000,000	1,001,289	0	(1,274)	0	0	6.730	5.841	JD.....	3,178	67,300	10/26/2011.	12/14/2017.
22970*	AA	8	BGS BNSF Series 2015-1 CTL PT.....	.....	.....	.....	.....	4	1FE	2,936,188	102.822	3,019,035	2,936,188	2,936,188	0	0	0	0	4.070	4.105	MON.....	5,311	119,503	03/12/2015.	05/15/2034.
23157#	AF	6	CURTISS-WRIGHT CORPORATION.....	.....	.....	.....	.....	2	.....	3,000,000	98.885	2,966,550	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	102.598	4,103,904	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.
23314#	AP	4	DCT IND OPERATING PARTNERSHIP CLASS R SE.....	.....	.....	.....	.....	2	.....	3,000,000	94.646	2,839,380	3,000,000	3,000,000	0	0	0	0	3.920	3.920	FA.....	46,713	0	08/08/2016.	08/08/2026.
23317H	AD	4	DDR CORP.....	.....	.....	.....	.....	2	2FE	2,977,800	95.924	2,877,720	3,000,000	2,981,506	0	1,929	0	0	3.625	3.714	FA.....	45,313	108,750	01/12/2015.	02/01/2025.
23331A	BG	3	DR HORTON INC.....	.....	.....	.....	.....	2	2FE	976,250	103.000	1,030,000	1,000,000	981,344	0	2,537	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	105.612	3,168,360	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.....	.....	.....	.....	.....	2	1FE	3,994,440	102.236	4,089,440	4,000,000	3,995,765	0	444	0	0	3.375	3.390	MS.....	45,000	135,000	06/23/2014.	03/01/2025.
233835	AQ	0	DAIMLER FINANCE NA LLC.....	.....	.....	.....	.....	1FE	.....	5,618,750	150.447	7,522,350	5,000,000	5,453,833	0	(17,851)	0	0	8.500	7.447	JJ.....	192,431	425,000	07/22/2002.	01/18/2031.
23389@	AA	9	DAIRYLAND POWER COOPERATIVE.....	.....	.....	.....	.....	4	1	2,625,000	92.445	2,426,681	2,625,000	2,625,000	0	0	0	0	3.420	3.419	MJSD.....	249	89,775	03/12/2013.	03/30/2043.
235851	AQ	5	DANAHER CORP.....	.....	.....	.....	.....	1	1FE	1,497,855	102.416	1,536,240	1,500,000	1,498,095	0	186	0	0	3.350	3.367	MS.....	14,796	50,250	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.....	.....	.....	.....	.....	4	1FE	958,277	101.471	972,373	958,277	958,277	0	0	0	0	3.625	3.625	JJ.....	14,570	32,422	08/10/2015.	01/30/2029.
24736Y	AA	4	DELTA AIR LINES 2015-1 A 2015-1 A.....	.....	.....	.....	.....	4	1FE	958,288	101.453	972,212	958,288	958,288	0	0	0	0	3.875	3.875	JJ.....	15,576	34,658	08/10/2015.	07/30/2027.
249030	AC	1	DENTSPLY INTERNATIONAL.....	.....	.....	.....	.....	2	2FE	996,530	101.420	1,014,200	1,000,000	998,210	0	344	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.....	.....	.....	.....	.....	4	2FE	2,000,000	106.169	2,123,372	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.....	.....	.....	.....	.....	2	2FE	3,126,300	103.151	3,094,530	3,000,000	3,119,485	0	(2,418)	0	0	5.600	5.305	JJ.....	77,467	168,000	12/31/2013.	07/15/2041.
25179M	AP	8	DEVON ENERGY CORPORATION.....	.....	.....	.....	.....	2	2FE	5,068,200	99.048	4,952,400	5,000,000	5,052,154	0	(9,263)	0	0	3.250	3.029	MN.....	20,764	162,500	03/23/2015.	05/15/2022.
25272K	AD	5	DIAMOND 1 FINANCE CORP 144A.....	.....	.....	.....	.....	1	2FE	2,999,130	103.641	3,109,230	3,000,000	2,999,275	0	145	0	0	4.420	4.426	JD.....	5,893	71,457	05/17/2016.	06/15/2021.
25272K	AG	8	DIAMOND 1 FINANCE CORP 144A.....	.....	.....	.....	.....	1	2FE	1,999,140	106.425	2,128,500	2,000,000	1,999,256	0	116	0	0	5.450	5.457	JD.....	4,844	58,739	05/17/2016.	06/15/2023.
25272K	AK	9	DIAMOND 1 FINANCE CORP 144A.....	.....	.....	.....	.....	1	2FE	1,999,040	108.564	2,171,280	2,000,000	1,999,152	0	112	0	0	6.020	6.026	JD.....	5,351	64,882	05/17/2016.	06/15/2026.
25389J	AL	0	DIGITAL REALTY TRUST LP.....	.....	.....	.....	.....	2	2FE	1,488,540	102.932	1,543,980	1,500,000	1,490,767	0	1,469	0	0	3.950	4.076	JJ.....	29,625	60,567	06/18/2015.	07/01/2022.
25389J	AQ	9	DIGITAL REALTY TRUST LP.....	.....	.....	.....	.....	1	2FE	3,917,139	103.933	4,157,320	4,000,000	3,922,915	0	5,776	0	0	4.750	5.025	AO.....	47,500	190,000	03/08/2016.	10/01/2025.
254010	AD	3	DIGNITY HEALTH.....	.....	.....	.....	.....	1FE	.....	2,000,000	99.240	1,984,800	2,000,000	2,000,000	0	0	0	0	3.812	3.812	MN.....	12,707	76,240	10/07/2014.	11/01/2024.
25466A	AD	3	DISCOVER BANK.....	.....	.....	.....	.....	2FE	.....	996,120	103.765	1,037,650	1,000,000	997,260	0	353	0	0	4.200	4.248	FA.....	16,683	42,000	08/05/2013.	08/08/2023.
25466A	AJ	0	DISCOVER BANK.....	.....	.....	.....	.....	2	2FE	2,996,730	96.392	2,891,760	3,000,000	2,996,849	0	119	0	0	3.450	3.463	JJ.....	44,275	0	07/21/2016.	07/27/2026.
25468P	CR	5	WALT DISNEY COMPANY.....	.....	.....	.....	.....	1FE	.....	2,177,976	101.404	2,433,696	2,400,000	2,190,509	0	4,345	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	108.194	3,245,820	3,000,000	2,994,521	0	1,887	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	105.419	2,108,380	2,000,000	1,996,954	0	607	0	0	4.375	4.413	JD.....	3,889	87,500	06/13/2011.	06/15/2021.
257375	AE	5	DOMINION GAS HLDGS LLC.....	.....	.....	.....	.....	2	1FE	1,997,812	101.025	2,020,500	2,000,000	1,998,375	0	207	0	0	3.550	3.564	MN.....	11,833	71,000	08/06/2014.	11/01/2023.
257375	AH	8	DOMINION GAS HLDGS LLC.....	.....	.....	.....	.....	1	1FE	4,253,160	101.172	4,046,880	4,000,000	4,244,358	0	(8,802)	0	0	3.600	2.715	JD.....	6,400	72,000	09/06/2016.	12/15/2024.
260003	AH	1	DOVER CORP.....	.....	.....	.....	.....	1FE	.....	2,742,438	104.667	2,878,343	2,750,000	2,748,863	0	894	0	0	5.450	5.486	MS.....	44,130	149,875	03/11/2008.	03/15/2018.
260543	BA	0	DOW CHEMICAL CO.....	.....	.....	.....	.....	2FE	.....	5,397,406	120.080	5,913,940	4,925,000	5,076,248											

SCHEDULE D - PART 1

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

E10.14

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	F	o	NAIC	Actual Cost	Rate Used	Fair Value	Fair Value	Par Value	Book/Adjusted	Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated
				n	r	r	Designation		to Obtain				Carrying Value	Valuation	(Amortization) /	Other-Than-	Exchange		Rate of	Paid	Amount Due &	During Year		Contractual
					e	e			Fair Value					Increase	Accretion	Temporary	Change in				Accrued			Maturity
					i	i								(Decrease)		Impairment	B./A.C.V.							Date
					g											Recognized								
					n																			
268648	AN	2	EMC CORP.....	LS...			2	3FE	3,844,080	93.017	3,720,680	4,000,000	3,891,362	0	14,672	0	0	3.375	3.857	JD	11,250	135,000	08/19/2013	06/01/2023
26875P	AM	3	EOG RESOURCES INC.....				1	2FE	1,999,980	97.122	1,942,440	2,000,000	2,000,000	0	0	0	0	3.150	3.150	AO	15,750	63,000	03/12/2015	04/01/2025
26875P	AP	6	EOG RESOURCES INC.....				1	2FE	1,997,080	104.299	2,085,980	2,000,000	1,997,314	0	234	0	0	4.150	4.168	JJ	38,272	41,731	01/11/2016	01/15/2026
26882P	BB	7	ERAC USA FINANCE CO 144A.....					2FE	5,659,429	103.702	6,066,567	5,850,000	5,829,591	0	24,218	0	0	6.375	6.839	AO	78,731	372,938	11/19/2009	10/15/2017
26884T	AD	4	ERAC USA FINANCE COMPANY 144A.....					2FE	1,042,150	106.500	1,065,000	1,000,000	1,027,035	0	(5,245)	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...			2	2FE	3,691,679	101.261	3,696,027	3,650,000	3,683,490	0	(3,729)	0	0	3.850	3.711	MN	17,956	140,525	10/29/2014	11/15/2024
26884T	AR	3	ERAC USA FINANCE COMPANY 144A.....				1	2FE	1,516,590	95.850	1,437,750	1,500,000	1,516,415	0	(175)	0	0	3.300	3.168	JD	4,125	25,438	11/08/2016	12/01/2026
26884U	A*	0	EPR PROPERTIES SERIES A GTD SENIOR NOTES.....					2FE	5,000,000	99.594	4,979,720	5,000,000	5,000,000	0	0	0	0	4.350	4.350	FA	77,938	0	08/22/2016	08/22/2024
26884U	A@	8	EPR PROPERTIES SERIES B GTD SENIOR NOTES.....					2FE	7,500,000	99.561	7,467,098	7,500,000	7,500,000	0	0	0	0	4.560	4.560	FA	122,550	0	08/22/2016	08/22/2026
26885B	AA	8	EQT MIDSTREAM PARTNERS.....				2	2FE	1,988,440	96.970	1,939,400	2,000,000	1,990,822	0	1,014	0	0	4.000	4.071	FA	33,333	80,000	07/29/2014	08/01/2024
26885B	AB	6	EQT MIDSTREAM PARTNERS.....				1	2FE	1,983,820	97.531	1,950,620	2,000,000	1,983,994	0	174	0	0	4.125	4.224	JD	13,063	0	11/01/2016	12/01/2026
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	102.443	4,097,720	4,000,000	3,988,216	0	1,855	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	101.082	4,043,280	4,000,000	3,983,551	0	1,678	0	0	3.800	3.859	MS	44,756	152,000	11/10/2014	03/15/2025
278058	AM	4	EATON CORP DEBENTURES.....					2FE	7,471,729	121.841	8,437,489	6,925,000	7,160,651	0	(32,797)	0	0	8.100	7.350	FA	211,905	560,925	12/03/2001	08/15/2022
291011	AQ	7	EMERSON ELECTRIC CO.....					1FE	9,069,760	120.019	9,601,520	8,000,000	8,757,976	0	(31,089)	0	0	6.000	5.112	FA	181,333	480,000	06/23/2003	08/15/2032
292480	AH	3	ENABLE MIDSTREAM PARTNER.....	LS...			2	2FE	985,052	94.194	932,521	990,000	985,601	0	534	0	0	3.900	3.970	MN	4,933	38,913	12/22/2015	05/15/2024
292480	AH	3	ENABLE MIDSTREAM PARTNER.....				2	2FE	9,950	94.194	9,419	10,000	9,956	0	5	0	0	3.900	3.970	MN	50	393	12/22/2015	05/15/2024
29250R	AN	6	ENBRIDGE ENERGY PARTNERS.....					2FE	4,974,186	105.383	5,269,150	5,000,000	4,995,667	0	3,138	0	0	6.500	6.571	AO	68,611	325,000	08/28/2008	04/15/2018
29273R	BD	0	ENERGY TRANSFER PARTNERS.....				2	2FE	999,180	99.408	994,080	1,000,000	999,308	0	70	0	0	4.050	4.060	MS	11,925	40,500	03/05/2015	03/15/2025
29348Q	AB	8	ENOGEX LLC 144A.....					2FE	3,153,300	105.395	3,161,850	3,000,000	3,073,094	0	(20,558)	0	0	6.250	5.408	MS	55,208	187,500	12/31/2013	03/15/2020
29364G	AJ	2	ENTERGY CORP.....				1	2FE	997,750	93.520	935,200	1,000,000	997,825	0	75	0	0	2.950	2.976	MS	10,817	0	08/16/2016	09/01/2026
29364N	AT	5	ENTERGY MISSISSIPPI INC.....				1	1FE	1,599,488	94.693	1,515,088	1,600,000	1,599,528	0	40	0	0	2.850	2.853	JD	3,800	25,080	05/10/2016	06/01/2028
29364W	AW	8	ENTERGY LOUISIANA LLC.....				1	1FE	1,999,800	98.466	1,969,320	2,000,000	1,999,821	0	21	0	0	3.250	3.251	AO	16,250	33,764	03/17/2016	04/01/2028
29379V	AP	8	ENTERPRISE PRODUCTS OPERATING.....					2FE	1,112,380	109.168	1,091,680	1,000,000	1,064,787	0	(16,410)	0	0	5.200	3.307	MS	17,333	52,000	12/31/2013	09/01/2020
29379V	BE	2	ENTERPRISE PRODUCTS OPERATING.....				2	2FE	1,007,590	100.850	1,008,500	1,000,000	1,006,135	0	(657)	0	0	3.750	3.660	FA	14,167	37,500	10/10/2014	02/15/2025
29379V	BH	5	ENTERPRISE PRODUCTS OPERATING.....	LS...			2	2FE	2,989,050	99.805	2,994,150	3,000,000	2,990,348	0	873	0	0	3.700	3.742	FA	41,933	111,000	05/04/2015	02/15/2026
294549	AR	1	EQT CORP.....					2FE	4,966,050	105.376	5,268,800	5,000,000	4,994,526	0	4,092	0	0	6.500	6.593	AO	81,250	325,000	03/13/2008	04/01/2018
29717P	AP	2	ESSEX PORTFOLIO LP.....				2	2FE	3,989,880	98.340	3,933,600	4,000,000	3,991,479	0	877	0	0	3.500	3.530	AO	35,000	140,000	03/10/2015	04/01/2025
29717P	AQ	0	ESSEX PORTFOLIO LP.....				1	2FE	2,981,580	96.201	2,886,030	3,000,000	2,982,724	0	1,144	0	0	3.375	3.448	AO	21,375	51,750	04/04/2016	04/15/2026
30161M	AH	6	EXELON GENERATION CO LLC.....	LS...			2	2FE	99,995	103.723	103,723	100,000	99,998	0	1	0	0	4.000	4.001	AO	1,000	4,000	09/28/2010	10/01/2020
30161M	AH	6	EXELON GENERATION CO LLC.....				2	2FE	5,899,685	103.723	6,119,657	5,900,000	5,899,858	0	30	0	0	4.000	4.001	AO	59,000	236,000	09/28/2010	10/01/2020
30161N	AN	1	EXELON CORP.....				1	2FE	2,507,526	102.071	2,551,775	2,500,000	2,507,103	0	(423)	0	0	3.950	3.907	JD	4,389	98,750	05/13/2016	06/15/2025
30212P	AJ	4	EXPEDIA INC.....				2	2FE	1,988,880	102.030	2,040,600	2,000,000	1,991,077	0	959	0	0	4.500	4.570	FA	34,000	90,000	08/13/2014	08/15/2024
30219G	AM	0	EXPRESS SCRIPTS HOLDING CO.....				1	2FE	2,984,010	103.352	3,100,560	3,000,000	2,985,108	0	1,098	0	0	4.500	4.567	FA	47,250	67,500	02/22/2016	02/25/2026
30219G	AN	8	EXPRESS SCRIPTS HOLDING CO.....	LS...			1	2FE	1,799,262	93.612	1,685,016	1,800,000	1,799,262	0	0	0	0	3.400	3.405	MS	20,400	9,520	06/29/2016	03/01/2027
30219G	AN	8	EXPRESS SCRIPTS HOLDING CO.....				1	2FE	199,918	93.612	187,224	200,000	199,918	0	0	0	0	3.400	3.405	MS	2,267	1,058	06/29/2016	03/01/2027
302491	AQ	8	FMC CORPORATION.....					2FE	2,006,750	107.994	2,159,880	2,000,000	2,002,362	0	(725)	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	101.165	2,023,300	2,000,000	2,043,174	0	(7,637)	0	0	3.950	3.483	FA	32,917	79,000	04/25/2012	02/01/2022
30251B	AB	4	FMR LLC 144A.....				2	1FE	2,088,180	118.934	2,378,680	2,000,000	2,080,917	0	(1,596)	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	120.095	6,004,750	5,000,000	5,701,222	0	(13,999)	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.....				4	2FE	1,256,567	104.960	1,318,892	1,256,567	1,256,567	0	0	0	0	7.645	7.646	JD	267	239,157	07/13/1998	12/31/2018

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

E10.15

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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair 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
CUSIP Identification	Description					NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
30273@ AA 3	FPL ENERGY ROCKAWAY PEAKING SENIOR SECUR.....				4	2	1,294,005	110.000	1,423,406	1,294,005	1,294,005	0	0	0	0	7.110	7.113	JD	256	92,004	08/27/2003.	06/28/2020.
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED N.....				4	2Z	5,000,000	102.740	5,136,995	5,000,000	5,000,000	0	0	0	0	4.540	4.541	MS	20,178	0	11/29/2016.	03/31/2038.
303250 C@ 1	FAIR ISAAC CORPORATION.....					2FE	2,000,000	105.146	2,102,926	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	323,826	101.941	349,187	342,539	342,106	0	1,749	0	0	7.960	8.514	MS	7,044	27,266	03/28/1995.	03/28/2017.
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B.....				4	2FE	1,277,346	104.828	1,339,016	1,277,346	1,277,346	0	0	0	0	7.900	7.899	JJ	46,531	100,910	07/01/1999.	01/15/2020.
313747 AU 1	FEDERAL REALTY INVS TRST.....				2	1FE	2,970,540	104.076	3,122,280	3,000,000	2,978,347	0	2,608	0	0	3.950	4.069	JJ	54,642	118,500	12/04/2013.	01/15/2024.
31428X BC 9	FEDEX CORP.....					2FE	2,995,350	100.034	3,001,020	3,000,000	2,996,193	0	406	0	0	3.200	3.218	FA	40,000	96,000	01/06/2015.	02/01/2025.
31620M AM 8	FIDELITY NATIONAL INFORMATION.....				2	2FE	4,655,487	102.141	4,749,557	4,650,000	4,654,623	0	(600)	0	0	3.875	3.858	JD	13,014	180,188	10/24/2014.	06/05/2024.
31620M AT 3	FIDELITY NATIONAL INFORMATION.....				1	2FE	1,977,820	94.442	1,888,840	2,000,000	1,978,534	0	714	0	0	3.000	3.130	FA	22,500	0	08/11/2016.	08/15/2026.
316773 AD 2	FIFTH THIRD BANCORP SUB NOTES.....					2FE	9,320,600	103.245	10,324,500	10,000,000	9,909,358	0	60,295	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.....				4	1	303,749	110.000	334,123	303,749	303,749	0	0	0	0	5.960	5.959	MN	2,313	22,116	10/16/2007.	10/15/2027.
31953* AM 4	BNSF RAILWAY COMPANY SERIES B.....				4	1	30,813	110.000	33,894	30,813	30,813	0	0	0	0	5.960	5.959	MN	235	2,008	10/16/2007.	10/15/2027.
31953* AN 2	BNSF RAILWAY COMPANY SERIES C.....				4	1	192,049	110.000	211,254	192,049	192,049	0	0	0	0	5.960	5.959	MN	1,463	10,024	10/16/2007.	10/15/2027.
31953* AP 7	BNSF RAILWAY COMPANY SERIES D.....				4	1	77,617	110.000	85,378	77,617	77,617	0	0	0	0	5.960	5.959	MN	591	4,135	10/16/2007.	10/15/2027.
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E.....				4	1	103,843	110.000	114,227	103,843	103,843	0	0	0	0	5.960	5.959	MN	791	6,706	10/16/2007.	10/15/2027.
31953* AR 3	BNSF RAILWAY COMPANY SERIES F.....				4	1	368,220	110.000	405,042	368,220	368,220	0	0	0	0	5.960	5.951	MN	2,804	18,322	12/13/2007.	12/13/2027.
32055T AG 8	FIRST INDUSTRIAL REALTY REIT MTN.....					2FE	1,360,405	104.768	1,492,944	1,425,000	1,418,840	0	6,259	0	0	7.500	8.000	JD	8,906	106,875	07/20/2001.	12/01/2017.
32485* AD 9	CATALYST OLD RIVER HYDRO LA OLD RIVER HY.....				4	2FE	8,313,996	118.597	9,860,117	8,313,996	8,313,996	0	0	0	0	12.480	12.474	MN	172,931	1,037,587	08/23/1990.	05/01/2020.
33582V AB 4	FIRST NIAGRA FINANCIAL GROUP.....					2FE	3,743,390	108.995	3,814,825	3,500,000	3,619,004	0	(33,655)	0	0	6.750	5.567	MS	66,938	236,250	12/31/2013.	03/19/2020.
337358 BD 6	FIRST UNION CORP (WACHOVIA) SUB DEBENTUR.....					1FE	11,951,189	121.709	12,079,618	9,925,000	11,476,245	0	(47,709)	0	0	6.550	5.233	AO	137,241	650,088	06/18/2003.	10/15/2035.
337738 AP 3	FISERV INC.....				2	2FE	2,997,990	101.636	3,049,080	3,000,000	2,998,288	0	169	0	0	3.850	3.858	JD	9,625	115,500	05/19/2015.	06/01/2025.
33972P AA 7	FLNG LIQUEFACTION 2 LLC 144A.....				1	2FE	2,000,000	98.464	1,969,280	2,000,000	2,000,000	0	0	0	0	4.125	4.125	MS	20,854	16,042	07/12/2016.	03/31/2038.
340711 AW 0	FLORIDA GAS TRANSMISSION 144A.....		LS		2	2FE	340,341	99.681	348,884	350,000	341,141	0	783	0	0	4.350	4.709	JJ	7,020	15,225	01/08/2016.	07/15/2025.
340711 AW 0	FLORIDA GAS TRANSMISSION 144A.....				2	2FE	4,521,669	99.681	4,635,167	4,650,000	4,532,302	0	10,398	0	0	4.350	4.709	JJ	93,272	202,275	01/08/2016.	07/15/2025.
343412 AB 8	FLUOR CORP.....					1FE	1,949,420	102.273	2,045,460	2,000,000	1,967,490	0	6,223	0	0	3.375	3.755	MS	19,875	67,500	12/31/2013.	09/15/2021.
34354P AC 9	FLOWERVE CORPORATION.....					2FE	996,150	100.177	1,001,770	1,000,000	997,646	0	367	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	108.806	5,440,300	5,000,000	5,000,000	0	0	0	0	5.350	5.350	OCT	65,389	271,958	03/24/2010.	10/05/2020.
345397 WF 6	FORD MOTOR CREDIT CO LLC.....					2FE	495,550	103.147	515,735	500,000	497,220	0	420	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	103.178	1,031,780	1,000,000	993,385	0	844	0	0	4.375	4.492	FA	17,622	43,750	08/01/2013.	08/06/2023.
345397 VW 9	FORD MOTOR CREDIT.....					2FE	3,500,000	97.629	3,417,015	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	106.979	1,069,790	1,000,000	999,566	0	116	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		2	3FE	3,870,320	94.250	3,651,245	3,874,000	3,870,972	0	314	0	0	4.550	4.562	MN	23,013	176,267	11/10/2014.	11/14/2024.
35671D BL 8	FREEPORT-MCMORAN COPPER & GOLD.....				2	3FE	4,122,080	94.250	3,888,755	4,126,000	4,122,775	0	334	0	0	4.550	4.562	MN	24,509	187,733	11/10/2014.	11/14/2024.
361448 AN 3	GATX CAPITAL CORPORATION SENIOR NOTE.....					2FE	2,987,640	107.317	3,219,510	3,000,000	2,992,553	0	1,167	0	0	4.750	4.802	JD	6,333	142,500	06/06/2012.	06/15/2022.
36164Q 6M 5	GE CAPITAL INTL FUNDING.....		LS			1FE	2,233,852	101.658	2,282,222	2,245,000	2,234,409	0	557	0	0	3.373	3.435	MN	9,676	37,862	07/08/2016.	11/15/2025.
362338 AQ 8	GTE SOUTHWEST INC 1ST MORTGAGE.....					3FE	3,890,355	102.927	3,602,445	3,500,000	3,793,755	0	(10,446)	0	0	8.500	7.551	MN	38,014	297,500	05/15/2002.	11/15/2031.
36246M AU 3	GTP ACQUISITION PARTNERS 144A.....				1	1FE	2,027,000	103.558	2,071,160	2,000,000	2,024,690	0	(2,310)	0	0	3.482	3.306	MON	3,095	52,230	03/31/2016.	06/16/2025.
369622 4Z 8	GENERAL ELECTRIC CAPITAL CORP.....				2	1FE	3,000,000	98.360	2,950,800	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	102.063	876,721	859,000	858,245	0	120	0	0	3.150	3.167	MS	8,569	27,059	09/04/2012.	09/07/2022.
37045V AH 3	GENERAL MOTORS CO.....				1	2FE	3,245,410	97.250	3,403,750	3,500,000	3,251,311	0	5,901	0	0	5.000	5.628	AO	43,750	175,000	03/22/2016.	04/01/2035.
37045X AL 0	GENERAL MOTORS FINL CO.....					2FE	1,038,500	101.883	1,018,830	1,000,000	1,036,359	0	(2,141)	0	0	4.250	3.606	MN	5,431	21,250	07/21/2016.	05/15/2023.
37045X AZ 9	GENERAL MOTORS FINL CO.....				1	2FE	2,082,360	99.417	1,988,340	2,000,000	2,078,893	0	(3,467)	0	0	4.300	3.741	JJ	40,133	0	07/21/2016.	07/13/2025.
37045X BK 1	GENERAL MOTORS FINL CO.....		LS		1	2FE	295,239	98.590	291,826	296,000	295,302	0	62	0	0	3.700	3.742	MN	1,582	5,476	05/04/2016.	05/09/2023.

SCHEDULE D - PART 1

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

E10.16

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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	
37045X	BK	1	GENERAL MOTORS FINL CO.....					1	2FE	1,699,621	98.590	1,679,974	1,704,000	1,699,979	0	359	0	0	3.700	3.742	MN	9,107	31,524	05/04/2016	05/09/2023	
375558	AW	3	GILEAD SCIENCES.....			LS		2	1FE	1,047,330	102.981	1,040,108	1,010,000	1,039,553	0	(3,709)	0	0	3.700	3.230	AO	9,343	37,370	10/28/2014	04/01/2024	
375558	AW	3	GILEAD SCIENCES.....					2	1FE	4,137,470	102.981	4,108,942	3,990,000	4,106,749	0	(14,652)	0	0	3.700	3.230	AO	36,908	147,630	10/28/2014	04/01/2024	
375558	AZ	6	GILEAD SCIENCES.....						1FE	8,003,920	100.294	8,023,520	8,000,000	8,003,779	0	(401)	0	0	3.500	3.493	FA	116,667	280,000	11/13/2014	02/01/2025	
378272	AH	1	GLENCORE FUNDING LLC 144A.....						2FE	5,980,260	103.386	6,203,160	6,000,000	5,984,687	0	1,719	0	0	4.625	4.667	AO	47,792	277,500	04/22/2014	04/29/2024	
38141E	C2	3	GOLDMAN SACHS.....					2	1FE	998,920	102.258	1,022,580	1,000,000	999,155	0	95	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	121.260	151,575	125,000	125,748	0	(27)	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	101.650	3,049,500	3,000,000	2,981,069	0	1,735	0	0	4.250	4.337	AO	24,792	127,500	10/16/2015	10/21/2025	
38148B	AC	2	GOLDMAN SACHS GROUP INC.....					2	3FE	2,000,000	95.875	1,917,500	2,000,000	2,000,000	0	0	0	0	5.300	2.818	MN	15,017	30,328	07/20/2016	12/29/2049	
39121J	A*	1	GREAT RIVER ENERGY 2009B.....					4	1	2,604,651	108.342	2,821,936	2,604,651	2,604,651	0	0	0	0	5.810	5.810	JJ	75,665	151,330	09/02/2009	07/01/2021	
39121J	AE	0	GREAT RIVER ENERGY 144A.....						1FE	6,339,900	115.901	8,113,070	7,000,000	6,415,942	0	11,440	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.....					4	1FE	5,957,000	100.718	5,999,771	5,957,000	5,957,000	0	0	0	0	8.700	8.694	FA	195,787	518,259	04/27/2001	02/15/2021	
404119	BN	8	HCA INC.....						3FE	1,960,000	103.000	2,060,000	2,000,000	1,960,619	0	619	0	0	5.000	5.332	MS	29,444	0	11/14/2016	03/15/2024	
40414L	AN	9	HCP INC.....					2	2FE	3,469,410	99.326	3,476,410	3,500,000	3,473,576	0	2,582	0	0	4.000	4.107	JD	11,667	140,000	05/14/2015	06/01/2025	
406216	AV	3	HALLIBURTON CO.....						2FE	749,880	106.558	799,185	750,000	749,976	0	13	0	0	5.900	5.902	MS	13,029	44,250	09/09/2008	09/15/2018	
406216	BD	2	HALLIBURTON CO.....						2FE	2,957,710	101.102	3,033,060	3,000,000	2,969,645	0	3,987	0	0	3.500	3.674	FA	43,750	105,000	12/31/2013	08/01/2023	
406216	BG	5	HALLIBURTON CO.....			LS		2	2FE	997,190	102.030	1,020,300	1,000,000	997,460	0	239	0	0	3.800	3.834	MN	4,856	38,211	11/05/2015	11/15/2025	
41242*	AJ	1	NBA HARDWOOD FUNDING LL SENIOR NOTES SER.....						1FE	7,000,000	109.121	7,638,498	7,000,000	7,000,000	0	0	0	0	5.670	5.670	JD	26,460	398,003	06/07/2010	06/08/2020	
416515	AT	1	HARTFORD FINL SVCS GRP.....						2FE	4,954,450	100.833	5,041,650	5,000,000	4,998,744	0	6,089	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	105.061	1,575,915	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	101.308	253,270	250,000	249,961	0	113	0	0	5.625	5.673	MN	2,344	14,063	04/22/2005	05/01/2017	
421946	AJ	3	HEALTH CARE REALTY TR.....					2	2FE	1,998,340	97.558	1,951,160	2,000,000	1,998,590	0	141	0	0	3.875	3.885	MN	12,917	77,500	04/15/2015	05/01/2025	
42217K	BF	2	HEALTH CARE REIT INC.....					1	2FE	2,492,885	102.199	2,554,975	2,500,000	2,493,852	0	602	0	0	4.000	4.035	JD	8,333	100,000	06/03/2015	06/01/2025	
42218S	AC	2	HEALTH CARE SVCS CORP 144A.....						1FE	3,102,450	109.515	3,285,450	3,000,000	3,048,495	0	(10,788)	0	0	4.700	4.260	JJ	65,017	141,000	06/29/2011	01/15/2021	
42234Q	AD	4	HEARTLAND FINANCIAL USA.....					2	2FE	2,070,000	100.922	2,018,440	2,000,000	2,067,272	0	(2,728)	0	0	5.750	5.217	JD	319	57,500	08/05/2016	12/30/2024	
42251#	AU	8	HEB GROCERY COMPANY SENIOR UNSECURED NOT.....						1	2,000,000	95.821	1,916,412	2,000,000	2,000,000	0	0	0	0	3.540	3.540	MS	17,897	35,400	03/30/2016	03/30/2031	
428236	BM	4	HEWLETT-PACKARD CO.....						2FE	3,041,840	104.855	3,145,650	3,000,000	3,024,415	0	(4,952)	0	0	4.300	4.097	JD	10,750	129,000	12/31/2013	06/01/2021	
42824C	AW	9	HEWLETT-PACKARD ENTERPRISE CO.....					1	2FE	2,491,439	102.652	2,566,300	2,500,000	2,491,441	0	2	0	0	4.900	4.949	AO	2,722	0	12/30/2016	10/15/2025	
431116	AB	8	HIGHMARK INC 144A.....						2FE	1,991,920	101.673	2,033,460	2,000,000	1,996,018	0	802	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	106.941	507,970	475,000	469,957	0	3,582	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	100.786	1,007,860	1,000,000	999,922	0	379	0	0	5.850	5.890	MS	17,225	58,500	07/26/2007	03/15/2017	
437076	AV	4	HOME DEPOT INC.....					2	1FE	1,161,080	126.047	1,260,470	1,000,000	1,151,606	0	(3,342)	0	0	5.950	4.866	AO	14,875	59,500	12/31/2013	04/01/2041	
44106M	AU	6	HOSPITALITY PROPERTIES.....					1	2FE	1,979,800	103.334	2,066,680	2,000,000	1,983,162	0	3,362	0	0	4.250	4.476	FA	32,111	45,333	01/29/2016	02/15/2021	
44107T	AW	6	HOST HOTELS & RESORTS LP.....					1	2FE	996,800	101.268	1,012,680	1,000,000	997,051	0	240	0	0	4.500	4.540	FA	18,750	35,875	10/08/2015	02/01/2026	
44266R	AC	1	HOWARD HUGHES MEDICAL IN.....						1FE	997,930	104.508	1,045,080	1,000,000	998,583	0	186	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	102.284	6,980,883	6,825,000	6,802,754	0	3,168	0	0	3.625	3.685	MN	31,613	247,406	12/31/2013	11/15/2022	
44919*	AC	2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2.....					4	1FE	10,400,460	98.941	10,290,360	10,400,460	10,400,460	0	0	0	0	3.310	3.324	MJSD.	956	344,255	10/15/2015	12/31/2031	
45138L	AZ	6	IDAHO POWER CORP.....					2	1FE	998,290	98.298	982,980	1,000,000	999,034	0	168	0	0	2.950	2.970	AO	7,375	29,500	04/10/2012	04/01/2022	
452308	AQ	2	ILLINOIS TOOLWORKS.....					2	1FE	1,970,000	111.082	2,221,640	2,000,000	1,971,782	0	573	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	107.704	4,308,160	4,000,000	4,042,466	0	(13,395)	0	0	6.000	5.596	JD	14,000	240,000	12/31/2013	12/10/2019	
457187	AB	8	INGREDION INC.....					1	2FE	2,998,71																

SCHEDULE D - PART 1

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

E10.17

1			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
				F								Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated
CUSIP Identification			Code	or	Bond	NAIC	Actual Cost	Rate Used	Fair Value	Par Value	Book/Adjusted	Valuation	(Amortization) /	Other-Than-	Exchange		Rate of	Paid	Amount Due &	During Year		Contractual
				n	CHAR	Designation		Fair Value	Fair Value		Carrying Value	(Decrease)	Accretion	Temporary	Change in				Accrued			Maturity
														Impairment	B./A.C.V.							Date
														Recognized								
458140	AS	9	INTEL CORP.....	...	2	1FE	998,510	...104.969	1,049,690	1,000,000	998,690	0	128	0	0	3.700	3.718	JJ.....	15,622	37,000	07/22/2015.	07/29/2025.
45866F	AD	6	INTERCONTINENTALEXCHANGE GROUP.....	...	1	1FE	5,226,560	...102.892	5,144,600	5,000,000	5,213,284	0	(13,276)	0	0	3.750	3.182	JD.....	15,625	171,667	11/08/2016.	12/01/2025.
459200	GM	7	IBM CORP.....	...	1FE	2,988,840	...110.700	3,321,000	3,000,000	3,000,000	2,997,349	0	1,339	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	...102.676	5,133,800	5,000,000	5,000,000	4,998,229	0	236	0	0	3.375	3.381	FA.....	70,313	168,750	07/30/2013.	08/01/2023.
461070	AC	8	INTERSTATE POWER AND LIGHT.....	...	1FE	133,343	...124.257	155,321	125,000	125,000	131,413	0	(218)	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	...100.936	1,009,360	1,000,000	1,000,000	999,884	0	560	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	...104.098	4,684,410	4,500,000	4,500,000	4,483,845	0	1,933	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	...100.791	1,007,910	1,000,000	1,000,000	995,789	0	462	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.....	...	1	1,421,935	...102.702	1,460,355	1,421,935	1,421,935	1,421,935	0	0	0	0	7.100	7.206	MON.....	4,487	100,957	11/29/2001.	09/15/2017.
46849E	AP	2	JACKSON NATIONAL LIFE 144A GIC BACKED N.....	...	1FE	9,886,888	...104.109	10,332,818	9,925,000	9,925,000	9,920,164	0	3,233	0	0	4.700	4.736	JD.....	38,873	466,475	05/22/2003.	06/01/2018.
47715*	AA	5	JETBLUE AIRWAYS 2013-1 CLASS A EETC.....	...	4	1FE	8,390,091	...104.991	8,808,857	8,390,091	8,390,091	0	0	0	0	4.420	4.420	MS.....	119,494	370,842	03/05/2014.	03/05/2023.
478375	AD	0	JOHNSON CONTROLS INTL PL.....	...	2FE	986,058	...107.593	1,075,930	1,000,000	1,000,000	986,105	0	47	0	0	5.000	5.470	MS.....	12,639	0	12/28/2016.	03/30/2020.
481165	AJ	7	JOY GLOBAL INC.....	...	3FE	991,510	...109.157	1,091,570	1,000,000	1,000,000	995,398	0	827	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	...101.188	3,035,640	3,000,000	3,000,000	3,000,000	0	0	0	0	6.100	6.100	AO.....	45,750	183,000	09/18/2014.	01/01/9999.
482439	AA	4	KCT INTERMODAL TRANSPORTATION GUAR: BURLI.....	...	4	1FE	535,600	...104.628	535,600	535,600	535,600	0	0	0	0	6.884	6.885	FA.....	15,363	36,871	08/20/1998.	08/01/2018.
482480	AD	2	KLA-TENCOR CORP.....	...	2	2FE	3,499,405	...104.490	3,657,150	3,500,000	3,499,557	0	81	0	0	4.125	4.128	MN.....	24,063	144,375	10/30/2014.	11/01/2021.
482480	AE	0	KLA-TENCOR CORP.....	...	2	2FE	3,491,180	...106.553	3,729,355	3,500,000	3,492,735	0	753	0	0	4.650	4.682	MN.....	27,125	162,750	10/30/2014.	11/01/2024.
48305Q	AA	1	KAISER FOUNDATION HOSPITALS.....	...	1FE	991,940	...103.024	1,030,240	1,000,000	1,000,000	995,400	0	784	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.....	...	2	2FE	2,001,300	...107.187	2,143,740	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.
486606	J*	8	KAYNE ANDERSON MLP INV CO.....	...	1FE	5,000,000	...100.822	5,041,115	5,000,000	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	...103.662	1,036,617	1,000,000	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	...107.082	1,070,820	1,000,000	1,000,000	998,661	0	307	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	...105.728	5,286,400	5,000,000	5,000,000	4,781,379	0	7,995	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	4,500,000	2,250,000	0	0	0	0	5.000	17.928	JAJO.....	47,500	76,403	08/02/2012.	08/02/2019.
49326E	ED	1	KEYCORP.....	LS...	2FE	4,371,640	...109.389	4,375,560	4,000,000	4,000,000	4,228,948	0	(49,355)	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	...99.962	999,620	1,000,000	1,000,000	995,463	0	4,096	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	4,094,420	...102.136	4,085,440	4,000,000	4,088,429	0	(6,255)	0	0	4.375	4.060	AO.....	43,750	134,896	03/31/2016.	10/01/2025.
494550	BS	4	KINDER MORGAN ENERGY PARTNERS.....	...	2	2FE	3,929,060	...101.753	4,070,120	4,000,000	3,947,110	0	6,206	0	0	4.150	4.368	FA.....	69,167	166,000	12/31/2013.	02/01/2024.
494550	BV	7	KINDER MORGAN ENERGY PARTNERS.....	...	2	2FE	1,497,480	...102.074	1,531,110	1,500,000	1,497,959	0	221	0	0	4.250	4.271	MS.....	21,250	63,750	09/08/2014.	09/01/2024.
49456B	AF	8	KINDER MORGAN INC.....	LS...	2	2FE	1,991,960	...103.016	2,060,320	2,000,000	1,993,300	0	647	0	0	4.300	4.348	JD.....	7,167	86,000	11/24/2014.	06/01/2025.
49725V	AB	8	KIOWA POWER PARTNERS LLC 144A SNR SECURE.....	...	4	2FE	5,536,850	...103.907	5,737,253	5,521,527	5,524,876	0	(641)	0	0	5.737	5.746	MJSD.....	880	316,770	01/11/2005.	03/30/2021.
500255	AT	1	KOHL'S CORPORATION.....	LS...	2	2FE	1,023,034	...105.776	1,057,760	1,000,000	1,017,143	0	(2,177)	0	0	4.750	4.449	JD.....	2,111	47,500	02/26/2014.	12/15/2023.
500255	AT	1	KOHL'S CORPORATION.....	...	2	2FE	2,711,041	...105.776	2,803,064	2,650,000	2,695,429	0	(5,769)	0	0	4.750	4.449	JD.....	5,595	125,875	02/26/2014.	12/15/2023.
50075N	AU	8	KRAFT FOODS INC.....	...	2FE	1,989,040	...104.712	2,094,240	2,000,000	2,000,000	1,998,534	0	1,270	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	...109.324	5,384,207	4,925,000	4,925,000	5,015,880	0	(42,776)	0	0	6.800	5.787	JD.....	14,884	334,900	04/01/2003.	12/15/2018.
501044	CQ	2	KROGER CO.....	...	2	2FE	2,981,100	...102.023	3,060,690	3,000,000	2,986,042	0	2,282	0	0	3.400	3.495	AO.....	21,533	102,000	12/31/2013.	04/15/2022.
502413	AZ	0	L-3 COMMUNICATIONS CORP.....	...	2FE	2,034,530	...106.304	2,126,080	2,000,000	2,000,000	2,020,407	0	(5,264)	0	0	4.750	4.434	JJ.....	43,806	95,000	12/31/2013.	07/15/2020.
50540R	AL	6	LABORATORY CORP OF AMERICA HLD.....	LS...	2	2FE	1,808,568	...102.832	1,840,693	1,790,000	1,801,085	0	(1,823)	0	0	3.750	3.623	FA.....	23,867	67,125	08/21/2012.	08/23/2022.
50540R	AL	6	LABORATORY CORP OF AMERICA HLD.....	...	2	2FE	1,222,552	...102.832	1,244,267	1,210,000	1,217,493	0	(1,232)	0	0	3.750	3.623	FA.....	16,133	45,375	08/21/2012.	08/23/2022.
50540R	AQ	5	LABORATORY CORP OF AMERICA HLD.....	LS...	2	2FE	951,571	...99.657	949,731	953,000	951,807	0	125	0	0	3.600	3.618	FA.....	14,295	34,308	01/21/2015.	02/01/2025.
50540R	AQ	5	LABORATORY CORP OF AMERICA HLD.....	...	2	2FE	3,042,430	...99.657	3,036,549	3,047,000	3,043,187	0	399	0	0	3.600	3.618	FA.....	45,705	109,692	01/21/2015.	02/01/2025.
50587K	AA	9	LAFARGEHOLCIM FINANCE US.....	...	1	2FE	999,160	...96.747	967,470	1,000,000	999,180	0	20	0	0	3.500	3.510	MS.....	9,625	0	09/15/2016.	09/22/2026.
511546	AA	1	ENBRIDGE ENERGY PARTNERS LP SENIOR NOTES.....	...	1	2FE	137,525	...104.106	130,133	125,000	127,193	0	(1,161)	0	0	7.000	5.927	AO.....	2,188	8,750	11/30/2004.	10/01/2018.

SCHEDULE D - PART 1

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

E10.18

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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
521615	AA	2	LEA POWER PARTNERS LLC 144A.....	.....	..	.....4	...3FE	791,076	...	...105.935	838,027	791,076	791,076	0	0	0	0	6.595	6.650	MJSD.....	2,319	52,171	07/17/2007.	06/15/2033.
521865	AV	7	LEAR CORP.....	.....	..	.....1	...2FE	4,317,500	...	...105.500	4,220,000	4,000,000	4,299,191	0	(18,309)	0	0	5.375	3.026	MS.....	63,306	0	10/11/2016.	03/15/2024.
521865	AX	3	LEAR CORP.....	.....	..	.....1	...2FE	2,633,875	...	...105.250	2,578,625	2,450,000	2,626,736	0	(7,139)	0	0	5.250	3.550	JJ.....	59,310	0	11/02/2016.	01/15/2025.
52465#	AZ	8	FLUOR CORPORATION LESSEE LEGGMASON MTG.....	.....	..	.....4	...1Z	5,404,685	...	...116.830	6,314,310	5,404,685	5,404,685	0	0	0	0	7.560	7.680	MON...	26,105	388,324	06/29/2001.	06/08/2021.
524660	AW	7	LEGGET & PLATT INC.....	.....	..	.....2	...2FE	997,060	...	...100.033	1,000,330	1,000,000	998,225	0	282	0	0	3.400	3.435	FA.....	12,844	34,000	08/08/2012.	08/15/2022.
530715	AD	3	LIBERTY MEDIA CORP DEBENTURES.....	LS...	.....	.....	...3FE	1,171,152	...	...110.500	1,226,550	1,110,000	1,153,486	0	(2,105)	0	0	8.500	7.987	JJ.....	43,506	94,350	10/31/2005.	07/15/2029.
530715	AD	3	LIBERTY MEDIA CORP DEBENTURES.....	.....	..	.....	...3FE	3,365,744	...	...110.500	3,524,950	3,190,000	3,314,973	0	(6,048)	0	0	8.500	7.987	JJ.....	125,030	271,150	10/31/2005.	07/15/2029.
53079E	AV	6	LIBERTY MUTUAL GROUP 144A.....	.....	..	.....	...2FE	3,146,370	...	...108.542	3,256,260	3,000,000	3,092,587	0	(18,714)	0	0	5.000	4.226	JD.....	12,500	150,000	12/31/2013.	06/01/2021.
53079E	BE	3	LIBERTY MUTUAL GROUP 144A.....	.....	..	.....2	...2FE	5,173,810	...	...104.743	5,237,150	5,000,000	5,143,419	0	(16,471)	0	0	4.250	3.745	JD.....	9,444	212,500	04/05/2016.	06/15/2023.
53117C	AM	4	LIBERTY PROPERTY LP.....	.....	..	.....	...2FE	1,505,785	...	...105.965	1,589,475	1,500,000	1,502,484	0	(595)	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	...	...103.746	3,112,380	3,000,000	3,005,314	0	(855)	0	0	4.125	4.088	JD.....	5,500	123,750	06/07/2012.	06/15/2022.
534187	AL	3	LINCOLN NATIONAL CORP.....	.....	..	.....	...2FE	3,585,912	...	...105.905	3,600,770	3,400,000	3,429,237	0	(22,809)	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.....	.....	..	.....2	.....	.....4,000,000	...	97.745	3,909,804	4,000,000	4,000,000	0	0	0	0	4.200	4.200	MS.....	43,400	168,000	09/28/2015.	09/28/2025.
539830	AU	3	LOCKHEED MARTIN CORP.....	.....	..	.....2	...2FE	7,548,510	...	...115.362	8,075,340	7,000,000	7,498,795	0	(11,538)	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	...	...109.685	2,193,700	2,000,000	2,034,722	0	(734)	0	0	4.850	4.730	MS.....	28,561	97,000	09/28/2011.	09/15/2041.
539830	BE	8	LOCKHEED MARTIN CORP.....	.....	..	.....1	...2FE	4,985,700	...	97.406	4,870,300	5,000,000	4,988,085	0	1,277	0	0	2.900	2.933	MS.....	48,333	145,000	02/12/2015.	03/01/2025.
54233*	AB	2	LONE STAR TRANSMISSION LLC SERIES B.....	.....	..	.....	...1FE	4,000,000	...	...100.099	4,003,956	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	...	...101.744	4,069,760	4,000,000	4,000,000	0	0	0	0	3.883	3.883	MS.....	51,773	155,320	12/04/2014.	09/01/2024.
542690	3N	0	LONG ISLAND NY POWER AUTHORITY.....	.....	..	.....	...1FE	2,500,000	...	...102.526	2,563,150	2,500,000	2,500,000	0	0	0	0	3.983	3.983	MS.....	33,192	99,575	12/04/2014.	09/01/2025.
548661	CW	5	LOWES COMPANIES INC.....	.....	..	.....2	...1FE	4,014,120	...	...102.029	4,081,160	4,000,000	4,007,825	0	(1,414)	0	0	3.120	3.078	AO.....	26,347	124,800	04/16/2012.	04/15/2022.
55448Q	AS	5	MACK-CALI REALTY LP.....	.....	..	.....	...2FE	2,249,216	...	90.130	2,072,990	2,300,000	2,265,766	0	4,739	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	...	...106.622	7,037,052	6,600,000	6,602,038	0	(1,225)	0	0	6.400	6.379	JJ.....	194,773	422,400	07/09/2008.	07/15/2018.
559080	AL	0	MAGELLAN MIDSTREAM PARTNERS.....	.....	..	.....1	...2FE	1,975,240	...	92.903	1,858,060	2,000,000	1,975,367	0	127	0	0	4.250	4.324	MS.....	25,500	0	09/06/2016.	09/15/2046.
565849	AL	0	MARATHON OIL.....	LS...	.....	.....1	...3FE	2,993,130	...	97.364	2,920,920	3,000,000	2,994,017	0	591	0	0	3.850	3.878	JD.....	9,625	115,500	06/01/2015.	06/01/2025.
571748	AX	0	MARSH & MCLENNAN COS INC.....	.....	..	.....1	...1FE	1,994,580	...	...100.725	2,014,500	2,000,000	1,995,061	0	481	0	0	3.500	3.535	MS.....	21,583	70,000	02/12/2016.	03/10/2025.
573284	AK	2	MARTIN MARIETTA MATERIAL.....	.....	..	.....	...2FE	4,007,880	...	...105.787	4,231,480	4,000,000	4,001,311	0	(949)	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	.....	.....196,696	...	15.000	393,393	2,622,619	196,696	0	0	0	0	6.350	85.677	MS.....	42,097	1,952	09/30/2016.	07/01/2026.
577081	AT	9	MATTEL INC.....	.....	..	.....	...2FE	7,050,340	...	...104.917	7,344,190	7,000,000	7,021,360	0	(5,164)	0	0	4.350	4.261	AO.....	76,125	304,500	09/23/2010.	10/01/2020.
579780	AH	0	MCCORMICK & CO.....	.....	..	.....2	...1FE	996,460	...	...105.349	1,053,490	1,000,000	998,228	0	350	0	0	3.900	3.943	JJ.....	17,983	39,000	07/05/2011.	07/15/2021.
579780	AJ	6	MCCORMICK & CO.....	.....	..	.....2	...1FE	1,982,760	...	...102.635	2,052,700	2,000,000	1,987,894	0	1,584	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	...	...120.258	12,025,800	10,000,000	11,022,544	0	(67,499)	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	...	...101.616	2,032,320	2,000,000	1,994,202	0	681	0	0	3.700	3.738	JJ.....	31,039	47,483	12/02/2015.	01/30/2026.
58155Q	AD	5	MCKESSON CORP.....	.....	..	.....2	...2FE	1,509,265	...	...106.888	1,603,320	1,500,000	1,504,227	0	(963)	0	0	4.750	4.671	MS.....	23,750	71,250	02/24/2011.	03/01/2021.
581760	AS	4	MCLAREN HEALTH CARE CORP.....	.....	..	.....4	...1FE	1,000,000	...	...102.503	1,025,030	1,000,000	1,000,000	0	0	0	0	4.534	4.534	MN.....	5,793	45,340	03/18/2015.	05/15/2038.
585055	AV	8	MEDTRONIC INC.....	.....	..	.....2	...1FE	997,400	...	...105.066	1,050,660	1,000,000	998,780	0	261	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	...	...102.548	1,025,480	1,000,000	977,744	0	2,275	0	0	3.500	3.819	MS.....	10,306	35,000	09/02/2015.	03/15/2025.
58526#	BE	8	MEIJER FINANCE INC MEIJER INC SERIES D1.....	.....	..	.....4	1	1,158,600	...	...111.140	1,287,663	1,158,600	1,158,600	0	0	0	0	8.360	8.359	JJ.....	48,429	96,859	01/18/2001.	01/01/2021.
58526#	BJ	7	MEIJER FINANCE INC MEIJER INC SERIES D2.....	.....	..	.....4	1	1,013,786	...	...111.140	1,126,717	1,013,786	1,013,786	0	0	0	0	8.360	8.359	JJ.....	42,376	84,752	01/18/2001.	01/01/2021.
58526#	BN	8	MEIJER FINANCE INC MEIJER INC SERIES D3.....	.....	..	.....4	1	927,557	...	...111.140	927,557	1,030,883	927,557	0	0	0	0	8.360	8.359	JJ.....	38,772	77,544	01/18/2001.	01/01/2021.
58933Y	AR	6	MERCK & COMPANY.....	.....	..	.....1	...1FE	9,958,330	...	...98.076	9,807,600	10,000,000	9,965,310	0	3,756	0	0	2.750	2.798	FA.....	107,708	275,000	02/11/2015.	02/10/2025.
589497	AA	4	MEREY SWEENEY LP 144A SENIOR NOTES.....	.....	..	.....4	...1FE	1,051,681	...	...108.916	1,145,448	1,051,681	1,051,681	0	0	0	0	8.850	8.850	JD.....	3,361	93,074	06/18/1999.	12/18/2019.
59022C	CS	0	MERRILL LYNCH & CO.....	.....	..	.....	...2FE	2,843,070	...	...101.482	3,044,460	3,000,000	2,992,937	0	20,388	0	0	5.700	6.427	MN.....	28,025	171,000	07/19/2007.	05/02/2017.

SCHEDULE D - PART 1

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

1	2					6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
							Rate Used to Obtain Fair Value	Fair 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
CUSIP Identification	Description					NAIC Design- ation	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value											
59048@ AA 6	MESA AIRLINES 2015-1 A EETC.....	4	1FE	3,972,451	107,291	4,262,078	3,972,451	3,972,451	3,972,451	3,972,451	0	0	0	0	4.750	4.748	JJ	87,008	110,594	12/14/2015	07/15/2029
59156R AE 8	METLIFE INC SENIOR NOTES.....	1FE	18,011,700	124,486	18,672,900	15,000,000	17,156,020	17,156,020	17,156,020	17,156,020	0	(85,368)	0	0	6.500	5.166	JD	43,333	975,000	06/17/2003	12/15/2032
59531# AB 6	MID-AMERICA APARTMENTS SERIES B.....	2	2	3,000,000	108,438	3,253,131	3,000,000	3,000,000	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.....	4	2FE	2,461,452	98,205	2,417,269	2,461,452	2,461,452	2,461,452	2,461,452	0	0	0	0	5.250	5.251	MS	38,050	129,226	10/01/2013	03/15/2025
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED N.....	4	2FE	647,952	105,653	684,578	647,952	647,952	647,952	647,952	0	0	0	0	5.330	5.366	MJSD	96	34,536	08/26/2010	06/30/2027
605068 AA 3	MISSION HEALTH SYSTEM.....	4	1FE	1,000,000	93,871	938,710	1,000,000	1,000,000	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.....	4	2	2,633,605	109,368	2,880,326	2,633,605	2,633,605	2,633,605	2,633,605	0	0	0	0	5.630	5.670	FMAN	20,593	148,272	01/23/2004	11/11/2023
60871R AG 5	MOLSON COORS BREWING CO.....	1	2FE	1,996,900	94,068	1,881,360	2,000,000	1,997,038	2,000,000	1,997,038	0	138	0	0	3.000	3.018	JJ	29,000	0	06/28/2016	07/15/2026
61166W AU 5	MONSANTO CO.....	2	1FE	6,553,540	99,920	6,494,800	6,500,000	6,543,139	6,500,000	6,543,139	0	(5,168)	0	0	3.375	3.272	JJ	101,156	219,375	06/26/2014	07/15/2024
61237W AC 0	MONTEFIORE MEDICAL CENTER.....	2	1FE	4,900,000	100,186	4,909,114	4,900,000	4,900,000	4,900,000	4,900,000	0	0	0	0	2.895	2.895	AO	27,977	62,259	05/04/2016	04/20/2032
615369 AB 1	MOODYS CORPORATION.....	2FE	3,531,070	107,167	3,750,845	3,500,000	3,519,196	3,519,196	3,519,196	3,519,196	0	(2,938)	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	133,480	15,750,640	11,800,000	12,198,158	12,198,158	12,198,158	12,198,158	0	(14,439)	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	101,114	2,022,280	2,000,000	1,997,177	1,997,177	2,000,000	1,997,177	0	307	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	99,201	1,984,020	2,000,000	1,993,621	1,993,621	2,000,000	1,993,621	0	492	0	0	3.950	3.988	AO	14,922	79,000	04/20/2015	04/23/2027
61945C AC 7	MOSAIC CO.....	2	2FE	1,796,228	100,822	1,799,673	1,785,000	1,794,901	1,785,000	1,794,901	0	(1,233)	0	0	4.250	4.154	MN	9,693	75,863	11/30/2015	11/15/2023
61945C AC 7	MOSAIC CO.....	2	2FE	216,352	100,822	216,767	215,000	216,193	215,000	216,193	0	(149)	0	0	4.250	4.154	MN	1,168	9,138	11/30/2015	11/15/2023
61945C AD 5	MOSAIC CO.....	1	2FE	2,583,863	99,502	2,430,834	2,443,000	2,580,056	2,443,000	2,580,056	0	(3,807)	0	0	5.450	4.946	MN	17,013	133,144	04/05/2016	11/15/2033
61945C AD 5	MOSAIC CO.....	1	2FE	589,117	99,502	554,226	557,000	588,249	557,000	588,249	0	(868)	0	0	5.450	4.946	MN	3,879	30,357	04/05/2016	11/15/2033
620076 BB 4	MOTOROLA SOLUTIONS INC.....	2	2FE	5,152,400	101,041	5,052,050	5,000,000	5,089,897	5,000,000	5,089,897	0	(15,038)	0	0	3.750	3.381	MN	23,958	187,500	07/31/2012	05/15/2022
626717 AF 9	MURPHY OIL CORP.....	2	3FE	3,830,920	97,352	3,894,080	4,000,000	3,910,366	4,000,000	3,910,366	0	66,097	0	0	4.700	5.144	JD	15,667	168,000	04/17/2015	12/01/2022
628530 BD 8	MYLAN INC.....	2	2FE	7,141,150	100,521	7,036,470	7,000,000	7,106,434	7,000,000	7,106,434	0	(13,736)	0	0	4.200	3.938	MN	26,133	294,000	06/03/2014	11/29/2023
62927@ AA 6	NHL US FUNDING LP SR SECURED.....	2FE	3,000,000	102,131	3,063,921	3,000,000	3,000,000	3,000,000	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.....	3FE	4,196,810	101,986	4,161,029	4,080,000	4,144,218	4,144,218	4,080,000	4,144,218	0	(12,239)	0	0	4.625	4.250	MS	55,561	188,700	04/26/2012	09/15/2021
629568 AX 4	NABORS INDUSTRIES INC.....	3FE	3,003,600	101,986	2,977,991	2,920,000	2,965,960	2,965,960	2,920,000	2,965,960	0	(8,759)	0	0	4.625	4.250	MS	39,765	135,050	06/26/2012	09/15/2021
62963# AK 7	NRP (OPERATING) LLC SERIES J (No RJ-9).....	4	3	1,530,067	97,547	1,492,535	1,530,067	1,530,067	1,530,067	1,530,067	0	0	0	0	5.030	5.030	JD	6,414	76,962	06/15/2011	12/01/2026
631103 AG 3	NASDAQ INC.....	1	2FE	4,655,464	98,941	4,600,757	4,650,000	4,655,333	4,650,000	4,655,333	0	(130)	0	0	3.850	3.835	JD	497	100,950	06/14/2016	06/30/2026
636180 BG 5	NATIONAL FUEL GAS CO.....	2FE	2,986,972	104,533	3,135,990	3,000,000	2,997,734	2,997,734	3,000,000	2,997,734	0	1,642	0	0	6.500	6.562	AO	41,167	195,000	02/23/2009	04/15/2018
63730* AB 1	NATIONAL RAILROAD PASSENGER SENIOR SECUR.....	1FE	5,000,000	94,951	4,747,530	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	3.600	3.600	MN	12,500	0	12/06/2016	11/15/2033
637432 CT 0	NATIONAL RURAL UTILITIES COOP.....	1FE	4,994,450	141,396	7,069,800	5,000,000	4,995,638	4,995,638	5,000,000	4,995,638	0	144	0	0	8.000	8.010	MS	133,333	400,000	02/28/2002	03/01/2032
637432 MQ 5	NATIONAL RURAL UTILITIES COOP.....	2	1FE	971,470	102,025	1,020,250	1,000,000	981,114	1,000,000	981,114	0	3,316	0	0	3.050	3.456	FA	11,522	30,500	12/31/2013	02/15/2022
637432 MV 4	NATIONAL RURAL UTILITIES COOP.....	2	1FE	1,998,460	102,478	2,049,560	2,000,000	1,998,902	2,000,000	1,998,902	0	140	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	98,424	5,659,380	5,750,000	5,360,663	5,360,663	5,750,000	5,360,663	0	130,468	0	0	3.253	4.292	MJSD	8,634	172,572	12/03/2008	12/15/2024
63946B AE 0	NBC UNIVERSAL MEDIA LLC.....	1FE	6,114,814	108,000	6,480,000	6,000,000	6,056,257	6,056,257	6,000,000	6,056,257	0	(11,906)	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	120,407	6,020,350	5,000,000	5,144,739	5,144,739	5,000,000	5,144,739	0	(6,500)	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	121,729	2,343,283	1,925,000	1,978,570	1,978,570	1,925,000	1,978,570	0	(2,416)	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	3,000,000	99,751	2,992,530	3,000,000	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	3.640	3.640	JJ	45,803	109,200	09/02/2014	07/30/2024
649840 CQ 6	NY STATE ELECTRIC & GAS 144A.....	1	1FE	2,978,460	99,369	2,981,070	3,000,000	2,978,623	3,000,000	2,978,623	0	163	0	0	3.250	3.335	JD	8,667	0	11/21/2016	12/01/2026
651229 AM 8	NEWELL RUBBERMAID INC.....	2FE	2,789,948	103,453	2,896,684	2,800,000	2,794,028	2,794,028	2,800,000	2,794,028	0	961	0	0	4.000	4.044	JD	4,978	112,000	06/12/2012	06/15/2022
651229 AW 6	NEWELL RUBBERMAID INC.....	1	2FE	2,934,061	104,234	3,064,480	2,940,000	2,934,433	2,940,000	2,934,433	0	371	0	0	4.200	4.225	AO	30,870	62,083	03/18/2016	04/01/2026
651229 AW 6	NEWELL RUBBERMAID INC.....	1	2FE	59,879	104,234	62,540	60,000	59,886	60,000	59,886	0	8	0	0	4.200	4.225	AO	630	1,267	03/18/2016	04/01/2026
651639 AN 6	NEWMONT MINING CORP.....	2	2FE	6,359,990	101,466	7,102,620	7,000,000	6,565,878	7,000,000	6,565,878	0	70,060	0	0	3.500	4.842	MS	72,139	245,000	12/31/2013	03/15/2022
65339K AA 8	NEXTERA ENERGY CAPITAL.....	2	2FE	3,036,170	106,340	3,190,200	3,000,000	3,021,783	3,000,000	3,021,783	0	(4,676)	0	0	4.500	4.308	JD	11,250	135,000	12/31/2013	06/01/2021
65364U AA 4	NIAGARA MOHAWK POWER 144A.....	1	1FE	3,962,840	107,130	4,285,200	4,000,000	3,988,445	4,000,000	3,988,445	0	4,029	0	0	4.881	5.000	FA	73,757	195,240	08/10/2009	08/15/2019

SCHEDULE D - PART 1

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

E10.20

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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
65364U	AK	2	NIAGARA MOHAWK POWER 144A.....	.....	..	.....2	1FE	1,999,980	...	101.139	2,022,780	2,000,000	1,999,992	0	1	0	0	3.508	3.508	AO.....	17,540	70,160	09/22/2014.	10/01/2024.
65473Q	AQ	6	NISOURCE FINANCE CORP.....	.....	..	.....	2FE	929,840	...	102.192	1,021,920	1,000,000	993,866	0	8,338	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.....	.....	..	.....4	3FE	1,915,555	...	102.442	1,982,249	1,935,000	1,931,695	0	1,991	0	0	7.150	7.281	JD.....	11,529	138,353	06/12/2001.	06/01/2018.
654894	AF	1	NOBLE AFFILIATES INC SENIOR NOTES.....	.....	..	.....	2FE	4,710,768	...	120.561	5,545,806	4,600,000	4,670,896	0	(4,400)	0	0	8.000	7.779	AO.....	92,000	368,000	01/04/2002.	04/01/2027.
655664	AP	5	NORDSTROM INC.....	LS...	..	2	2FE	3,054,460	...	104.988	3,149,640	3,000,000	3,032,491	0	(6,472)	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	...	123.706	3,494,695	2,825,000	2,943,019	0	(28,424)	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.....	.....	..	.....4	1	3,000,000	...	100.141	3,004,230	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.....	.....	..	.....4	3FE	6,188,074	...	107.500	6,326,711	5,885,313	6,043,106	0	(18,575)	0	0	8.812	8.191	AO.....	109,485	518,614	10/31/2005.	10/15/2026.
665501	AJ	1	NORTHERN NATURAL GAS CO 144A.....	.....	..	.....2	1FE	3,084,660	...	101.733	3,051,990	3,000,000	3,040,585	0	(8,784)	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	...	104.300	1,043,000	1,000,000	1,016,710	0	(4,053)	0	0	3.450	2.986	MN.....	5,463	34,500	12/31/2013.	11/04/2020.
665859	AP	9	NORTHERN TRUST CORP.....	.....	..	.....	1FE	2,048,890	...	104.357	2,087,140	2,000,000	2,040,276	0	(3,850)	0	0	3.950	3.679	AO.....	13,386	79,000	10/28/2013.	10/30/2025.
66586G	CD	7	NORTHERN TRUST COMPANY.....	.....	..	.....	1FE	4,033,240	...	107.349	4,293,960	4,000,000	4,006,866	0	(3,908)	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	...	102.113	2,042,260	2,000,000	1,924,025	0	9,938	0	0	3.250	3.910	FA.....	27,083	65,000	06/26/2013.	08/01/2023.
66765R	BF	2	NORTHWEST NATURAL GAS FIRST MORTGAGE SER.....	.....	..	.....	1FE	18,113,279	...	110.488	16,490,334	14,925,000	15,718,699	0	(242,069)	0	0	7.630	5.640	JD.....	94,898	1,138,778	03/11/2003.	12/09/2019.
670346	AL	9	NUCOR CORP.....	.....	..	.....2	2FE	8,004,650	...	105.697	8,455,760	8,000,000	8,003,169	0	(486)	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.....	.....	..	.....2	1FE	2,000,000	...	110.205	2,204,100	2,000,000	1,999,744	0	(12)	0	0	5.420	5.420	AO.....	18,669	108,400	12/13/2004.	01/29/2020.
674599	CE	3	OCCIDENTAL PETROLEUM CORP.....	.....	..	.....2	1FE	2,855,550	...	98.855	2,965,650	3,000,000	2,888,363	0	16,159	0	0	2.700	3.378	FA.....	30,600	81,000	12/04/2014.	02/15/2023.
674599	CG	8	OCCIDENTAL PETROLEUM CORP.....	.....	..	.....1	1FE	1,994,840	...	101.243	2,024,860	2,000,000	1,995,506	0	449	0	0	3.500	3.531	JD.....	3,111	70,000	06/18/2015.	06/15/2025.
674599	CH	6	OCCIDENTAL PETROLEUM CORP.....	.....	..	.....1	1FE	1,995,440	...	100.814	2,016,280	2,000,000	1,995,746	0	306	0	0	3.400	3.427	AO.....	14,356	36,078	03/28/2016.	04/15/2026.
677052	AA	0	OGLETHORPE POWER CORP.....	.....	..	.....	1FE	3,077,520	...	111.532	3,345,960	3,000,000	3,073,375	0	(1,533)	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	...	107.714	1,884,995	1,750,000	1,748,669	0	738	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.....	.....	..	.....4	1FE	18,305	...	109.670	20,076	18,305	18,305	0	0	0	0	5.676	5.677	JD.....	87	1,039	07/23/2003.	12/01/2028.
680223	AJ	3	OLD REPUBLIC INTL CORP.....	.....	..	.....1	2FE	4,246,620	...	103.554	4,142,160	4,000,000	4,231,507	0	(11,883)	0	0	4.875	3.984	AO.....	48,750	134,063	08/11/2016.	10/01/2024.
680223	AK	0	OLD REPUBLIC INTL CORP.....	.....	..	.....1	2FE	2,994,570	...	95.333	2,859,990	3,000,000	2,994,726	0	156	0	0	3.875	3.897	FA.....	40,365	0	08/23/2016.	08/26/2026.
68268N	AJ	2	ONEOK PARTNERS LP.....	.....	..	.....2	2FE	2,987,280	...	99.996	2,999,880	3,000,000	2,992,230	0	1,206	0	0	3.375	3.425	AO.....	25,313	101,250	09/10/2012.	10/01/2022.
68268N	AP	8	ONEOK PARTNERS LP.....	LS...	..	2	2FE	1,995,800	...	107.031	2,140,620	2,000,000	1,996,396	0	350	0	0	4.900	4.927	MS.....	28,856	98,000	03/17/2015.	03/15/2025.
68389X	AS	4	ORACLE CORP.....	.....	..	.....	1FE	2,972,940	...	104.930	3,147,900	3,000,000	2,981,194	0	2,496	0	0	3.625	3.734	JJ.....	50,146	108,750	07/09/2013.	07/15/2023.
68389X	AU	9	ORACLE CORP.....	.....	..	.....2	1FE	4,988,650	...	101.981	5,099,050	5,000,000	4,991,117	0	1,019	0	0	3.400	3.427	JJ.....	81,694	170,000	06/30/2014.	07/08/2024.
68389X	BC	8	ORACLE CORP.....	.....	..	.....2	1FE	1,990,860	...	97.864	1,957,280	2,000,000	1,992,200	0	809	0	0	2.950	3.003	MN.....	7,539	59,000	04/28/2015.	05/15/2025.
684065	BC	8	ORANGE & ROCKLAND UTIL EQUIP 144A.....	.....	..	.....	1FE	1,497,315	...	104.945	1,574,175	1,500,000	1,499,439	0	312	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.....	.....	..	.....4	2FE	3,189,375	...	114.539	3,653,078	3,189,375	3,189,375	0	0	0	0	8.175	8.258	MJSD.	11,588	260,731	04/27/2001.	03/15/2022.
690732	AE	2	OWENS & MINOR INC.....	.....	..	.....2	2FE	2,988,660	...	99.361	2,980,830	3,000,000	2,990,633	0	964	0	0	4.375	4.422	JD.....	5,833	131,250	09/11/2014.	12/15/2024.
690742	AF	8	OWENS CORNING.....	.....	..	.....1	2FE	1,991,740	...	95.389	1,907,780	2,000,000	1,992,023	0	283	0	0	3.400	3.449	FA.....	27,011	0	08/03/2016.	08/15/2026.
693475	AQ	8	PNC FINANCIAL SERVICES GROUP.....	LS...	..	2	2FE	1,495,000	...	96.502	1,442,705	1,495,000	1,495,000	0	0	0	0	5.000	4.690	MN.....	12,459	0	10/27/2016.	12/29/2049.
693475	AQ	8	PNC FINANCIAL SERVICES GROUP.....	.....	..	.....2	2FE	505,000	...	96.502	487,335	505,000	505,000	0	0	0	0	5.000	4.690	MN.....	4,208	0	10/27/2016.	12/29/2049.
693476	BL	6	PNC FUNDING CORP.....	.....	..	.....	1FE	6,037,070	...	107.064	6,423,840	6,000,000	6,015,330	0	(3,876)	0	0	4.375	4.297	FA.....	102,083	262,500	09/22/2010.	08/11/2020.
69349L	AG	3	PNC BANK NA.....	.....	..	.....2	1FE	988,320	...	98.376	983,760	1,000,000	992,682	0	1,140	0	0	2.700	2.837	MN.....	4,500	27,000	01/09/2013.	11/01/2022.
69351U	AN	3	PPL ELECTRIC UTILITIES.....	.....	..	.....2	1FE	1,592,325	...	115.791	1,736,865	1,500,000	1,586,929	0	(1,895)	0	0	5.200	4.791	JJ.....	35,967	78,000	12/31/2013.	07/15/2041.
69352P	AL	7	PPL CORPORATION.....	.....	..	.....1	2FE	4,010,639	...	95.625	3,825,000	4,000,000	4,010,220	0	(419)	0	0	3.100	3.067	MN.....	15,844	61,311	07/01/2016.	05/15/2026.
69362B	AW	2	PSEG POWER LLC.....	.....	..	.....	2FE	7,486,863	...	107.079	8,030,925	7,500,000	7,495,037	0	1,355	0	0	5.125	5.147	AO.....	81,146	384,375	08/17/2010.	04/15/2020.
694308	GS	0	PACIFIC GAS & ELECTRIC.....	.....	..	.....	2FE	2,126,340	...	116.547	2,330,940	2,000,000	2,118,637	0	(2,710)	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	...	104.218	2,084,360	2,000,000	1,998,506	0	180	0	0	3.750	3.762	FA.....	28,333	75,000	02/18/2014.	02/15/2024.

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 F o r e i g n			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	Bond CHAR	NAIC Design- ation	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	
694476	AC	6	PACIFIC LIFECORP 144A.....			2FE	3,130,140	108.302	3,249,060	3,000,000	3,049,331	0	(14,209)	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	100.265	1,002,650	1,000,000	997,737	0	250	0	0	3.650	3.684	MS	10,747	36,500	09/02/2014	09/15/2024	
70109H	AL	9	PARKER-HANNIFIN CORP.....		2	1FE	1,995,600	101.345	2,026,900	2,000,000	1,996,413	0	392	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	104.556	2,091,120	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	106.974	2,139,480	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	103.779	4,151,160	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	111.323	7,792,610	7,000,000	7,605,775	0	(19,645)	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	107.302	6,271,802	5,845,000	5,939,891	0	(38,519)	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	106.781	800,858	750,000	749,027	0	269	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	107.300	5,365,000	5,000,000	4,979,190	0	3,199	0	0	4.875	4.962	JJ	115,104	243,750	07/11/2012	07/11/2022	
709599	AW	4	PENSKE TRUCK LEASING 144A.....		1	2FE	1,993,900	95.749	1,914,980	2,000,000	1,993,977	0	77	0	0	3.400	3.436	MN	11,144	0	10/26/2016	11/15/2026	
713409	AC	4	PEPSI BOTTLING GROUP INC SR NOTE GTD BO.....			1FE	12,374,453	135.807	13,478,845	9,925,000	11,481,352	0	(89,738)	0	0	7.000	5.240	MS	231,583	694,750	06/20/2003	03/01/2029	
718172	AH	2	PHILIP MORRIS INTL INC.....			1FE	5,730,440	107.036	5,886,980	5,500,000	5,613,900	0	(32,911)	0	0	4.500	3.809	MS	65,313	247,500	12/31/2013	03/26/2020	
718172	AP	4	PHILIP MORRIS INTL INC.....			1FE	1,401,120	101.739	1,526,085	1,500,000	1,406,491	0	1,843	0	0	4.500	4.935	MS	18,938	67,500	12/31/2013	03/20/2042	
723787	AK	3	PIONEER NATURAL RESOURCE.....		2	2FE	5,053,834	103.498	5,174,900	5,000,000	5,041,089	0	(6,872)	0	0	3.950	3.777	JJ	91,069	197,500	02/13/2015	07/15/2022	
72447X	AD	9	PITNEY BOWES INC.....			2FE	4,944,150	103.876	5,193,800	5,000,000	4,991,540	0	6,634	0	0	5.600	5.748	MS	82,444	280,000	03/04/2008	03/15/2018	
72650R	AW	2	PLAINS ALL AMERICAN PIPELINE.....	LS		2FE	3,745,440	108.741	4,059,302	3,733,000	3,737,755	0	(1,414)	0	0	5.750	5.703	JJ	98,977	214,648	05/25/2010	01/15/2020	
72650R	AW	2	PLAINS ALL AMERICAN PIPELINE.....			2FE	267,890	108.741	290,338	267,000	267,340	0	(101)	0	0	5.750	5.703	JJ	7,079	15,353	05/25/2010	01/15/2020	
72650R	BF	8	PLAINS ALL AMERICAN PIPELINE.....		2	2FE	2,496,050	95.799	2,394,975	2,500,000	2,496,947	0	332	0	0	3.600	3.618	MN	15,000	90,000	09/02/2014	11/01/2024	
73664#	AA	8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE.....		4	2	948,000	103.435	980,559	948,000	948,000	0	0	0	0	5.900	5.942	MJSD	155	55,932	04/10/2003	12/31/2018	
737679	DD	9	POTOMAC ELEC PWR CO.....			1FE	1,495,650	98.824	1,482,360	1,500,000	1,497,549	0	425	0	0	3.050	3.084	AO	11,438	45,750	03/28/2012	04/01/2022	
74005P	BN	3	PRAXAIR INC.....		2	1FE	2,988,510	96.903	2,907,090	3,000,000	2,990,469	0	1,041	0	0	2.650	2.694	FA	32,242	79,500	01/29/2015	02/05/2025	
740189	AM	7	PRECISION CASTPARTS CORP.....			1FE	3,991,840	101.226	4,049,040	4,000,000	3,992,957	0	713	0	0	3.250	3.274	JD	5,778	130,000	06/01/2015	06/15/2025	
741503	AW	6	PRICELINE GROUP INC.....		1	2FE	4,989,590	99.456	4,972,800	5,000,000	4,991,207	0	905	0	0	3.650	3.675	MS	53,736	182,500	03/10/2015	03/15/2025	
741503	AZ	9	PRICELINE GROUP INC.....		1	2FE	4,990,350	99.256	4,962,800	5,000,000	4,990,877	0	527	0	0	3.600	3.623	JD	15,000	94,000	05/18/2016	06/01/2026	
74151#	AK	4	PRICEWATERHOUSECOOPERS LLP SERIES M.....			1	5,000,000	106.393	5,319,645	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	2,000,000	106.846	2,136,928	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	
74256L	AU	3	PRINCIPAL LFE GLB FND II 144A.....			1FE	3,672,896	96.870	3,487,320	3,600,000	3,671,196	0	(1,700)	0	0	3.000	2.757	AO	21,900	24,000	11/03/2016	04/18/2026	
743315	AL	7	PROGRESSIVE CORP SENIOR NOTES.....			1FE	5,874,050	125.558	6,277,900	5,000,000	5,623,343	0	(24,934)	0	0	6.250	5.097	JD	26,042	312,500	06/17/2003	12/01/2032	
74340X	AW	1	PROLOGIS LP.....		2	1FE	2,554,135	105.799	2,644,975	2,500,000	2,541,927	0	(5,735)	0	0	4.250	3.948	FA	40,139	106,250	10/03/2014	08/15/2023	
743756	AB	4	PROV ST JOSEPH HLTH OBL.....			1FE	5,000,000	94.328	4,716,400	5,000,000	5,000,000	0	0	0	0	2.746	2.746	AO	35,469	0	09/20/2016	10/01/2026	
744542	AC	5	PUBLIC SERVICE CO OF NEW MEX.....		1	2FE	5,306,200	101.312	5,065,600	5,000,000	5,298,910	0	(7,290)	0	0	3.850	3.033	FA	80,208	0	10/03/2016	08/01/2025	
744567	BB	3	PUBLIC SERVICE EL & GAS.....			1FE	45,481	111.291	35,613	32,000	39,186	0	(237)	0	0	5.000	3.461	JJ	800	1,600	06/30/1951	07/01/2037	
745332	CE	4	PUGET SOUND ENERGY INC.....		2	1FE	2,856,510	105.034	3,151,020	3,000,000	2,864,701	0	2,807	0	0	4.434	4.745	MN	16,997	133,020	12/31/2013	11/15/2041	
745867	AX	9	PULTE HOMES INC.....		1	3FE	1,000,000	96.000	960,000	1,000,000	1,000,000	0	0	0	0	5.000	5.000	JJ	21,111	0	07/26/2016	01/15/2027	
747525	AF	0	QUALCOMM INC.....	LS	2	1FE	1,826,401	101.808	1,866,141	1,833,000	1,827,320	0	575	0	0	3.450	3.493	MN	7,202	63,239	05/13/2015	05/20/2025	
747525	AF	0	QUALCOMM INC.....		2	1FE	166,399	101.808	170,019	167,000	166,482	0	52	0	0	3.450	3.493	MN	656	5,762	05/13/2015	05/20/2025	
74834L	AP	5	QUEST DIAGNOSTICS.....			2FE	1,477,365	106.467	1,597,005	1,500,000	1,492,037	0	2,340	0	0	4.750	4.938	JJ	29,885	71,250	11/12/2009	01/30/2020	
74834L	AV	2	QUEST DIAGNOSTICS.....	LS	2	2FE	1,251,458	104.837	1,292,640	1,233,000	1,247,273	0	(1,726)	0	0	4.250	4.059	AO	13,101	52,403	06/09/2014	04/01/2024	
74834L	AV	2	QUEST DIAGNOSTICS.....		2	2FE	2,300,937	104.837	2,376,655	2,267,000	2,293,242	0	(3,174)	0	0	4.250	4.059	AO	24,087	96,348	06/09/2014	04/01/2024	
74836H	AD	9	QUESTAR PIPELINE COMPANY.....		2	1FE	1,850,800	99.283	1,985,660	2,000,000	1,858,447	0	2,653	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	104.938	2,098,760	2,000,000	1,995,642	0	3,626	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.....		4	2	903,271	104.283	941,958	903,271	903,271	0	0	0	0	5.996	5.997	JJ	24,974	54,160	05/11/2004	01/15/2019	

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
			F o r e i g n	B o n d			NAIC Design- ation																Rate Used to Obtain Fair Value	Fair 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.	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code	CHAR		Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value					Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
754730	AE	9	RAYMOND JAMES FINANCIAL.....			2FE	2,995,230	2,913,630	3,000,000	2,995,516	0	286	0	0	3.625	3.643	MS	51,052	0	07/07/2016	09/15/2026	
755111	AU	5	RAYTHEON CO DEBENTURES.....			1FE	310,847	322,701	295,000	297,926	0	(1,376)	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	3,387,900	3,000,000	3,044,897	0	(1,017)	0	0	4.875	4.769	AO	30,875	146,250	12/31/2013	10/15/2040	
755111	BW	0	RAYTHEON CO.....		2	1FE	1,455,705	1,661,010	1,500,000	1,458,154	0	844	0	0	4.700	4.895	JD	3,133	70,500	12/31/2013	12/15/2041	
755111	BY	6	RAYTHEON CO.....		2	1FE	4,968,850	5,035,200	5,000,000	4,974,560	0	2,766	0	0	3.150	3.223	JD	7,000	157,500	11/24/2014	12/15/2024	
758203	AA	1	REED ELSEVIER 144A.....			2FE	4,280,563	5,201,460	4,625,000	4,456,465	0	18,566	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	8,068,941	6,925,000	6,886,399	0	3,082	0	0	7.500	7.590	MN	66,365	519,375	03/18/2002	05/15/2025	
75884R	AS	2	REGENCY CENTERS LP.....			2FE	4,052,110	4,298,160	4,000,000	4,031,634	0	(6,631)	0	0	4.800	4.593	AO	40,533	192,000	12/31/2013	04/15/2021	
75913M	AB	5	REGIONS BANK.....			2FE	4,007,650	4,269,360	4,000,000	4,001,395	0	(937)	0	0	7.500	7.473	MN	38,333	300,000	05/12/2008	05/15/2018	
75952A	AF	4	RELIANT ENERGY MID-ATLANTIC PW SERIES B.....		4	5FE	1,150,460	940,459	1,099,953	1,103,527	0	(2,976)	0	0	9.237	8.561	JJ	50,519	101,603	01/28/2002	07/02/2017	
75970E	AA	5	RENASANT CORP.....		2	2FE	2,000,000	2,051,340	2,000,000	2,000,000	0	0	0	0	5.000	3.201	MS	35,833	0	08/17/2016	09/01/2026	
760759	AH	3	REPUBLIC SERVICES INC.....			2FE	499,925	539,195	500,000	499,978	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	2,180,380	2,000,000	2,054,608	0	(7,325)	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	3,620,340	3,000,000	3,199,467	0	(3,996)	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	3,266,670	3,000,000	3,002,567	0	(863)	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.....		4	2FE	2,203,785	2,069,468	1,897,803	1,981,489	0	(17,727)	0	0	6.735	4.750	JJ	58,938	127,817	07/10/2003	07/15/2021	
76169#	AG	8	REYES HOLDINGS LLC SERIES 2012A.....			3	5,000,000	4,941,700	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	1,584,840	1,500,000	1,496,036	0	379	0	0	4.450	4.488	JD	3,523	66,750	06/09/2015	06/12/2025	
771196	BE	1	ROCHE HOLDING INC 144A.....		1	1FE	1,994,940	2,042,100	2,000,000	1,995,941	0	452	0	0	3.350	3.380	MS	16,936	67,000	09/22/2014	09/30/2024	
77340R	AC	1	ROCKIES EXPRESS PIPELINE 144A.....			3FE	2,510,715	2,631,250	2,500,000	2,502,164	0	(1,294)	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	4,434,680	4,000,000	4,017,261	0	(5,818)	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	10,754,730	9,000,000	9,560,070	0	(46,273)	0	0	6.950	6.037	JD	52,125	625,500	06/13/2005	12/01/2025	
78403D	AC	4	SBA TOWER TRUST 144A.....			1FE	2,000,000	2,007,860	2,000,000	2,000,000	0	0	0	0	3.129	4.292	MON	2,281	58,660	07/26/2012	12/15/2042	
78403D	AF	7	SBA TOWER TRUST 144A.....			1FE	1,500,000	1,491,195	1,500,000	1,500,088	0	3,541	0	0	3.970	3.895	MON	2,481	55,830	04/04/2013	04/15/2023	
78403D	AH	3	SBA TOWER TRUST 2014-2C.....		2	1FE	3,000,000	2,999,070	3,000,000	3,000,000	0	0	0	0	3.869	3.900	MON	5,159	115,425	10/07/2014	10/15/2049	
78409V	AD	6	S&P GLOBAL INC.....		2	2FE	2,902,724	3,082,140	3,000,000	2,906,683	0	3,959	0	0	4.000	4.445	JD	5,333	60,000	07/29/2016	06/15/2025	
78412D	AN	9	SEMCO ENERGY 144A.....			1FE	1,498,950	1,622,175	1,500,000	1,499,593	0	111	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	10,001,200	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.....		2	3FE	5,000,000	5,028,100	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	
785592	AJ	5	SABINE PASS LIQUEFACTION.....		1	3FE	2,085,000	2,157,500	2,000,000	2,081,134	0	(3,866)	0	0	5.750	5.065	MN	14,694	57,500	07/22/2016	05/15/2024	
790849	AJ	2	ST JUDE MEDICAL INC.....		2	2FE	2,985,720	2,962,050	3,000,000	2,990,537	0	1,335	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	16,356,150	15,000,000	16,455,649	0	(58,068)	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	8,350,160	8,000,000	7,995,246	0	433	0	0	4.000	4.008	JD	8,889	320,000	12/10/2015	12/21/2025	
808513	AD	7	CHARLES SCHWAB CORP.....			1FE	2,042,200	2,145,840	2,000,000	2,018,364	0	(4,720)	0	0	4.450	4.169	JJ	39,308	89,000	07/13/2011	07/22/2020	
808626	AE	5	SCIENCE APPLICATIONS INTL.....			3FE	14,751,982	15,835,276	14,925,000	14,795,048	0	4,437	0	0	7.125	7.219	JJ	531,703	1,063,406	11/08/2002	07/01/2032	
811065	AC	5	SCRIPPS NETWORKS INTERACTIVE.....		2	2FE	2,481,650	2,529,975	2,500,000	2,484,927	0	1,602	0	0	3.900	3.990	MN	12,458	97,500	11/17/2014	11/15/2024	
816851	AJ	8	SEMPRA ENERGY.....			2FE	4,998,100	5,309,750	5,000,000	4,999,655	0	220	0	0	6.150	6.155	JD	13,667	307,500	06/09/2008	06/15/2018	
81721M	20	8	SENIOR HOUSING PROP TRUST.....		2	2FE	2,000,000	1,879,200	2,000,000	2,000,000	0	0	0	0	5.625	5.625	FMAN	18,750	112,500	07/17/2012	08/01/2042	
824348	AL	0	SHERWIN-WILLIAMS CO DEBENTURES.....			1FE	12,918,592	15,892,839	12,925,000	12,922,044	0	192	0	0	7.375	7.378	FA	397,174	953,219	03/14/2002	02/01/2027	
82669G	AS	3	SIGNATURE BANK VAR RT SUB NOTE SUBORDINA.....			1FE	5,000,000	5,016,700	5,000,000	5,000,000	0	0	0	0	5.300	5.300	AO	53,000	132,500	04/19/2016	04/19/2021	
828807	CL	9	SIMON PROPERTY GROUP INC.....		2	1FE	3,870,040	4,275,200	4,000,000	3,877,215	0	2,411	0	0	4.750	4.965	MS	55,944	190,000	12/31/2013	03/15/2042	
828807	CW	5	SIMON PROPERTY GROUP INC.....	LS	1	1FE	1,988,020	1,980,680	2,000,000	1,989,015	0	995	0	0	3.300	3.371	JJ	30,433	33,367	01/08/2016	01/15/2026	
82894*	AT	4	J R SIMPLOT COMPANY.....			2	2,000,000	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	

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

E10.23

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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
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	...115.473	2,886,825	2,500,000	2,510,495	0	(1,910)	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.....	.....	.....	.....	.....	.....4	2FE	2,917,971	...91.553	2,671,490	2,917,971	2,917,971	0	0	0	0	3.950	3.949	JD.....	320	115,260	03/04/2015.	06/30/2035.
837004	BY	5	SOUTH CAROLINA ELEC & GAS FIRST MORTGAGE.....	.....	.....	.....	.....	.....	1FE	124,299	...106.210	132,763	125,000	124,877	0	62	0	0	5.250	5.307	MN.....	1,094	6,563	11/30/2004.	11/01/2018.
837004	CF	5	SOUTH CAROLINA ELEC & GAS.....	.....	.....	.....	.....	.....2	1FE	5,572,800	...102.051	6,123,060	6,000,000	5,596,375	0	8,160	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.....	.....	.....	.....	.....	.....4	1	2,823,529	...110.502	3,120,056	2,823,529	2,823,529	0	0	0	0	5.410	5.411	JJ.....	76,376	152,753	11/19/2008.	01/01/2028.
842587	CY	1	SOUTHERN CO.....	.....	.....	.....	.....	.....2	2FE	2,000,000	...101.231	2,024,620	2,000,000	2,000,000	0	0	0	0	5.500	1.860	MS.....	7,028	0	12/05/2016.	03/15/2057.
84265V	AD	7	SOUTHERN COPPER CORP.....	.....	LS...	.....	.....	.....	2FE	1,814,807	...108.720	1,971,094	1,813,000	1,813,722	0	(197)	0	0	5.375	5.362	AO.....	20,302	97,449	05/04/2010.	04/16/2020.
84265V	AD	7	SOUTHERN COPPER CORP.....	.....	.....	.....	.....	.....	2FE	2,689,678	...108.720	2,921,306	2,687,000	2,688,071	0	(293)	0	0	5.375	5.362	AO.....	30,089	144,426	05/04/2010.	04/16/2020.
84314#	AB	7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU.....	.....	.....	.....	.....	.....4	2	1,678,571	...114.658	1,924,616	1,678,571	1,678,571	0	0	0	0	5.750	5.750	JD.....	4,290	96,518	07/01/2010.	06/15/2040.
84314#	AC	5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU.....	.....	.....	.....	.....	.....4	2FE	1,961,538	...106.245	2,084,038	1,961,538	1,961,538	0	0	0	0	5.000	5.000	JD.....	4,359	98,077	07/01/2010.	06/15/2025.
843452	BC	6	SOUTHRN NATURAL GAS 144A.....	.....	.....	.....	.....	.....	2FE	998,340	...100.774	1,007,740	1,000,000	999,947	0	208	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	...118.280	5,233,890	4,425,000	4,333,730	0	5,559	0	0	6.760	7.037	AO.....	74,783	299,130	04/05/2002.	09/24/2027.
845467	AL	3	SOUTHWESTERN ENRG CO.....	.....	LS...	.....	.....	.....2	3FE	1,347,057	...102.822	1,388,097	1,350,000	1,367,806	0	20,530	0	0	6.200	5.991	JJ.....	36,688	66,825	01/20/2015.	01/23/2025.
845467	AL	3	SOUTHWESTERN ENRG CO.....	.....	.....	.....	.....	.....2	3FE	5,637,683	...102.822	5,809,443	5,650,000	5,724,522	0	85,921	0	0	6.200	5.991	JJ.....	153,547	279,675	01/20/2015.	01/23/2025.
845743	BN	2	SOUTHWESTERN PUBLIC SERVICE.....	.....	.....	.....	.....	.....2	1FE	5,352,545	...106.166	5,839,130	5,500,000	5,361,061	0	2,926	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	966,053	...102.549	990,677	966,053	966,053	0	0	0	0	4.100	4.100	AO.....	9,902	45,109	07/28/2015.	10/01/2029.
84858E	AA	4	SPIRIT AIR 2015-1 B PASS THRU TRUST.....	.....	LS...	.....	.....	.....1	2FE	110,000	...101.972	112,169	110,000	110,000	0	0	0	0	4.450	4.449	AO.....	1,224	5,575	07/28/2015.	10/01/2025.
84858E	AA	4	SPIRIT AIR 2015-1 B PASS THRU TRUST.....	.....	.....	.....	.....	.....	2FE	814,104	...101.972	830,158	814,104	814,104	0	0	0	0	4.450	4.449	AO.....	9,057	41,259	07/28/2015.	10/01/2025.
852060	AT	9	SPRINT CAPITAL CORP.....	.....	.....	.....	.....	.....	4FE	2,868,852	...110.500	3,232,125	2,925,000	2,880,916	0	1,332	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	...104.706	1,047,060	1,000,000	1,001,156	0	(177)	0	0	5.000	4.976	FA.....	18,889	50,000	08/06/2012.	08/15/2022.
854502	70	5	STANLEY BLACK & DECKER.....	.....	.....	.....	.....	.....2	2FE	2,500,000	...97.320	2,433,000	2,500,000	2,500,000	0	0	0	0	5.750	5.750	MJSD.....	6,389	143,750	07/18/2012.	07/25/2052.
854502	AA	9	STANLEY BLACK & DECKER.....	.....	.....	.....	.....	.....2	1FE	1,029,000	...109.431	1,094,310	1,000,000	1,026,249	0	(573)	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	...131.197	14,333,272	10,925,000	12,636,016	0	(136,896)	0	0	7.350	5.229	JD.....	35,688	802,988	06/23/2003.	06/15/2026.
857477	AQ	6	STATE STREET CORP Jr Subordinated Series.....	.....	.....	.....	.....	.....2	2FE	2,527,500	...102.501	2,562,525	2,500,000	2,516,967	0	(10,533)	0	0	5.250	4.781	MS.....	38,646	131,250	02/02/2016.	12/29/2049.
863667	AN	1	STRYKER CORP.....	.....	.....	.....	.....	.....1	1FE	5,153,940	...100.720	5,036,000	5,000,000	5,150,267	0	(3,673)	0	0	3.500	3.108	MS.....	51,528	35,972	09/14/2016.	03/15/2026.
86765B	AJ	8	SUNOCO LOGISTICS PARTNER OPERATIONS LP.....	.....	.....	.....	.....	.....	2FE	1,013,740	...104.990	1,049,900	1,000,000	1,009,257	0	(1,577)	0	0	4.650	4.446	FA.....	17,567	46,500	12/31/2013.	02/15/2022.
86765B	AN	9	SUNOCO LOGISTICS PARTNER.....	.....	.....	.....	.....	.....2	2FE	999,680	...100.631	1,006,310	1,000,000	999,753	0	28	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	...106.376	4,255,040	4,000,000	3,996,971	0	2,336	0	0	7.250	7.317	MS.....	85,389	290,000	03/13/2008.	03/15/2018.
86787G	AJ	1	SUNTRUST BANK.....	.....	LS...	.....	.....	.....2	2FE	1,155,125	...96.660	1,122,223	1,161,000	1,155,439	0	313	0	0	3.300	3.360	MN.....	4,896	19,050	05/11/2016.	05/15/2026.
86787G	AJ	1	SUNTRUST BANK.....	.....	.....	.....	.....	.....2	2FE	2,526,153	...96.660	2,454,197	2,539,000	2,526,838	0	686	0	0	3.300	3.360	MN.....	10,706	41,661	05/11/2016.	05/15/2026.
871503	AK	4	SYMANTEC CORP.....	.....	.....	.....	.....	.....	2FE	2,375,231	...98.307	2,359,368	2,400,000	2,384,194	0	2,539	0	0	3.950	4.086	JD.....	4,213	94,800	01/17/2014.	06/15/2022.
87165B	AD	5	SYNCHRONY FINANCIAL.....	.....	.....	.....	.....	.....1	2FE	3,126,320	...102.122	3,063,660	3,000,000	3,120,033	0	(6,287)	0	0	4.250	3.625	FA.....	48,167	63,750	08/01/2016.	08/15/2024.
87165B	AG	8	SYNCHRONY FINANCIAL.....	.....	.....	.....	.....	.....1	2FE	1,240,668	...102.470	1,229,640	1,200,000	1,238,102	0	(2,566)	0	0	4.500	4.047	JJ.....	23,700	27,000	04/19/2016.	07/23/2025.
871928	AX	5	CORP BOND BACKED CTF AMERICAN GEN CORP 1.....					4	2FE	578,837	...101.694	488,419	480,283	48											

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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	F o r e i g n	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
87265C	AU	4	NORTHROP GRUMM SPACE MEDIUM TERM NOTE.....				2FE	3,232,500	120.228	3,606,840	3,000,000	3,086,275	0	(16,079)	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	99.550	5,475,250	5,500,000	5,499,607	0	41	0	0	3.600	3.601	JJ	91,300	198,000	11/13/2014.	01/15/2025.
87408#	AB	7	TAL INTERNATIONAL CONTAINER SENIOR SECUR.....				2FE	4,000,000	106.182	4,247,280	4,000,000	4,000,000	0	0	0	0	5.410	5.410	AO	36,668	216,400	04/12/2012.	04/30/2022.
87612E	AK	2	TARGET CORP DEBENTURES.....				1FE	136,864	126.485	158,106	125,000	133,824	0	(338)	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	104.617	3,138,510	3,000,000	2,998,879	0	1,016	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	107.238	1,072,380	1,000,000	998,831	0	328	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.....			4	2FE	4,415,560	122.895	5,115,337	4,162,364	4,302,418	0	(8,770)	0	0	9.500	8.836	FA	164,760	395,425	01/16/2002.	02/01/2030.
881685	AV	3	TEXACO CAPITAL INC.....				1FE	5,272,459	121.686	5,993,036	4,925,000	5,045,945	0	(20,574)	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	103.574	4,660,830	4,500,000	4,489,183	0	11,205	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	106.704	6,402,240	6,000,000	6,094,549	0	(20,509)	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	112.568	5,065,560	4,500,000	4,502,574	0	(454)	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.....				5	4,500,000	78.885	4,733,100	6,000,000	4,500,000	0	0	1,500,000	0	4.510	4.510	JD	752	270,600	10/15/2010.	12/30/2020.
88643@	AJ	5	TIDEWATER INC SENIOR NOTES SERIES I.....				5	3,000,000	75.000	3,000,000	4,000,000	3,000,000	0	0	1,000,000	0	4.610	4.610	JD	512	184,400	10/15/2010.	12/30/2022.
887317	AM	7	TIME WARNER INC.....				2FE	1,018,170	105.215	1,052,150	1,000,000	1,016,661	0	(322)	0	0	5.375	5.254	AO	11,347	53,750	10/13/2011.	10/15/2041.
887317	AW	5	TIME WARNER INC.....			1	2FE	2,429,575	99.446	2,486,150	2,500,000	2,435,344	0	5,769	0	0	3.600	3.960	JJ	41,500	45,000	01/28/2016.	07/15/2025.
891027	30	2	TORCHMARK CORP.....	LS		2	2FE	75,000	24.881	74,643	75,000	75,000	0	0	0	0	5.875	5.875	MJSD	196	4,406	09/17/2012.	12/15/2052.
891027	30	2	TORCHMARK CORP.....			2	2FE	925,000	24.881	920,597	925,000	925,000	0	0	0	0	5.875	5.875	MJSD	2,415	54,344	09/17/2012.	12/15/2052.
891027	AF	1	TORCHMARK CORP.....				2FE	151,090	119.097	148,871	125,000	137,322	0	(1,549)	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	104.175	1,302,188	1,250,000	1,262,144	0	(2,363)	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	98.734	2,468,350	2,500,000	2,490,059	0	1,500	0	0	2.625	2.697	JJ	31,172	65,625	01/07/2013.	01/10/2023.
893830	AF	6	TRANSOCEAN INC.....				4FE	11,313,408	83.000	8,237,750	9,925,000	10,917,550	0	(41,506)	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	107.618	2,152,360	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	104.239	2,605,975	2,500,000	2,486,364	0	13,470	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	105.779	3,173,370	3,000,000	2,999,530	0	321	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.....			4	1FE	746,400	101.461	757,305	746,400	746,400	0	0	0	0	6.040	6.042	JJ	18,910	45,083	10/14/2003.	01/31/2018.
89566E	AB	4	TRISTATE GEN AND TRANS ASSN 144A PASS TH.....			4	1FE	5,137,300	108.890	5,444,500	5,000,000	5,073,059	0	(6,893)	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	110.152	561,775	510,000	509,029	0	542	0	0	8.250	8.379	FA	16,479	42,075	04/06/2015.	08/10/2018.
90131H	AQ	8	21ST CENTURY FOX AMERICA.....	LS			2FE	4,005,391	106.999	4,279,960	4,000,000	4,003,676	0	(1,083)	0	0	4.500	4.470	FA	68,000	180,000	04/06/2015.	02/15/2021.
90131H	BQ	7	21ST CENTURY FOX AMERICA.....				2FE	3,861,913	118.922	4,162,270	3,500,000	3,850,366	0	(6,948)	0	0	6.150	5.403	FA	81,317	215,250	04/06/2015.	02/15/2041.
90218#	AA	3	2020 CALAMOS COURT LLC LEASE BACKED PASS.....			4	2	2,782,770	112.029	3,117,495	2,782,770	2,782,770	0	0	0	0	6.000	6.075	MON	9,740	166,966	10/07/2004.	05/10/2025.
902494	AF	0	TYSON FOODS INC.....				2FE	2,250,700	107.267	2,145,340	2,000,000	2,034,207	0	(24,125)	0	0	7.000	5.647	MN	23,333	140,000	01/04/2005.	05/01/2018.
902691	A@	3	UGI UTILITIES INC.....				1Z	4,000,000	94.130	3,765,196	4,000,000	4,000,000	0	0	0	0	2.950	2.950	JD	328	59,000	06/30/2016.	06/30/2026.
904311	AA	5	UNDER ARMOUR INC.....			1	2FE	1,652,492	94.594	1,560,801	1,650,000	1,652,379	0	(113)	0	0	3.250	3.231	JD	2,383	27,110	06/15/2016.	06/15/2026.
904764	AH	0	UNILEVER CAPITAL CORP GUAR UNILEVER PLC.....				1FE	15,594,623	129.823	17,954,521	13,830,000	15,085,233	0	(50,616)	0	0	5.900	5.061	MN	104,263	815,970	06/23/2003.	11/15/2032.
90539J	AA	7	UNION BANKSHARES CORP.....			2	2FE	2,000,000	101.136	2,022,720	2,000,000	2,000,000	0	0	0	0	5.000	3.198	JD	7,222	0	11/30/2016.	12/15/2026.
905641	AA	4	UNION CENTRAL LIFE 144A.....				1FE	3,250,000	118.632	5,931,600	5,000,000	3,588,560	0	66,415	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	105.260	2,105,200	2,000,000	1,999,031	0	728	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	106.457	2,129,140	2,000,000	1,998,685	0	753	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	101.284	5,570,620	5,500,000	5,466,056	0	3,458	0	0	3.250	3.333	FA	67,528	206,556	07/22/2015.	08/15/2025.
908906	AC	4	UNIONBANCAL CORP.....				1FE	4,499,045	101.267	4,557,015	4,500,000	4,499,426	0	91	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.....				6	616,580	26.287	616,580	2,345,550	616,580	0	0									

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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	F o r e i g n	Bond CHAR	NAIC Design- ation	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	HA	1	US BANCORP.....					2	1FE	2,125,500	106.961	2,139,220	2,000,000	2,077,568	0	(16,556)	0	0	4.125	3.156	MN.....	8,479	82,500	12/31/2013.	05/24/2021.
91159H	HK	9	US BANCORP.....					2	1FE	2,494,800	102.512	2,562,800	2,500,000	2,495,841	0	462	0	0	3.600	3.625	MS.....	27,500	90,000	09/08/2014.	09/11/2024.
91159H	HM	5	US BANCORP.....					2	1FE	5,995,380	97.110	5,826,600	6,000,000	5,995,657	0	277	0	0	3.100	3.109	AO.....	33,067	93,517	04/21/2016.	04/27/2026.
91169#	AA	0	UNITED STATES COLD STORAGE INC.....						2	2,000,000	104.580	2,091,600	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	102.690	1,026,900	1,000,000	999,554	0	75	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	4,987,251	109.402	5,113,449	4,674,000	4,846,370	0	(14,980)	0	0	8.375	7.750	JJ.....	180,501	391,448	07/31/2001.	01/15/2025.
91324P	BJ	0	UNITEDHEALTH GROUP INC.....						1FE	6,130,324	104.936	6,401,096	6,100,000	6,104,350	0	(3,649)	0	0	6.000	5.933	FA.....	138,267	366,000	02/05/2008.	02/15/2018.
91324P	BU	5	UNITEDHEALTH GROUP INC.....					2	1FE	944,620	105.889	1,058,890	1,000,000	947,664	0	1,046	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	103.967	2,079,340	2,000,000	1,995,230	0	464	0	0	3.750	3.783	JJ.....	34,583	73,333	07/20/2015.	07/15/2025.
913903	AR	1	UNIVERSAL HEALTH SVCS 144A.....					1	2FE	5,109,625	101.229	5,061,450	5,000,000	5,095,589	0	(14,036)	0	0	4.750	4.170	FA.....	98,958	118,750	06/14/2016.	08/01/2022.
91913Y	AU	4	VALERO ENERGY.....	LS...				1	2FE	219,475	95.870	212,831	222,000	219,537	0	62	0	0	3.400	3.536	MS.....	2,285	0	09/14/2016.	09/15/2026.
91913Y	AU	4	VALERO ENERGY.....					1	2FE	3,438,435	95.870	3,334,359	3,478,000	3,439,408	0	973	0	0	3.400	3.536	MS.....	35,804	0	09/14/2016.	09/15/2026.
920355	AH	7	VALSPAR CORP.....					2	2FE	2,992,350	96.099	2,882,970	3,000,000	2,993,662	0	673	0	0	3.300	3.330	FA.....	41,250	99,000	01/15/2015.	02/01/2025.
920355	AK	0	VALSPAR CORP.....					2	2FE	1,742,300	100.097	1,751,698	1,750,000	1,743,154	0	616	0	0	3.950	4.002	JJ.....	31,874	66,821	07/22/2015.	01/15/2026.
92277G	AE	7	VENTAS REALTY LP.....					2	2FE	1,993,260	98.508	1,970,160	2,000,000	1,994,423	0	586	0	0	3.500	3.540	FA.....	29,167	70,000	01/07/2015.	02/01/2025.
92277G	AG	2	VENTAS REALTY LP.....					2	2FE	1,984,360	101.917	2,038,340	2,000,000	1,986,145	0	1,236	0	0	4.125	4.218	JJ.....	38,042	82,271	07/09/2015.	01/15/2026.
92345Y	AD	8	VERISK ANALYTICS INC.....						2FE	3,978,520	101.288	4,051,520	4,000,000	3,981,563	0	1,795	0	0	4.000	4.065	JD.....	7,111	160,000	05/11/2015.	06/15/2025.
92553P	AD	4	VIACOM INC.....						2FE	3,975,240	107.301	4,292,040	4,000,000	3,991,978	0	2,679	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	96.815	968,150	1,000,000	991,530	0	1,396	0	0	3.125	3.296	JD.....	1,389	31,250	06/07/2012.	06/15/2022.
92553P	AT	9	VIACOM INC.....					2	2FE	915,454	100.139	926,286	925,000	918,222	0	861	0	0	4.250	4.378	MS.....	13,104	39,313	08/12/2013.	09/01/2023.
92553P	AX	0	VIACOM INC.....					1	2FE	1,039,330	96.632	966,320	1,000,000	1,037,722	0	(1,608)	0	0	3.875	3.268	AO.....	9,688	19,375	08/24/2016.	04/01/2024.
92553P	BB	7	VIACOM INC.....					1	2FE	1,989,620	92.420	1,848,400	2,000,000	1,989,834	0	214	0	0	3.450	3.512	AO.....	16,675	0	09/29/2016.	10/04/2026.
928958	AA	5	WATERFORD 3 FDG-ENTERGY.....					4	2FE	934,430	99.996	934,392	934,430	934,430	0	0	0	0	8.090	8.091	JJ.....	37,588	75,595	07/17/1997.	01/02/2017.
92927K	A@	1	WABCO HOLDINGS INC SERIES B.....					2		2,000,000	94.744	1,894,880	2,000,000	2,000,000	0	0	0	0	3.080	3.080	JJ.....	30,800	62,627	06/25/2015.	06/25/2025.
93100P	AA	6	WAKE FOREST UNIV BMC.....					1	1FE	5,004,200	95.583	4,779,150	5,000,000	5,004,115	0	(85)	0	0	3.093	3.082	JD.....	24,916	0	10/28/2016.	06/01/2026.
931142	BF	9	WAL-MART STORES.....						1FE	13,835,920	144.636	15,909,960	11,000,000	12,889,962	0	(94,892)	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.....					2	2FE	994,380	100.123	1,001,230	1,000,000	996,524	0	525	0	0	3.950	4.018	AO.....	8,339	39,500	09/12/2012.	10/15/2022.
94874R	AX	4	WEINGARTEN REALTY MTN SERIES A.....						2FE	3,497,100	113.426	3,402,780	3,000,000	3,295,733	0	(20,402)	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	102.095	1,633,520	1,600,000	1,604,516	0	(9,610)	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.....	LS...				2	2FE	4,000,000	104.990	4,199,600	4,000,000	4,000,000	0	0	0	0	5.875	5.875	JD.....	10,444	235,001	01/15/2015.	01/01/9999.
94974B	FY	1	WELLS FARGO COMPANY.....	LS...					1FE	249,578	101.365	251,262	247,878	249,285	0	(121)	0	0	4.100	4.027	JD.....	790	10,163	06/12/2014.	06/03/2026.
94974B	FY	1	WELLS FARGO COMPANY.....						1FE	757,282	101.365	762,388	752,122	756,390	0	(366)	0	0	4.100	4.027	JD.....	2,399	30,837	06/12/2014.	06/03/2026.
94978#	AH	0	CVS CORP CRED LEASE BACK PASS THRU CERT.....					4	2	4,082,222	119.434	4,875,544	4,082,222	4,082,196	0	1	0	0	7.530	7.649	MON...	17,931	307,391	09/25/2001.	01/10/2024.
94978#	AJ	6	HY-VEE INC CRD TN LEASE.....					4	1	2,020,582	115.818	2,340,196	2,020,582	2,020,583	0	(1)	0	0	7.420	7.536	MON...	10,828	149,927	09/27/2001.	10/05/2021.
94978#	BY	2	HUGHES SUPPLY INC PASS THROUGH CERT.....					4	1	1,526,921	105.409	1,609,506	1,526,921	1,526,921	0	0	0	0	5.262	5.320	MON...	4,687	80,347	05/05/2004.	05/10/2019.
94978#	JE	8	ZC AVIATION 2014 CLASS A-1.....					4	2FE	2,027,582	98.906	2,005,409	2,027,582	2,027,582	0	0	0	0	3.620	3.646	MON...	3,262	73,399	10/15/2014.	09/15/2024.
94978#	JG	3	ZC AVIATION 2014 CLASS A-1.....					4	2FE	2,060,866	98.897	2,038,131	2,060,866	2,060,866	0	0	0	0	3.620	3.619	MON...	4,145	74,603	12/11/2014.	10/11/2/

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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair 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
CUSIP Identification		Description				NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
962166	AU	8 WEYERHAEUSER CO DEBENTURES.....	.....	..	.....	...2FE	5,518,250	...120.662	6,033,100	5,000,000	5,286,184	0	(25,120)	0	0	7.950	7.020	MS.....	117,042	397,500	01/03/2003.	03/15/2025.
963320	AT	3 WHIRLPOOL CORP.....	.....	..	.....2	...2FE	6,992,790	...101.323	7,092,610	7,000,000	6,994,041	0	601	0	0	3.700	3.712	MN.....	43,167	259,000	10/30/2014.	05/01/2025.
969133	AK	3 WEYERHAEUSER CO DEBENTURES.....	.....	..	.....	...2FE	224,372	...123.703	278,332	225,000	224,643	0	25	0	0	7.850	7.874	JJ.....	8,831	17,663	09/20/2001.	07/01/2026.
96950F	AM	6 WILLIAMS PARTNER LP.....	.....	..	.....2	...2FE	2,998,390	...101.044	3,031,320	3,000,000	2,998,773	0	140	0	0	4.300	4.307	MS.....	41,925	129,000	02/28/2014.	03/04/2024.
96950F	AQ	7 WILLIAMS PARTNER LP.....	.....	..	.....1	...2FE	2,990,700	...97.669	2,930,070	3,000,000	2,992,630	0	766	0	0	3.900	3.936	JJ.....	53,950	117,000	06/24/2014.	01/15/2025.
980745	B@	1 WOODWARD GOVERNOR COMPANY.....	.....	..	.....	.....2	2,000,000	...107.295	2,145,900	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.
98419M	AJ	9 XYLEM INC.....	.....	..	.....1	...2FE	3,519,015	...97.111	3,398,885	3,500,000	3,518,716	0	(299)	0	0	3.250	3.183	MN.....	25,278	0	10/20/2016.	11/01/2026.
G0620B	AB	4 ATLAS 2014-1 A.....	.....	..	.....4	...1FE	6,161,400	...108.474	6,683,517	6,161,400	6,161,400	0	0	0	0	4.875	4.924	MON...	13,350	300,368	02/15/2015.	12/15/2039.
G3424#	AD	3 G4S PLC.....	.....	..	.....	.....2	6,000,000	...106.832	6,409,920	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.
Q9194*	AE	9 TRANSURBAN QUEENSLAND FINANCE SENIOR SEC.....	.....	..	.....	...2FE	4,000,000	...95.188	3,807,500	4,000,000	4,000,000	0	0	0	0	3.450	3.450	JD.....	4,217	0	12/20/2016.	12/20/2026.
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 AGRUM INC.....	.....	A	.....	...2FE	3,973,467	...100.478	4,353,712	4,333,000	4,329,586	0	39,404	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	1,951,778	...103.742	2,024,814	1,951,778	1,951,778	0	0	0	0	3.750	3.750	JD.....	3,253	73,395	12/01/2015.	12/15/2027.
009088	AB	1 AIR CANADA 2015-2A.....	.....	A	1	...1FE	1,951,773	...102.500	2,000,568	1,951,773	1,951,773	0	0	0	0	4.125	4.125	JD.....	3,578	80,734	12/01/2015.	12/15/2027.
009090	AA	9 AIR CANADA 2015-1A.....	.....	A	1	...1FE	4,846,827	...99.916	4,797,182	4,801,215	4,845,486	0	(931)	0	0	3.600	3.455	MS.....	50,893	155,559	08/29/2016.	03/15/2027.
009090	AB	7 AIR CANADA 2015-1B.....	.....	A	4	...2FE	931,625	...96.847	902,251	931,625	931,625	0	0	0	0	3.875	3.875	MS.....	10,630	36,100	03/11/2015.	03/15/2023.
013716	AQ	8 RIO TINTO ALCAN INC DEBENTURES.....	.....	..	.....	...1FE	13,031,050	...117.468	11,746,800	10,000,000	12,065,840	0	(96,679)	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	...100.730	2,014,600	2,000,000	1,999,396	0	102	0	0	3.850	3.856	AO.....	19,250	77,000	06/14/2012.	04/01/2022.
09784Y	A*	9 BONAVIDA ENERGY CORPORATION.....	.....	A	.....	.....2	4,000,000	...90.450	3,618,000	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 BONAVIDA ENERGY CORPORATION SERIES B.....	.....	A	.....	.....2	1,500,000	...90.450	1,356,750	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.....	.....	A	2	...3FE	4,017,130	...100.528	4,021,120	4,000,000	4,011,278	0	(1,996)	0	0	4.500	4.436	AO.....	45,000	180,000	03/27/2012.	04/01/2022.
20825U	AC	8 CONOCO FUNDING CO GUAR CONOCOPHILLIPS.....	.....	A	.....	...2FE	148,355	...130.931	163,664	125,000	142,024	0	(709)	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	...100.906	4,036,240	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	...102.493	3,074,790	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	.....	.....1	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	4	...2FE	455,229	...107.801	511,213	474,219	472,276	0	628	0	0	7.390	7.959	JD.....	97	35,045	01/08/2001.	12/31/2017.
349553	AL	1 FORTIS INC 144A.....	.....	A	1	...2FE	4,500,000	...93.230	4,195,350	4,500,000	4,500,000	0	0	0	0	3.055	3.054	AO.....	33,223	0	09/29/2016.	10/04/2026.
448055	AB	9 HUSKY ENERGY INC.....	.....	..	.....	...2FE	5,340,931	...108.637	5,812,080	5,350,000	5,347,874	0	780	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	...100.691	9,062,190	9,000,000	9,124,346	0	(15,100)	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	...105.566	4,222,640	4,000,000	4,328,815	0	(10,745)	0	0	5.500	4.825	JJ.....	92,278	220,000	12/31/2013.	07/30/2035.
707064	AA	9 PENGROWTH CORPORATION.....	.....	A	.....	.....3	1,000,000	...99.794	997,941	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.
72605X	AG	0 PLACER DOME INC.....	.....	..	.....	...2FE	139,533	...110.835	138,544	125,000	130,095	0	(1,071)	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	2	...2FE	1,990,400	...93.799	1,875,980	2,000,000	1,991,895	0	853	0	0	3.000	3.056	AO.....	15,000	60,000	03/23/2015.	04/01/2025.
73755L	AN	7 POTASH CORP OF SASKATCHEWAN.....	.....	A	1	...2FE	1,997,680	...100.675	2,013,500	2,000,000	1,997,691	0	11	0	0	4.000	4.014	JD.....	5,556	0	12/01/2016.	12/15/2026.
780082	AD	5 ROYAL BANK OF CANADA GMTN.....	LS...	A	.....	...1FE	3,090,274	...106.115	3,251,364	3,064,000	3,088,786	0	(1,488)	0	0	4.650	4.540	JJ.....	60,948	71,238	03/31/2016.	01/27/2026.
780082	AD	5 ROYAL BANK OF CANADA GMTN.....	.....	A	.....	...1FE	944,026	...106.115	993,236	936,000	943,572	0	(454)	0	0	4.650	4.540	JJ.....	18,619	21,762	03/31/2016.	01/27/2026.
86722T	AA	0 SUNCOR ENERGY INC.....	.....	A	.....	...2FE	3,723,860	...106.078	3,977,925	3,750,000	3,745,210	0	3,146	0	0	6.100	6.196	JD.....	19,063	228,750	08/21/2008.	06/01/2018.
87425E	AM	5 TALISMAN ENERGY INC.....	.....	A	2	...2FE	4,028,280	...96.954	3,878,160	4,000,000	4,014,189	0	(3,348)	0	0	3.750	3.651	FA.....	62,500	150,000	06/21/2012.	02/01/2021.
878742	AV	7 TECK RESOURCES LIMITED.....	LS...	A	2	...4FE	419,040	...100.750	870,480	864,000	462,806	0	43,766	0	0	4.750	16.569	JJ.....	18,924	41,040	12/31/2013.	01/15/2022.
878742	AV	7 TECK RESOURCES LIMITED.....	.....	A	2	...4FE	65,960	...100.750	137,020	136,000	72,849	0	6,889	0	0	4.750	16.569	JJ.....	2,979	6,460	12/31/2013.	01/15/2022.
878742	AY	1 TECK RESOURCES LIMITED.....	LS...	A	2	...4FE	925,000	...95.000	1,900,000	2,000,000	1,012,518	0	87,518	0	0	3.750	13.469	FA.....	31,250	75,000	07/31/2012.	02/01/2023.
884903	BB	0 THOMSON REUTERS CORP.....		A		...2FE	4,956,360	...106.758	5,337,900	5,000,000	4,991,438	0	5,126	0	0	6.500	6.619	JJ.....	149,861	325,000	06/18/2008.	07/15/2018.

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

E10.27

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	F o r e i g n	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
884903	BV 6	THOMSON REUTERS CORP.....	.....	A	.....	1	2FE	1,991,400	97.207		1,944,140	2,000,000	1,991,864	0	464	0	0	3.350	3.401	MN.....	8,561	34,617	05/02/2016	05/15/2026
891160	MJ 9	TORONTO-DOMINION BANK.....	LS...	A	.....	2	1FE	7,457,293	97.683		7,269,569	7,442,000	7,451,031	0	(6,262)	0	0	3.625	3.138	MS.....	79,433	0	11/03/2016	09/15/2031
891160	MJ 9	TORONTO-DOMINION BANK.....	.....	A	.....	2	1FE	1,561,202	97.683		1,521,901	1,558,000	1,559,891	0	(1,311)	0	0	3.625	3.138	MS.....	16,630	0	11/03/2016	09/15/2031
89153U	AF 8	TOTAL CAPITAL CANADA LTD.....	.....	A	.....		1FE	998,190	98.964		989,640	1,000,000	998,811	0	164	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	104.126		3,123,780	3,000,000	3,009,410	0	6,762	0	0	6.900	6.656	MN.....	26,450	207,000	05/08/2008	05/15/2018
89352H	AK 5	TRANS-CANADA PIPELINES.....	LS...	A	.....		1FE	1,490,565	103.673		1,555,095	1,500,000	1,493,240	0	858	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	.....		5	459,376	99.632		457,685	459,376	459,792	0	252	0	0	8.900	8.873	AO.....	7,155	45,922	10/28/2016	04/28/2021
895945	G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G.....	.....	A	.....		5	2,824	0.000		0	49,878	0	0	(2,824)	0	0	6.280	0.000	AO.....	0	2,824	11/01/2016	04/28/2021
952845	AE 5	WEST FRASER TIMBER CO 144A.....	.....	A	.....	2	2FE	4,004,540	92.276		3,691,040	4,000,000	4,003,678	0	(400)	0	0	4.350	4.336	AO.....	36,733	174,000	10/08/2014	10/15/2024
98462Y	AB 6	YAMANA GOLD INC.....	LS...	A	.....	2	2FE	58,508	97.978		56,827	58,000	58,417	0	(47)	0	0	4.950	4.832	JJ.....	1,324	2,871	11/26/2014	07/15/2024
98462Y	AB 6	YAMANA GOLD INC.....	.....	A	.....	2	2FE	5,489,665	97.978		5,331,963	5,442,000	5,481,127	0	(4,365)	0	0	4.950	4.832	JJ.....	124,214	269,379	11/26/2014	07/15/2024
C0445#	AM 8	ARC RESOURCES LTD SENIOR UNSEC NOTES SER.....	.....	A	.....	2		2,000,000	101.827		2,036,540	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	105.285		3,158,550	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	.....	3		7,000,000	105.321		7,372,470	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.....	.....	D	.....	2		1,500,000	104.482		1,567,230	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.....	.....	C	.....		2FE	2,992,706	100.906		3,027,180	3,000,000	2,994,145	0	665	0	0	3.850	3.880	JD.....	5,133	115,500	11/14/2014	06/15/2024
00507U	AS 0	ACTAVIS FUNDING SCS.....	LS...	C	.....	1	2FE	1,903,220	100.142		1,912,712	1,910,000	1,904,266	0	585	0	0	3.800	3.843	MS.....	21,371	72,580	03/03/2015	03/15/2025
00507U	AS 0	ACTAVIS FUNDING SCS.....	.....	C	.....	1	2FE	89,681	100.142		90,128	90,000	89,730	0	28	0	0	3.800	3.843	MS.....	1,007	3,420	03/03/2015	03/15/2025
007634	AA 6	AEGON FUNDING CORP.....	.....	D	.....		1FE	3,083,095	111.118		3,611,335	3,250,000	3,183,068	0	14,458	0	0	5.750	6.347	JD.....	8,306	186,875	04/24/2008	12/15/2020
02343*	AB 8	AMCOR FINANCE INC.....	.....	D	.....	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.....	.....	D	.....		1FE	4,831,900	103.415		5,170,750	5,000,000	4,980,777	0	20,937	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.....	LS...	D	.....		1FE	992,486	107.250		1,072,500	1,000,000	997,350	0	865	0	0	5.000	5.103	AO.....	10,417	50,000	08/31/2010	10/16/2019
034863	AD 2	ANGLO AMERICAN CAPITAL 144A.....	LS...	D	.....		3FE	2,769,917	102.787		2,826,643	2,750,000	2,758,609	0	(2,085)	0	0	4.450	4.358	MS.....	31,954	122,375	12/31/2013	09/27/2020
034863	AD 2	ANGLO AMERICAN CAPITAL 144A.....	.....	D	.....		3FE	5,288,023	102.787		5,396,318	5,250,000	5,266,434	0	(3,981)	0	0	4.450	4.358	MS.....	61,002	233,625	12/31/2013	09/27/2020
035240	AA 8	ANHEUSER-BUSCH INBEV.....	.....	D	.....		2FE	5,000,000	107.104		5,355,200	5,000,000	5,000,000	0	0	0	0	6.500	6.500	JJ.....	149,861	0	12/16/2016	07/15/2018
03938L	AF 1	ARCELORMITTAL.....	LS...	D	.....		3FE	171,735	105.564		174,181	165,000	167,104	0	(1,421)	0	0	6.125	5.173	JD.....	842	10,106	12/31/2013	06/01/2018
03938L	AF 1	ARCELORMITTAL.....	.....	D	.....		3FE	6,073,162	105.564		6,159,659	5,835,000	5,909,415	0	(50,256)	0	0	6.125	5.173	JD.....	29,783	357,394	12/31/2013	06/01/2018
05070F	A* 1	AUCKLAND INTERNATIONAL AIRPORT LIMITED S.....	.....	D	.....		1	4,000,000	104.988		4,199,524	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.....	.....	D	.....		1FE	2,000,000	98.694		1,973,882	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.....	.....	D	.....		2FE	17,268,228	138.770		20,711,423	14,925,000	16,617,852	0	(68,319)	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.....	.....	D	.....		2FE	5,081,820	108.083		5,404,150	5,000,000	5,054,534	0	(10,159)	0	0	4.750	4.492	AO.....	52,778	237,500	12/31/2013	10/11/2021
055262	A# 6	BASF SE.....	.....	D	.....		1FE	5,000,000	102.884		5,144,195	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.....	.....	D	.....	3		5,000,000	105.600		5,280,000	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.....	.....	D	.....	3		5,000,000	91.156		4,557,800	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.....	.....	D	.....		1FE	5,969,520	101.069		6,064,140	6,000,000	5,982,222	0	2,939	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.....	.....	D	.....		1FE	1,025,440	108.724		1,087,240	1,000,000	1,024,255	0	(491)	0	0	5.125	4.954	AO.....	11,247	51,250	12/31/2013	10/15/2041
055451	AQ 1	BHP FINANCE USA.....	.....	D	.....		1FE	1,912,640	100.954		2,019,080	2,000,000	1,942,028	0	10,115	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.....	.....	D	.....		1FE	3,110,065	98.001		3,430,035	3,500,000	3,313,365	0	7,376	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.....	.....	D	.....	1		7,000,000	102.892		7,202,440	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.....	.....	D	.....		1FE	1,778,160	98.020		1,960,400	2,000,000	1,844,239	0	21,025	0	0	2.750	4.157	MN.....	7,792	55,000	09/12/2013	05/10/2023
05565Q	CP 1	BP CAPITAL MARKETS PLC.....	.....	D	.....		1FE	1,000,000	103.521		1,035,210	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
05565Q	DB 1	BP CAPITAL MARKETS PLC.....	.....	D	.....	1	1FE	3,000,000	96.789		2,903,670	3,000,000	3,000,000	0	0	0	0	3.119	3.119	MN.....	14,815	46,785	04/28/2016	05/04/2026
05607M	AA 5	BAA FUNDING LTD 144A.....	.....	D	.....		1FE	3,574,050	107.234		3,753,190	3,500,000	3,548,895	0	(9,616)	0	0	4.875	4.529	JJ.....	78,677	170,625	12/31/2013	07/15/2021

SCHEDULE D - PART 1

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

E10.28

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	
			F	r	e																		Rate Used to Obtain Fair Value	Fair 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
CUSIP Identification		Description	Code	Bond CHAR	NAIC Designation	Actual Cost			Par Value	Book/Adjusted Carrying Value													
06849U AC 9		BARRICK AUSTRALIA FINANCE.....	.....	D	.....	...2FE	2,978,692	...105.166	3,154,980	3,000,000	2,992,391	0	2,262	0	0	4.950	5.041	JJ.....	68,475	148,500	12/30/2009.	01/15/2020.	
111013 AG 3		BRITITSH SKY BROADCASTING 144A.....	.....	D	.....	...2FE	2,502,495	...105.106	2,627,650	2,500,000	2,500,358	0	(300)	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.....	.....	D	.....	...1FE	5,870,040	...105.938	6,356,280	6,000,000	5,936,280	0	13,000	0	0	4.500	4.775	AO.....	47,250	270,000	04/21/2011.	04/28/2021.	
12626P AM 5		CRH AMERICA INC 144A.....	.....	C	1	...2FE	3,495,695	...102.123	3,574,305	3,500,000	3,496,286	0	369	0	0	3.875	3.890	MN.....	16,200	135,625	05/12/2015.	05/18/2025.	
12656* AG 7		CSLB HOLDINGS INC GUARANTEED SNR NOTES.....	.....	C	.....	...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.....	.....	D	.....	...1	3,000,000	...99.645	2,989,356	3,000,000	3,000,000	0	0	0	0	3.630	3.630	AO.....	25,108	108,900	10/08/2015.	10/08/2025.	
14214X C* 9		CARILLION PLC SENIOR NOTES.....	.....	D	.....	...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.....	.....	D	2	...2FE	4,005,760	...101.700	4,068,000	4,000,000	4,004,054	0	(590)	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.....	LS...	D	.....	...1FE	2,589,751	...105.253	2,637,640	2,506,000	2,539,926	0	(9,979)	0	0	4.625	4.158	FA.....	43,785	115,903	07/06/2011.	02/15/2020.	
191241 AD 0		COCA-COLA FEMSA SAB CV.....	.....	D	.....	...1FE	1,543,929	...105.253	1,572,480	1,494,000	1,514,226	0	(5,949)	0	0	4.625	4.158	FA.....	26,104	69,097	07/06/2011.	02/15/2020.	
191241 AE 8		COCA-COLA FEMSA SAB CV.....	.....	D	.....	...1FE	4,251,000	...100.721	4,028,840	4,000,000	4,232,285	0	(18,715)	0	0	3.875	2.939	MN.....	15,069	155,000	05/13/2016.	11/26/2023.	
200447 A* 1		COMISA FEDERAL DE ELECTRICID SENIOR NO.....	.....	D	4	...2Z	9,000,000	...103.736	9,336,267	9,000,000	9,000,000	0	0	0	0	4.390	4.389	MS.....	100,970	0	09/29/2016.	09/29/2036.	
202712 AG 0		COMMONWEALTH BANK OF AUSTRALIA 144A SUB.....	.....	C	.....	...1FE	12,160,581	...103.241	12,311,489	11,925,000	11,954,916	0	(19,559)	0	0	4.650	4.470	JD.....	24,645	554,513	06/12/2003.	06/15/2018.	
21685W BT 3		RABOBANK NEDERLAND.....	.....	D	.....	...1FE	1,993,440	...107.126	2,142,520	2,000,000	1,997,013	0	662	0	0	4.500	4.541	JJ.....	42,500	90,000	03/03/2011.	01/11/2021.	
21867* AB 4		CORE LABORATORIES (US) INTS SERIES 2011B.....	.....	D	.....	...2	5,761,400	...101.563	6,093,780	6,000,000	5,780,896	0	19,496	0	0	4.110	4.747	MS.....	62,335	143,850	04/14/2016.	09/30/2023.	
22303Q AG 5		COVIDIEN INTERNATIONAL FINANCE.....	.....	D	.....	...1FE	999,291	...103.611	1,036,110	1,000,000	999,935	0	79	0	0	6.000	6.009	AO.....	12,667	60,000	06/20/2008.	10/15/2017.	
23636T AA 8		DANONE 144A.....	.....	D	.....	...2FE	5,489,285	...100.526	5,528,930	5,500,000	5,493,792	0	1,032	0	0	3.000	3.023	JD.....	7,333	165,000	05/30/2012.	06/15/2022.	
251525 AN 1		DEUTSCHE BANK AG.....	.....	D	2	...4FE	4,002,600	...91.453	3,658,120	4,000,000	4,002,600	0	0	0	0	7.500	7.495	APR.....	200,833	300,000	11/18/2014.	01/01/9999.	
25156P AR 4		DEUTSCHE TELEKOM INTL FINANCE 144A.....	.....	D	.....	...2FE	4,729,300	...103.843	5,192,150	5,000,000	4,749,786	0	4,723	0	0	4.875	5.235	MS.....	77,865	243,750	04/17/2012.	03/06/2042.	
25245B AB 3		DIAGEO INVESTMENT CORP.....	.....	D	.....	...1FE	8,978,600	...100.642	9,057,780	9,000,000	8,987,771	0	2,082	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.....	.....	D	.....	...1FE	4,911,360	...97.866	4,893,300	5,000,000	4,927,569	0	10,229	0	0	2.700	2.952	AO.....	27,750	135,000	07/21/2015.	04/17/2023.	
268317 AD 6		ELECTRICITE DE FRANCE 144A.....	.....	D	.....	...1FE	8,388,750	...106.131	8,490,480	8,000,000	8,182,512	0	(55,454)	0	0	4.600	3.802	JJ.....	157,422	368,000	12/31/2013.	01/27/2020.	
26835P AC 4		EDP FINANCE BV 144A.....	.....	D	.....	...2FE	7,223,590	...104.750	7,856,250	7,500,000	7,405,956	0	31,019	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.....	.....	D	.....	...2FE	5,973,600	...107.075	6,424,500	6,000,000	5,991,313	0	2,858	0	0	5.125	5.182	AO.....	71,750	307,500	09/30/2009.	10/07/2019.	
29358Q AE 9		ENSCO PLC.....	LS...	D	2	...3FE	498,110	...87.726	438,630	500,000	498,386	0	154	0	0	5.200	5.249	MS.....	7,656	26,000	03/04/2015.	03/15/2025.	
29358Q AE 9		ENSCO PLC.....	.....	D	2	...3FE	1,494,330	...87.726	1,315,890	1,500,000	1,495,157	0	463	0	0	5.200	5.249	MS.....	22,967	78,000	03/04/2015.	03/15/2025.	
302154 AX 7		EXPORT-IMPORT BANK OF KOREA.....	.....	D	.....	...1FE	7,041,300	...104.812	7,336,840	7,000,000	7,026,558	0	(5,962)	0	0	4.000	3.898	JJ.....	118,222	280,000	12/31/2013.	01/29/2021.	
35177P AL 1		FRANCE TELECOM.....	.....	D	.....	...2FE	5,426,950	...151.371	7,568,550	5,000,000	5,254,966	0	(9,160)	0	0	9.000	8.378	MS.....	150,000	450,000	04/02/2002.	03/01/2031.	
35177P AW 7		FRANCE TELECOM.....	.....	D	.....	...2FE	5,537,275	...104.519	5,748,545	5,500,000	5,524,921	0	(4,753)	0	0	4.125	4.018	MS.....	67,432	226,875	12/31/2013.	09/14/2021.	
377373 AD 7		GLAXOSMITHKLINE CAPITAL.....	.....	D	.....	...1FE	8,952,980	...100.518	9,046,620	9,000,000	8,973,151	0	4,577	0	0	2.850	2.911	MN.....	37,762	256,500	05/03/2012.	05/08/2022.	
4041A2 AH 7		HBOS PLC 144A.....	.....	D	.....	...2FE	6,027,840	...105.908	6,354,480	6,000,000	6,005,009	0	(3,349)	0	0	6.750	6.686	MN.....	45,000	405,000	05/16/2008.	05/21/2018.	
423012 A@ 2		HEINEKEN NV SENIOR NOTES.....	.....	D	.....	...2	5,000,000	...106.805	5,340,250	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.....	.....	C	.....	...1FE	1,736,992	...103.178	1,754,026	1,700,000	1,702,289	0	(3,713)	0	0	7.450	7.210	FA.....	52,771	126,650	06/10/2002.	08/01/2017.	
45074G AB 6		IBERDROLA FIN IRELAND 144A.....	.....	D	.....	...2FE	4,556,705	...107.222	4,824,990	4,500,000	4,531,473	0	(11,049)	0	0	5.000	4.716	MS.....	68,750	225,000	12/31/2013.	09/11/2019.	
46507M AA 0		ISRAEL ELECTRIC CORP LTD 144A.....	LS...	D	.....	...2FE	872,523	...107.807	942,233	874,000	873,592	0	179	0	0	7.250	7.275	JJ.....	29,219	63,365	05/01/2008.	01/15/2019.	
46507M AA 0		ISRAEL ELECTRIC CORP LTD 144A.....	.....	D	.....	...2FE	125,787	...107.807	135,837	126,000	125,941	0	26	0	0	7.250	7.275	JJ.....	4,212	9,135	05/01/2008.	01/15/2019.	
49245P AA 4		KERRY GROUP FIN SERVICES 144A.....	.....	D	2	...2FE	2,776,800	...97.575	2,927,250	3,000,000	2,845,384	0	21,223	0	0	3.200	4.142	AO.....	21,867	96,000	08/07/2013.	04/09/2023.	
493859 B* 2		KIER GROUP PLC SERIES D.....	.....	D	.....	...2	5,000,000	...106.515	5,325,750	5,000,000	5,000,000	0	0	0	0	4.830	4.830	JD.....	7,379	241,500	12/20/2012.	12/	

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 F o r e i g n			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	Bond CHAR	NAIC Design- ation	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
51817T	AB	8	LATAM AIRLINES 2015-1 A	D	4	2FE	4,572,044	98.500	4,688,695	4,760,096	4,575,981	0	3,936	0	0	4.200	4.885	FMAN	25,546	49,981	09/08/2016	11/15/2027
52605#	AC	0	LEND LEASE CAPITAL INC SERIES C	D		2FE	2,000,000	102.330	2,046,604	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	D		3FE	498,625	100.500	502,500	500,000	499,431	0	142	0	0	4.900	4.935	FA	10,208	24,500	07/21/2010	08/01/2020
65504L	AJ	6	NOBLE HOLDING INTL LTD	D		3FE	3,133,780	91.500	2,745,000	3,000,000	3,078,014	0	(13,520)	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	D	2	4FE	2,991,600	91.795	2,753,850	3,000,000	3,108,740	0	116,532	0	7.200	6.622	AO	54,000	193,500	03/11/2015	04/01/2025
65557C	AN	3	NORDEA BANK AB 144A	LS	D	2	2FE	205,000	96.770	198,379	205,000	0	0	0	0	6.125	6.125	MS	3,418	12,556	09/16/2014	01/01/9999
65557C	AN	3	NORDEA BANK AB 144A	D		2FE	795,000	96.770	769,322	795,000	795,000	0	0	0	0	6.125	6.125	MS	13,256	48,694	09/16/2014	01/01/9999
68278#	AB	4	ONESTEEL US INVESTMENTS	D		6	4,000,000	105.897	5,294,850	5,000,000	4,000,000	0	0	1,000,000	0	7.330	7.330	JJ	175,106	366,500	07/09/2008	07/09/2018
68620Y	AA	0	ORIGIN ENERGY FINANCE 144A	D		2FE	5,035,740	103.761	5,188,050	5,000,000	5,024,859	0	(4,569)	0	0	5.450	5.329	AO	58,285	272,500	12/31/2013	10/14/2021
705010	AB	2	PEARSON DOLLAR FINANCE PLC 144A	D		2FE	1,996,320	104.623	2,092,460	2,000,000	1,999,364	0	441	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	D		2FE	4,981,360	97.694	4,884,700	5,000,000	4,989,159	0	1,796	0	0	3.750	3.795	MN	27,604	187,500	05/01/2012	05/08/2022
71645W	AP	6	PETROBRAS INTERNATIONAL FIN CO	D		4FE	3,449,440	101.750	3,561,250	3,500,000	3,466,201	0	9,620	0	0	5.750	6.098	JJ	90,003	201,250	10/26/2009	01/20/2020
71654Q	AW	2	PETROLEOS MEXICANOS	D		2FE	2,965,636	105.865	3,175,950	3,000,000	2,986,255	0	3,819	0	0	6.000	6.161	MS	58,000	180,000	10/01/2010	03/05/2020
71654Q	BG	6	PETROLEOS MEXICANOS	LS	D	2FE	254,331	92.286	235,329	255,000	254,547	0	66	0	0	3.500	3.533	JJ	3,744	8,925	08/29/2013	01/30/2023
71654Q	BG	6	PETROLEOS MEXICANOS	D		2FE	1,740,420	92.286	1,610,391	1,745,000	1,741,900	0	450	0	0	3.500	3.533	JJ	25,617	61,075	08/29/2013	01/30/2023
71654Q	BH	4	PETROLEOS MEXICANOS	D		2FE	999,785	97.553	975,530	1,000,000	999,884	0	12	0	0	4.875	4.877	JJ	22,073	48,750	10/24/2014	01/18/2024
71654Q	BV	3	PETROLEOS MEXICANOS	LS	D	2FE	1,341,344	92.484	1,253,158	1,355,000	1,342,394	0	1,050	0	0	4.250	4.388	JJ	26,554	28,794	03/29/2016	01/15/2025
71654Q	BV	3	PETROLEOS MEXICANOS	D		2FE	3,608,266	92.484	3,371,042	3,645,000	3,611,091	0	2,825	0	0	4.250	4.388	JJ	71,432	77,456	03/29/2016	01/15/2025
731011	AR	3	REPUBLIC OF POLAND	D		1FE	5,632,500	110.854	6,096,970	5,500,000	5,541,527	0	(14,716)	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	D	2	1FE	1,481,175	102.851	1,542,765	1,500,000	1,486,589	0	1,726	0	0	3.625	3.777	MS	15,104	54,375	09/16/2013	09/21/2023
759468	AA	9	RELiance HOLDINGS USA 144A	D		2FE	995,380	104.963	1,049,630	1,000,000	997,998	0	473	0	0	4.500	4.558	AO	9,000	45,000	10/14/2010	10/19/2020
759470	A#	4	RELIANCE INDUSTRIES LIMITED	D		2	2,000,000	101.039	2,020,780	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
77578J	AB	4	ROLLS-ROYCE PLC 144A	C	1	1FE	1,998,000	99.921	1,998,420	2,000,000	1,998,207	0	171	0	0	3.625	3.637	AO	15,507	72,500	10/06/2015	10/14/2025
780097	AY	7	ROYAL BANK OF SCOTLAND GRP PLC	D		3FE	2,000,140	105.500	2,110,000	2,000,000	2,000,110	0	(14)	0	0	6.100	6.099	JD	7,117	122,000	06/10/2013	06/10/2023
78413H	AA	7	SES SA 144A	LS	D	2FE	333,385	98.316	329,359	335,000	333,923	0	151	0	0	3.600	3.658	AO	2,915	12,060	03/26/2013	04/04/2023
78413H	AA	7	SES SA 144A	D		2FE	661,795	98.316	653,801	665,000	662,861	0	299	0	0	3.600	3.658	AO	5,786	23,940	03/26/2013	04/04/2023
78440P	AC	2	SK TELECOM 144A	D		1FE	5,940,930	125.815	7,548,900	6,000,000	5,959,537	0	2,564	0	0	6.625	6.715	JJ	177,771	397,500	07/17/2007	07/20/2027
78467K	A#	4	SSE PLC SENIOR NOTES	D		1	4,000,000	103.359	4,134,360	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
80105N	AG	0	SANOFI-AVENTIS	D		1FE	5,969,940	106.276	6,376,560	6,000,000	5,985,882	0	2,976	0	0	4.000	4.061	MS	61,333	240,000	06/10/2011	03/29/2021
80413T	AB	5	SAUDI INTERNATIONAL BOND	D		1FE	9,867,900	95.246	9,524,600	10,000,000	9,869,961	0	2,061	0	0	3.250	3.407	AO	58,681	0	10/19/2016	10/26/2026
806854	AB	1	SCHLUMBERGER INVESTMENT 144A	D	2	1FE	3,056,880	103.146	3,094,380	3,000,000	3,029,565	0	(6,105)	0	0	3.300	3.062	MS	29,425	99,000	03/30/2012	09/14/2021
80687P	AA	4	SCHNIEDER ELECTRIC SA 144A	D		1FE	5,045,028	100.234	5,052,796	5,041,000	5,043,596	0	(411)	0	0	2.950	2.940	MS	38,830	148,710	01/07/2013	09/27/2022
822582	AX	0	SHELL INTERNATIONAL FINANCE	D		1FE	1,995,800	102.412	2,048,240	2,000,000	1,997,066	0	389	0	0	3.400	3.425	FA	26,256	68,000	08/07/2013	08/12/2023
822582	BT	8	SHELL INTERNATIONAL FINANCE	LS	D	1FE	23,921	96.325	23,118	24,000	23,926	0	4	0	0	2.875	2.913	MN	98	345	05/05/2016	05/10/2026
822582	BT	8	SHELL INTERNATIONAL FINANCE	D		1FE	972,799	96.325	940,132	976,000	972,978	0	180	0	0	2.875	2.913	MN	3,975	14,030	05/05/2016	05/10/2026
822582	BX	9	SHELL INTERNATIONAL FINANCE	D		1FE	3,464,475	93.126	3,259,410	3,500,000	3,465,435	0	960	0	0	2.500	2.616	MS	26,493	0	09/07/2016	09/12/2026
82481L	AD	1	SHIRE ACQ INV IRELAND DA	LS	D	1	2FE	2,996,430	93.485	2,804,550	3,000,000	2,996,514	0	84	0	3.200	3.214	MS	26,133	0	09/19/2016	09/23/2026
82929R	AC	0	SING TELECOMMUNICATIONS 144A	D		1FE	4,917,250	135.265	6,763,250	5,000,000	4,937,841	0	2,206	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	C	4	2FE	115,688	109.298	122,960	112,500	113,918	0	(149)	0	0	6.223	5.953	JD	311	7,001	11/30/2004	12/15/2026
83368R	AA	0	SOCIETE GENERALE 144A	D		1FE	2,999,670	109.659	3,289,770	3,000,000	2,999,845	0	35	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	D		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	D		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

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 F o r e i g n		5	8	9	12			13	14	15	16	17	18	19	20	21	22						
CUSIP Identification		Description	Code	Bond CHAR	NAIC Design- ation	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
853250	AA	6	STANDARD CHARTERED BANK 144A.....	D	.....	2FE	.....	15,567,850	125.403	18,716,398	14,925,000	15,401,832	.....	0	.....	(17,723)	.....	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.....	C	.....	1FE	.....	7,430,450	103.985	7,798,875	7,500,000	7,446,157	.....	0	.....	6,132	.....	0	.....	4.125	4.240	MN	.....	46,406	309,375	04/29/2014.	05/07/2024.	
85771P	AN	2	STATOIL ASA.....	C	.....	1FE	.....	999,270	104.384	1,043,840	1,000,000	999,436	.....	0	.....	68	.....	0	.....	3.700	3.709	MS	.....	12,333	37,000	11/05/2013.	03/01/2024.	
865622	AZ	7	SUMITOMO MITSUI BANKING.....	D	.....	1FE	.....	3,992,990	98.988	3,959,520	4,000,000	3,995,511	.....	0	.....	666	.....	0	.....	3.000	3.020	JJ	.....	54,333	120,000	01/11/2013.	01/18/2023.	
87124V	AE	9	SYDNEY AIRPORT FINANCE 144A.....	D	.....	2FE	.....	1,981,560	96.742	1,934,840	2,000,000	1,984,221	.....	0	.....	1,609	.....	0	.....	3.375	3.485	AO	.....	11,438	67,500	04/23/2015.	04/30/2025.	
87124V	AF	6	SYDNEY AIRPORT FINANCE 144A.....	D	.....	2FE	.....	3,010,400	97.595	2,927,850	3,000,000	3,009,819	.....	0	.....	(581)	.....	0	.....	3.625	3.582	AO	.....	19,031	54,375	05/04/2016.	04/28/2026.	
87164K	AA	2	SYNGENTA AG.....	D	.....	1FE	.....	1,918,500	99.184	1,983,680	2,000,000	1,945,455	.....	0	.....	9,290	.....	0	.....	3.125	3.703	MS	.....	16,146	62,500	12/31/2013.	03/28/2022.	
87164K	AB	0	SYNGENTA AG.....	D	.....	1FE	.....	1,856,100	88.791	1,775,820	2,000,000	1,863,996	.....	0	.....	2,712	.....	0	.....	4.375	4.845	MS	.....	22,604	87,500	12/31/2013.	03/28/2042.	
87656X	A#	8	TATE & LYLE INTL FINANCE.....	D	.....	2	.....	6,000,000	100.792	6,047,532	6,000,000	6,000,000	.....	0	.....	0	.....	0	.....	4.060	4.060	AO	.....	41,953	243,600	10/29/2015.	10/29/2025.	
87938W	AP	8	TELEFONICA EMISIONES SAU.....	D	.....	2FE	.....	998,745	109.183	1,091,830	1,000,000	999,399	.....	0	.....	127	.....	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.....	D	.....	2	.....	3,000,000	98.140	2,944,200	3,000,000	3,000,000	.....	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.....	D	.....	1FE	.....	2,484,450	109.149	2,728,725	2,500,000	2,491,949	.....	0	.....	1,465	.....	0	.....	4.800	4.876	AO	.....	26,333	120,000	04/08/2011.	10/12/2021.	
88166J	AA	1	TEVA PHARMACEUTICAL INDUSTRIES.....	D	.....	2FE	.....	1,364,510	100.997	1,364,469	1,351,000	1,358,424	.....	0	.....	(1,380)	.....	0	.....	3.650	3.526	MN	.....	6,986	49,312	04/03/2012.	11/10/2021.	
88167A	AE	1	TEVA PHARMACEUTICALS NE.....	LS	D		2FE		5,445,730	92.232	5,072,760	5,500,000	5,446,540		0		810		0		3.150	3.266	AO		77,000	0	11/03/2016.	10/01/2026.
89152U	AD	4	TOTAL CAPITAL SA.....	D	.....	1FE	.....	4,062,840	107.453	4,298,120	4,000,000	4,024,962	.....	0	.....	(6,527)	.....	0	.....	4.450	4.255	JD	.....	3,461	178,000	06/28/2010.	06/24/2020.	
89153V	AG	4	TOTAL CAPITAL INTL SA.....	D	.....	1FE	.....	997,450	104.251	1,042,510	1,000,000	998,158	.....	0	.....	225	.....	0	.....	3.700	3.730	JJ	.....	17,061	37,000	08/05/2013.	01/15/2024.	
89366L	AE	4	TRANSELEC SA 144A.....	D	.....	2FE	.....	1,977,140	97.646	1,952,920	2,000,000	1,977,811	.....	0	.....	671	.....	0	.....	3.875	3.992	JJ	.....	36,382	0	07/07/2016.	01/12/2029.	
89675*	AN	7	TRITON CONTAINER INVEST LLC SERIES A-1.....	D	.....	2	.....	1,142,857	110.000	1,142,857	1,142,857	1,142,857	.....	0	.....	0	.....	0	.....	6.070	6.070	AO	.....	11,755	69,371	04/30/2010.	04/30/2020.	
89675*	AP	2	TRITON CONTAINER INVEST LLC SERIES A-2.....	D	.....	2	.....	5,000,000	110.000	5,500,000	5,000,000	5,000,000	.....	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.....	D	.....	1FE	.....	6,245,180	108.347	6,500,820	6,000,000	6,136,506	.....	0	.....	(35,412)	.....	0	.....	4.875	4.176	FA	.....	119,438	292,500	12/31/2013.	08/04/2020.	
91311Q	AE	5	UNITED UTILITIES PLC.....	C	.....	2FE	.....	995,480	104.900	1,049,000	1,000,000	999,144	.....	0	.....	378	.....	0	.....	5.375	5.419	FA	.....	22,396	53,750	01/13/2004.	02/01/2019.	
91911T	AM	5	VALE OVERSEAS LIMITED.....	D	.....	2FE	.....	2,032,520	98.932	1,978,640	2,000,000	2,018,421	.....	0	.....	(3,230)	.....	0	.....	4.375	4.170	JJ	.....	41,319	87,500	03/29/2012.	01/11/2022.	
92857W	AB	6	VODAFONE GROUP PLC.....	C	.....	2FE	.....	5,557,600	112.486	5,624,300	5,000,000	5,404,212	.....	0	.....	(15,605)	.....	0	.....	6.250	5.482	MN	.....	26,910	312,500	06/23/2003.	11/30/2032.	
92857W	AE	0	VODAFONE GROUP PLC.....	C	.....	2FE	.....	9,822,427	103.926	10,314,656	9,925,000	9,910,967	.....	0	.....	8,600	.....	0	.....	4.625	4.721	JJ	.....	211,664	459,031	06/20/2003.	07/15/2018.	
928670	AB	4	VOLKSWAGEN INTL FIN NV 144A.....	D	.....	2FE	.....	2,979,330	103.522	3,105,660	3,000,000	2,990,915	.....	0	.....	2,288	.....	0	.....	4.000	4.091	FA	.....	46,333	120,000	06/30/2011.	08/12/2020.	
92931D	AD	4	WPD HOLDINGS 144A.....	D	.....	2FE	.....	6,563,440	103.555	7,300,628	7,050,000	7,001,639	.....	0	.....	47,039	.....	0	.....	7.250	8.012	JD	.....	22,717	511,125	07/23/2001.	12/15/2017.	
92979@	AC	6	WACKER CHEMICAL CORP SERIES C.....	D	.....	2	.....	4,000,000	103.002	4,120,080	4,000,000	4,000,000	.....	0	.....	0	.....	0	.....	4.180	4.180	AO	.....	31,582	167,200	04/23/2013.	04/23/2023.	
94707V	AA	8	WEATHERFORD BERMUDA.....	LS	D		5FE		7,042,440	94.000	6,580,000	7,000,000	7,018,178		0		(4,376)		0		5.125	5.047	MS		105,632	358,750	09/17/2010.	09/15/2020.
980888	AF	8	WOOLWORTHS LIMITED 144A.....	D	.....	2FE	.....	1,999,530	104.523	2,090,460	2,000,000	1,999,771	.....	0	.....	47	.....	0	.....	4.550	4.553	AO	.....	19,969	91,000	04/06/2011.	04/12/2021.	
98372P	AG	3	XL CAPITAL LTD SENIOR NOTES.....	D	.....	2FE	.....	1,054,650	116.454	1,164,540	1,000,000	1,029,498	.....	0	.....	(2,874)	.....	0	.....	6.375	5.901	MN	.....	8,146	63,750	03/03/2005.	11/15/2024.	
D6574*	AB	5	CLAAS KGAA MBH SENIOR UNSECURED NOTES.....	D	.....	3	.....	6,000,000	95.739	5,744,340	6,000,000	6,000,000	.....	0	.....	0	.....	0	.....	3.980	3.980	FA	.....	90,213	238,800	08/15/2012.	08/15/2022.	
F5309#	AC	1	IPSOS.....	D	.....	3	.....	2,000,000	105.465	2,109,302	2,000,000	2,000,000	.....	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.....	D	.....	2	.....	5,000,000	102.928	5,146,400	5,000,000	5,000,000	.....	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.....	D	.....	2	.....	4,000,000	103.580	4,143,200	4,000,000	4,000,000	.....	0	.....	0	.....	0	.....	4.500								

SCHEDULE D - PART 1

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

E10.31

1			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				F o r e i g n	Bond CHAR	NAIC Design- ation	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
G6177# AA 1	INCHCAPE PLC.....	D				2	1,571,429	101.709	1,598,284	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
G7114* AB 7	PLACES FOR PEOPLE TREASURY PLC.....	D				1	10,000,000	97.384	9,738,400	10,000,000	10,000,000	0	0	0	0	3.420	3.420	JD.....	23,750	171,000	06/06/2016	06/08/2026
G7332# AB 9	RRPF ENGINE LEASING LIMITED AND RRPf ENG.....	D				1FE	2,000,000	102.992	2,059,846	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.....	D				1FE	4,000,000	97.418	3,896,732	4,000,000	4,000,000	0	0	0	0	2.770	2.771	FA.....	43,089	110,800	04/13/2015	04/13/2022
G7333# AD 4	RPC GROUP PLC.....	D				2	3,000,000	105.131	3,153,930	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.....	D				1FE	5,962,430	106.278	6,204,920	5,838,364	5,918,136	0	(17,283)	0	0	4.750	4.427	MON.....	12,325	277,322	04/23/2014	02/15/2021
G7815@ AH 4	SAP IRELAND US-FINANCIAL.....	D				1	10,000,000	98.608	9,860,800	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
G9224* AE 4	UNITED DRUG FINANCE LIMITED SERIES B.....	D				2	3,000,000	107.214	3,216,420	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.....	D				2	3,000,000	102.689	3,080,670	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.....	D				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.....	C				2FE	5,000,000	105.082	5,254,090	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.....	D				2FE	4,353,333	100.508	4,375,435	4,353,333	4,353,333	0	0	0	0	3.500	3.501	JD.....	6,772	152,367	10/02/2014	12/15/2021
K2162@ AA 4	DANISH CROWN A/S SENIOR NOTES SERIES A.....	D				2	4,000,000	103.998	4,159,912	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
K2162@ AB 2	DANISH CROWN A/S SENIOR NOTES SERIES B.....	D				2	1,000,000	104.723	1,047,234	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.....	D				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.....	D				2	8,000,000	105.865	8,469,200	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* AH 2	TRAFIGURA BEHEER BV SERIES B.....	D				3	3,000,000	105.475	3,164,250	3,000,000	3,000,000	0	0	0	0	6.500	6.500	AO.....	45,500	195,000	09/29/2015	04/07/2018
N1492@ AB 2	BOSKALIS FINANCE BV GUARANTEED SNR UNSEC.....	D				2	1,000,000	109.603	1,096,030	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.....	D				2	1,000,000	111.392	1,113,918	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.....	D				2	3,000,000	99.855	2,995,650	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.....	D				3	343,356	95.777	328,856	343,356	343,674	0	42	0	0	5.780	5.756	FA.....	7,387	19,297	08/17/2015	08/17/2021
N3386# AP 4	FUGRO N.V. SERIES C.....	D				3	171,678	95.777	164,428	171,678	171,849	0	30	0	0	5.880	5.861	FA.....	3,757	9,819	08/17/2015	08/17/2023
N4281@ BW 4	KONINKLIJKE VOPAK N.V. SENIOR NOTES SERI.....	D				2	3,000,000	95.830	2,874,900	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.....	D				3	3,000,000	103.834	3,115,020	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.....	D				2	6,000,000	102.367	6,142,020	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
N6704@ AP 4	OILTANKING FINANCE BV.....	D				2	7,000,000	96.493	6,754,510	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.....	D				2	2,000,000	102.592	2,051,842	2,000,000	2,000,000	0	0	0	0	4.870	4.870	JD.....	4,329	97,400	12/15/2015	12/15/2025
N9146# AB 3	VAN OORD FINANCE BV SERIES F.....	D				2	3,000,000	108.928	3,267,840	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.....	D				2FE	6,650,000	118.215	7,861,264	6,650,000	6,650,000	0	0	0	0	7.000	7.062	MJSD.....	1,293	465,500	11/30/2010	11/30/2033
Q0455# AF 5	APT PIPELINES LTD AUSTRALIAN PIPELINE LT.....	D				2	3,000,000	101.299	3,038,970	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.....	D				2FE	7,000,000	104.827	7,337,911	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.....	D				1	4,000,000	106.576	4,263,040	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.....	B				1	9,038,400	105.620	7,794,122	7,379,400	7,379,400	0	0	0	(219,800)	1.930	1.930	NOV.....	19,510	144,868	11/12/2014	11/12/2024
Q1629# AA 5	BRISBANE AIRPORT CORP PTY LTD SERIES A.....	D				2	1,500,000	108.309	1,624,635	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.....	D				2	4,000,000	101.192	4,047,680	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.....	D				2	7,000,000	104.792	7,335,440	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.....	C				2	7,000,000	103.329	7,233,030	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.....	C				2	4,000,000	105.163	4,206,520	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.....	C				2	1,000,000	101.207	1,012,070	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.....	D				2	3,500,000	101.779	3,562,265	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.....	D				2FE	2,500,000	101.298	2,532,455	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.....	D				2	3,000,000	107.688	3,230,640	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.....	D				2	2,500,000	99.792	2,494,800	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

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	NAIC Designation	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	Rate Used to Obtain Fair Value																		Fair 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	Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Q3629#	AL	7	ETSA UTILITIES FINANCE PTY LTD SERIES B.....	D	1Z	4,000,000	94.328	3,773,120	4,000,000	4,000,000	0	0	0	0	3.060	3.060	FA	47,940	0	08/10/2016	08/10/2026			
Q3920#	AG	4	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A.....	D	1FE	2,000,000	97.656	1,953,126	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.....	D	1FE	3,000,000	99.077	2,972,313	3,000,000	3,000,000	0	0	0	0	3.630	3.630	FA	42,350	108,900	08/11/2015	08/11/2027			
Q3946*	AE	3	FOXTEL MANAGEMENT PTY LIMITED SER E GT S.....	D	2FE	1,000,000	103.447	1,034,473	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.....	D	2FE	2,000,000	104.198	2,083,964	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			
Q4557*	AB	7	HEALTHSCOPE FINANCE PTY LTD SENIOR UNSEC.....	D	2FE	3,000,000	100.043	3,001,293	3,000,000	3,000,000	0	0	0	0	4.050	4.050	MN	12,825	60,750	05/23/2016	05/23/2026			
Q5516*	AB	4	LEIGHTON FINANCE (USA) PTY LTD GURANTD S.....	D	2	3,000,000	101.938	3,058,140	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.....	D	2	2,000,000	108.971	2,179,420	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.....	C	2FE	4,000,000	100.249	4,009,940	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.....	D	2	10,000,000	104.938	10,493,800	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			
Q6634@	AB	7	NEWCASTLE COAL INFRASTRUCTURE GROUP PTY.....	D	3	5,000,000	98.854	4,942,700	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.....	D	2FE	3,000,000	108.911	3,267,321	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.....	D	2	4,000,000	104.788	4,191,520	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			
Q9194@	AA	5	TRANSPOWER NEW ZEALAND LTD.....	D	1	10,000,000	101.536	10,153,600	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.....	D	1	4,723,218	103.123	4,846,781	4,700,000	4,716,779	0	(2,492)	0	0	3.600	3.533	JD	7,520	169,200	04/07/2014	12/15/2022			
Q9396#	AE	1	VICTORIA PWR NETWORKS SERIES C.....	D	1	3,000,000	104.806	3,144,189	3,000,000	3,000,000	0	0	0	0	4.470	4.470	JD	10,430	134,100	06/03/2015	06/03/2020			
Q9749#	AF	2	WES TRAC PTY LTD SERIES A.....	D	2FE	1,000,000	104.892	1,048,922	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.....	D	4	6,000,000	97.345	5,840,706	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.....	D	2FE	2,000,000	97.588	1,951,750	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.....	D	2	2,000,000	101.050	2,021,000	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.....	D	4	2,000,000	103.302	2,066,044	2,000,000	2,000,000	0	0	0	0	6.120	6.120	FA	51,000	122,400	09/04/2007	08/01/2018			
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						3,495,794,907	XXX	3,643,822,649	3,447,920,828	3,473,056,581	0	(1,774,730)	3,986,510	(219,800)	XXX	XXX	XXX	40,980,984	159,935,518	XXX	XXX			
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																								
004375	AN	1	ACCREDITED MORT LOAN TRUST 2003-2 A1.....		4	1FM	1,088,138	94.797	1,366,255	1,441,242	1,322,397	0	23,668	0	0	4.980	8.572	MON	5,981	71,774	10/20/2008	10/25/2033		
008414	AA	2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1.....		4	1FM	1,807,017	101.078	1,909,438	1,889,074	1,836,677	0	5,662	0	0	3.500	4.179	MON	1,102	66,118	08/21/2013	07/25/2043		
00841X	AD	2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4.....		4	1FM	3,090,358	101.078	3,077,983	3,045,156	3,070,337	0	(17,360)	0	0	3.500	3.096	MON	8,882	106,581	03/13/2015	03/25/2045		
00842T	AC	2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3.....		4	1FM	3,537,090	101.078	3,555,222	3,517,305	3,527,385	0	(9,705)	0	0	3.500	3.187	MON	2,052	112,847	01/11/2016	12/25/2045		
02660T	BU	6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5.....		4	1FM	5,468,976	100.903	6,658,254	6,598,668	5,468,976	0	0	0	0	5.130	7.190	MON	28,208	343,399	12/08/2004	10/25/2034		
03072S	LE	3	AMERIQUEST MORTGAGE SECURITIES 2003-1A1.....		4	1FM	3,563,726	103.064	4,016,863	3,897,445	3,780,450	0	(2,993)	0	0	5.274	6.127	MON	17,129	214,356	10/21/2003	11/25/2033		
03072S	LT	0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A.....		4	1FM	3,131,246	101.642	3,323,005	3,269,323	3,150,397	0	14,985	0	0	6.420	7.213	MON	3,498	171,625	11/03/2003	01/25/2034		
03072S	P9	0	AMERIQUEST MORTGAGE SECURITIES 2005-R9.....		4	1FM	95,962	101.085	101,085	100,000	97,349	0	807	0	0	4.521	5.686	MON	377	4,549	10/21/2005	11/25/2035		
03215P	EQ	8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5.....		4	1FM	785,768	100.005	848,375	848,332	822,056	0	(15,884)	0	0	7.300	8.101	MON	5,161	61,934	12/20/1999	02/25/2028		
03215P	ET	2	AMRESCO RESIDENTIAL SEC CORP 1998-2 M2F.....		4	1FM	105,285	104.768	119,797	114,345	111,551	0	(1,534)	0	0	7.040	8.442	MON	671	6,708	02/14/2000	06/25/2028		
04542B	MS	8	ASSET BACKED FUNDING CERT 2005-AQ1 A4.....		4	1FM	1,925,195	101.558	1,959,949	1,929,882	1,925,136	0	(1,552)	0	0	5.010	4.983	MON	8,057	89,048	12/31/2013	06/25/2035		
05532J	DT	8	BCAP LLC TRUST 2009-RR13 1A5.....		4	1FM	51,917	99.844	51,482	51,563	51,355	0	(39)	0	0	6.000	5.875	MON	258	3,094	02/11/2010	05/26/2037		
05949A	FC	9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3.....		4	1FM	72,027	99.945	72,991	73,032	72,715	0	46	0	0	4.500	4.701	MON	274	3,286	05/27/2009	05/25/2019		
05949C	KJ	4	BANC OF AMERICA MORT SEC 2005-9 3A3.....		4	1FM	168,914	99.802	171,473	171,813	170,733	0	(217)	0	0	5.000	5.265	MON	716	8,591	05/17/2010	10/25/2020		
07383G	AT	3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1.....		4	1FM	703,557	90.599	1,084,375	1,196,895	703,557	0	0	0	0	8.604	0.000	MON	8,582	0	12/20/1999	10/25/2029		
073879	ED	6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4.....		4	1FM	4,324,148	94.405	4,329,824	4,586,435	4,324,148	0	0	200,940	0	5.750	7.130	MON	21,977	263,720	11/03/2004	08/25/2034		
124860	CB	1	C-BASS LLC 1999-3 A.....		4	5FM	246,365	100.967	253,422	250,995	247,805	0	86	0	0	6.264	6.874	MON	1,387	15,802	07/15/1999	01/01/2029		
12489W	GE	8	C-BASS 2002-CB6 M2F.....		4	1FM	1,312,678	97.538	1,464,172	1,501,130	1,312,678	0	0	0	0	5.820	8.514	MON	7,280	81,500	12/13/2002	01/25/2033		
12642M	AQ	3	CREDIT SUISSE MORT CAPITAL CER 2009-12R.....		4	1FM	237,017	101.462	237,808	234,381	234,381	0	0	0	0	6.500	6.031	MON	1,270	15,235	11/05/2009	05/27/2037		

E10.32

SCHEDULE D - PART 1

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

E10.33

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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
12667F	R5	6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2.....	.....	.....	.....	.....	4	1FM	4,697,827	88.868	5,029,079	5,659,044	5,068,202	0	228,477	0	0	5.500	8.681	MON...	5,187	308,893	01/05/2005	02/25/2035
12667F	Y3	3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A.....	.....	.....	.....	.....	4	1FM	6,319,782	87.843	6,149,010	7,000,000	6,319,782	0	0	0	0	5.500	7.194	MON...	32,083	385,000	02/24/2005	03/25/2035
12667F	YF	6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1.....	.....	.....	.....	.....	4	1FM	4,825,369	.....	4,878,255	100,010	4,856,072	0	2,791	0	0	5.500	5.642	MON...	22,356	268,277	01/04/2005	01/25/2035
12668A	MN	2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A.....	.....	.....	.....	.....	4	1FM	33,383	82.795	33,942	40,996	36,843	0	1,652	0	0	5.500	8.755	MON...	38	2,170	03/07/2006	11/25/2035
126694	CV	8	COUNTRYWIDE HOME LOANS 2005-21 A17.....	.....	.....	.....	.....	4	1FM	213,683	86.605	212,290	245,125	220,722	0	2,953	0	0	5.500	8.913	MON...	225	13,034	10/28/2010	10/25/2035
12669D	CF	3	COUNTRYWIDE HOME LOANS 2002-12 A8.....	.....	.....	.....	.....	4	1FM	1,632,546	103.906	1,688,055	1,624,598	1,623,187	0	(493)	0	0	6.500	6.535	MON...	8,800	105,599	09/18/2002	11/25/2032
12669E	4M	5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB.....	.....	.....	.....	.....	4	1FM	943,003	97.030	949,413	978,473	958,813	0	4,600	0	0	5.500	5.944	MON...	897	53,816	07/30/2009	10/25/2033
12669E	AF	3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6.....	.....	.....	.....	.....	4	1FM	3,538,683	104.684	3,715,955	3,549,687	3,536,649	0	(1,575)	0	0	6.000	6.057	MON...	17,748	177,439	03/18/2003	05/25/2033
12669G	C8	2	COUNTRYWIDE HOME LOANS 2005-13 A8.....	.....	.....	.....	.....	4	1FM	1,308,776	92.458	1,327,458	1,435,741	1,336,232	0	27,456	0	0	5.500	8.533	MON...	6,580	78,903	07/21/2005	06/25/2035
15137J	AC	6	CENT CLO LP 2015-23A A2B.....	.....	.....	.....	.....	4	1FE	5,000,000	96.176	4,808,800	5,000,000	5,000,000	0	0	0	0	3.900	3.916	JAJO...	40,083	195,000	03/19/2015	04/17/2026
152314	MV	9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5.....	.....	.....	.....	.....	4	1FM	227,019	100.272	227,636	227,019	226,214	0	(554)	0	0	5.810	5.370	MON...	1,099	13,190	03/22/2005	03/25/2035
16164A	AC	9	Chase Mortgage Finance Corpora 2016-2.....	.....	.....	.....	.....	4	1FE	4,653,873	99.148	4,498,092	4,536,767	4,648,037	0	(5,836)	0	0	3.750	3.274	MON...	14,177	70,887	07/19/2016	02/25/2044
172973	2R	9	CITICORP MORTGAGE SECURITIES 2005-6 1A5.....	.....	.....	.....	.....	4	1FM	28,440	97.763	29,122	29,788	28,440	0	0	0	0	5.625	6.241	MON...	140	1,676	02/08/2006	09/25/2035
172973	5F	2	CITICORP MORTGAGE SECURITIES 2006-1 2A1.....	.....	.....	.....	.....	4	1FM	55,249	99.863	56,264	56,341	55,920	0	(46)	0	0	5.000	5.298	MON...	235	2,817	06/14/2010	02/25/2021
17309N	AD	3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4.....	.....	.....	.....	.....	4	1FM	701,356	101.457	786,270	774,979	766,202	0	5,727	0	0	5.939	7.758	MON...	3,836	43,363	06/02/2010	07/25/2036
17311A	AD	7	CITICORP MORTGAGE SECURITIES 2006-7 2A1.....	.....	.....	.....	.....	4	1FM	32,596	100.032	36,636	36,624	35,751	0	451	0	0	5.500	7.315	MON...	168	2,014	11/05/2009	12/25/2021
17312D	AC	2	CITICORP MORTGAGE SECURITIES 2007-8 1A3.....	.....	.....	.....	.....	4	1FM	406,042	99.743	407,034	408,082	406,398	0	103	0	0	6.000	6.095	MON...	2,040	24,414	04/15/2011	09/25/2037
17323M	AA	3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1.....	.....	.....	.....	.....	4	1FM	3,412,447	101.651	3,422,737	3,367,146	3,385,590	0	(26,861)	0	0	3.500	2.973	MON...	1,964	107,047	03/31/2015	06/25/2058
21075W	BA	2	CONTI MTGE HOME EQUITY 1995-1 A5.....	.....	.....	.....	.....	4	1FM	0	0.000	0	125,428	0	0	0	49,652	0	5.368	0.000	MON...	561	7,306	01/01/2016	06/15/2025
21075W	BX	2	CONTI MTGE HOME EQUITY 1995-4 A9.....	.....	.....	.....	.....	4	1FM	281,903	74.952	350,872	468,129	281,903	0	0	0	0	2.957	12.044	MON...	1,154	13,871	11/10/1995	03/15/2027
21075W	CJ	2	CONTI MTGE HOME EQUITY 1996-1 A7.....	.....	.....	.....	.....	4	1FM	154,073	74.945	159,423	212,720	154,073	0	0	0	0	7.000	13.366	MON...	1,241	14,890	02/28/1996	03/15/2027
21075W	ER	2	CONTI MTGE HOME EQUITY 1997-2 A8.....	.....	.....	.....	.....	4	1FM	54,935	99.755	54,809	54,943	54,845	0	(98)	0	0	4.586	4.483	MON...	204	2,856	03/26/1997	04/15/2028
22540V	MK	5	CSFB TRUST 2001-HE30 M-F-1.....	.....	.....	.....	.....	4	4FM	485,796	30.085	367,674	1,222,119	579,341	0	68,926	0	0	7.650	32.359	MON...	7,791	27,171	12/20/2001	07/25/2032
22540V	ZZ	8	CSFB TRUST 2002-5 4B1.....	.....	.....	.....	.....	4	1FM	1,994,347	77.621	3,044,880	3,922,752	2,238,989	0	179,320	0	0	7.500	23.416	MON...	24,517	269,149	03/12/2002	02/25/2032
225458	AY	4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A.....	.....	.....	.....	.....	4	1FM	1,556,258	100.041	1,583,973	1,583,324	1,556,258	0	0	0	0	5.500	5.748	MON...	7,257	87,083	03/04/2005	02/25/2035
2254W0	KD	6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1.....	.....	.....	.....	.....	4	1FM	208,576	99.804	203,587	203,987	204,445	0	(488)	0	0	5.250	4.884	MON...	892	10,691	11/10/2010	10/25/2019
294751	DR	0	EQUITY ONE ABS INC 2004-1 AF5.....	.....	.....	.....	.....	4	1FM	3,000,000	99.990	2,999,700	3,000,000	3,002,617	0	(17,502)	0	0	5.150	5.114	MON...	12,875	156,654	01/14/2004	04/25/2034
294751	EV	0	EQUITY ONE ABS INC 2004-3 AF5.....	.....	.....	.....	.....	4	1FM	6,710,410	100.726	7,050,820	7,000,000	6,842,616	0	85,352	0	0	5.700	6.510	MON...	6,650	341,035	07/14/2004	07/25/2034
29977J	AB	2	EVERBANK MTGE LOAN TRUST 2013-1 A2.....	.....	.....	.....	.....	4	1FM	1,679,329	93.121	1,554,570	1,669,408	1,673,015	0	(1,061)	0	0	2.500	2.393	MON...	3,478	41,735	03/26/2013	03/25/2043
29977K	AA	1	EVERBANK MTGE LOAN TRUST 2013-2 A.....	.....	.....	.....	.....	4	1FM	3,040,273	97.484	2,993,309	3,070,564	3,043,908	0	1,791	0	0	3.000	3.131	MON...	7,676	79,323	03/22/2016	06/25/2043
33767C	AD	9	FIRSTKEY MORTGAGE TRUST 2015-1 A3.....	.....	.....	.....	.....	4	1FM	1,507,498	101.015	1,493,856	1,478,846	1,497,048	0	(7,822)	0	0	3.500	3.070	MON...	4,313	51,760	03/02/2015	03/25/2045
36157R	D7	7	GE CAPITAL MTG 1999-HE1 A6.....	.....	.....	.....	.....	4	1FM	1,269,398	107.218	1,350,892	1,259,949	1,263,969	0	(511)	0	0	6.700	6.636	MON...	1,407	77,899	05/21/2010	04/25/2029
36157R	D9	3	GE CAPITAL MTG 1999-HE M.....	.....	.....	.....	.....	4	5FM	367,641	83.388	324,068	388,627	324,068	(48,687)	0	808	0	6.705	7.579	MON...	2,171	7,866	01/28/2002	04/25/2029
36185N	5V	8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A.....	.....	.....	.....	.....	4	1FM	2,399,497	99.035	2,432,443	2,456,144	2,432,760	0	(1,387)	0	0	5.500	5.759	MON...	11,257	135,088	01/05/2005	02/25/2035
36242D	RF	2	GSR MORTGAGE LOAN TRUST 2004-15F.....	.....	.....	.....	.....	4	2FM	550,854	99.794	535,007	536,111	538,352	0	(1,414)	0	0	5.500	5.003	MON...	2,457	29,486	09/15/2011	01/25/2020
40432B	AA	7	HSI ASSET LOAN OBLIGATION 2007-2 1A1.....	.....	.....	.....	.....	4	1FM	90,057	95.872	94,877	98,962	95,889	0	(1,676)	0	0	5.500	6.921	MON...	454	5,420	06/15/2010	09/25/2037
44217N	AC	0	HOUSTON GALLERIA MALL TRUST 2015-A A1.....	.....	.....	.....	.....	4	1FM	6,051,563	97.863	5,871,780	6,000,000	6,043,640	0	(4,863)	0	0	3.087	3.000	MON...	15,433	185,196	03/26/2015	03/05/2037
449670	CP	1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6.....	.....	.....	.....	.....	4	1FM	355,283	100.810	358,263	355,385	354,617	0	(47)	0	0	7.520	7.605	MON...	2,227	26,725	06/16/1997	08/20/2028
45254N	FL	6	IMPAC CMB TRUST 2003-9F A1.....	.....	.....	.....	.....	4	1FM	300,167	95.271	332,526	349,032	329,875	0	1,375	0	0	1.756	3.315	MON...	84	5,224	10/30/2009	07/25/2033
45254T	PL	2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5.....	.....	.....	.....	.....	4	1FM	4,612,948	96.348	4,815,258	4,997,777	4,612,948	0	0	0	0	5.900	6.991	MON...	4,914	256,723	05/19/2004	08/25/2034
45254T	PM	0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6.....	.....	.....	.....	.....	4	1FM	91,762	99.099	92,497	93,337	92,281	0	189	0	0	5.740	5.974	MON...	446	4,795	04/14/2011	08/25/2034
46639G	AL	0	JP MORGAN MTGE TRUST 2013-1 1A2.....	.....	.....	.....	.....	4	1FM	1,198,435	97.546	1,142,910	1,171,662	1,181,529	0	(4,481)	0	0	3.000	2.566	MON...	2,929	35,146	03/26/2013	03/01/2043
46640B	AC	8	JP MORGAN MORTGAGE TRUST 2013-2 A2.....	.....	.....	.....	.....	4	1FM	915,386	100.965	940,681	931,690	921,505	0	1,979	0	0	3.500	3.769	MON...	2,717	32,603	07/03/2013	05/25/2043

SCHEDULE D - PART 1

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

E10.34

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4 F o r e i g n			5 Bond CHAR	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code		NAIC Design- ation	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
46641A	AA	3	JP MORGAN TAXABLE HFA TRUST 2013-2 A.....		4	1FE	1,475,737	105.319	1,531,262	1,453,928	1,466,865	0	(1,001)	0	0	4.000	3.770	MON...	4,846	58,157	11/15/2013.	08/26/2036.
46641X	AA	3	JP MORGAN TAXABLE HFA TRUST 2014-1 A.....		4	1FE	1,417,624	105.211	1,430,692	1,359,832	1,396,880	0	(4,593)	0	0	4.000	3.274	MON...	4,533	54,393	06/11/2014.	11/27/2038.
52518R	BE	5	LEHMAN STRUCTURED SECURITIES 2001-GE6 A.....		4	5*	27,297	93.309	33,708	36,125	31,727	0	1,781	0	0	0.000	11.375	MON...	0	0	01/22/2002.	08/26/2024.
52520M	AE	3	LEHMAN MTG TRUST 2005-1 2A2.....		4	1FM	1,259,613	88.763	1,214,006	1,367,694	1,259,613	0	0	0	0	5.500	7.424	MON...	1,254	75,202	01/09/2007.	11/25/2035.
55265K	2X	6	MASTR ASSET SEC TRUST 2003-11 10A1.....		4	1FM	85,935	99.522	85,205	85,614	85,392	0	(52)	0	0	5.000	4.943	MON...	357	4,278	07/22/2009.	12/25/2018.
57643M	JK	1	MASTR ASSET SEC TRUST 2004-11 5A3.....		4	1FM	277,646	99.776	342,005	342,773	313,611	0	(4,226)	0	0	5.750	8.335	MON...	1,642	19,707	10/24/2008.	12/25/2034.
59980T	AB	2	Mill City Mortgage Trust 2016-1 M1.....		4	1FM	2,272,360	99.214	2,247,186	2,265,000	2,271,924	0	(436)	0	0	3.150	3.085	MON...	5,946	23,783	08/15/2016.	04/25/2057.
61690G	AE	1	MORGAN STANLEY BAML TRUST 2014-C14 A4.....		4	1FM	4,039,801	104.826	4,193,040	4,000,000	4,028,033	0	(4,238)	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.....		4	1FM	34,364	99.675	34,298	34,410	34,298	0	1	0	0	5.000	5.031	MON...	143	1,720	01/20/2004.	11/25/2033.
64352V	ED	9	NEW CENTURY HOME EQUITY LOAN 2003-5 A16.....		4	1FM	6,557,036	101.069	6,944,698	6,871,244	6,870,591	0	114,521	0	0	6.000	5.960	MON...	34,356	355,385	10/07/2003.	11/25/2033.
67400A	AC	6	OAKS MORTGAGE TRUST 2015-2 A3.....		4	1FM	4,478,357	99.557	4,438,415	4,458,156	4,477,495	0	(862)	0	0	3.500	3.228	MON...	13,003	0	12/01/2016.	10/25/2045.
73316P	EZ	9	POPULAR ABS MORTGAGE PASS-THRO 2005-4 AF.....		4	1FM	429,184	100.234	426,986	425,989	424,867	0	(427)	0	0	4.494	4.311	MON...	319	19,662	09/26/2011.	09/25/2035.
73316P	HP	8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A.....		4	1FM	94,254	101.814	101,814	100,000	96,836	0	533	0	0	5.965	7.094	MON...	99	4,274	11/18/2005.	01/25/2036.
74927D	AL	0	RBSSP RESECURITIZATION TRUST 2010-4 6A1.....		4	1FM	1,371,450	101.251	1,466,723	1,448,601	1,408,006	0	22,240	0	0	5.825	8.035	MON...	7,032	84,381	04/20/2010.	02/26/2036.
74958D	AH	1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2.....		4	1FM	182,275	99.014	189,852	191,742	188,384	0	(123)	0	0	5.500	6.262	MON...	879	10,544	05/20/2010.	10/25/2021.
759950	CU	0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5.....		4	1FM	4,480,805	96.704	4,835,200	5,000,000	4,536,362	0	55,557	0	0	6.058	8.051	MON...	5,048	236,175	06/18/2004.	07/25/2034.
760985	B8	3	RESIDENTIAL FDG SEC CORP 2003-RS9 A16B.....		4	1FM	1,558,326	105.128	1,645,973	1,565,685	1,559,078	0	74	0	0	6.040	6.125	MON...	1,576	91,667	10/22/2003.	10/25/2033.
76110H	J7	5	RESIDENTIAL ACCREDIT LOANS INC 2004-QS16.....		4	1FM	7,512,000	93.153	7,452,240	8,000,000	7,512,000	0	0	0	0	5.500	6.295	MON...	36,667	440,000	01/11/2005.	12/25/2034.
76110H	Q7	7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2.....		4	1FM	4,880,928	90.521	5,204,958	5,750,000	4,880,928	0	(27,348)	628,704	0	5.500	7.407	MON...	26,354	316,250	03/08/2005.	02/25/2035.
76110H	RW	1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4.....		4	1FM	4,052,906	99.831	4,083,626	4,090,539	4,063,871	0	(184)	0	0	5.500	5.641	MON...	18,748	224,980	09/16/2004.	03/25/2034.
76110H	TW	9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7.....		4	1FM	4,463,105	101.520	4,654,581	4,584,891	4,540,517	0	20,793	0	0	6.000	6.313	MON...	22,924	275,076	06/09/2004.	05/01/2034.
76110W	XR	2	RESIDENTIAL ASSET SEC CORP 2004-KS4 A15.....		4	1FM	4,009,290	92.107	4,433,177	4,813,073	4,009,290	0	0	0	0	5.017	7.294	MON...	4,025	242,496	04/07/2004.	05/25/2034.
76112B	AE	0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8.....		4	1FM	2,434,352	103.114	2,510,399	2,434,586	2,426,728	0	350	0	0	5.980	6.013	MON...	12,132	145,588	08/16/2004.	08/25/2034.
76112B	DT	4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10.....		4	1FM	1,475,222	102.917	1,518,347	1,475,312	1,470,907	0	207	0	0	5.550	5.576	MON...	6,823	81,880	10/22/2004.	10/25/2034.
81744T	AB	3	SEQUOIA MORTGAGE TRUST 2012-1 2A1.....		4	1FM	466,024	100.104	467,385	466,900	465,978	0	16	0	0	3.474	3.491	MON...	1,352	16,171	07/06/2015.	01/25/2042.
81745A	AB	3	SEQUOIA MORTGAGE TRUST 2013-5 A2.....		4	1FM	4,773,587	99.783	4,681,845	4,692,027	4,769,710	0	(696)	0	0	3.000	2.661	MON...	11,730	140,761	04/08/2013.	05/25/2043.
81745C	AB	9	SEQUOIA MORTGAGE TRUST 2013-7 A2.....		4	1FM	1,287,866	98.948	1,265,996	1,279,456	1,283,707	0	(1,478)	0	0	3.000	2.903	MON...	3,199	38,384	05/16/2013.	06/25/2043.
81746R	AU	3	SEQUOIA MORTGAGE TRUST 2016-2 A19.....		4	1FE	3,026,102	99.698	2,956,448	2,965,404	3,023,766	0	(2,337)	0	0	3.500	2.997	MON...	8,649	17,298	10/04/2016.	08/25/2046.
822804	AA	8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1.....		4	1FM	1,402,743	100.193	1,436,934	1,434,166	1,414,451	0	2,790	0	0	3.750	4.088	MON...	4,482	53,781	06/27/2013.	07/25/2043.
85172G	AB	3	SPRINGLEAF MORTGAGE LOAN TRUST 2013-2A M.....		4	1FM	1,444,841	99.200	1,488,000	1,500,000	1,483,120	0	11,592	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.....		4	2FM	501,525	76.693	504,725	658,111	501,525	0	0	0	0	7.359	11.633	MON...	807	39,947	05/25/2016.	03/25/2031.
86358R	WU	7	STRUCTURED ASSET SEC CORP 2002-3 B1.....		4	1FM	1,613,817	95.710	1,545,309	1,614,574	1,612,025	0	77	0	0	6.500	6.538	MON...	8,746	104,947	11/21/2002.	03/25/2032.
86359A	K3	6	STRUCTURED ASSET SECURITIES 2003-25XS A5.....		4	1FM	1,510,854	103.361	2,297,195	2,222,497	1,510,854	0	0	0	0	6.120	11.923	MON...	11,335	133,452	08/27/2003.	08/25/2033.
86359A	KD	4	STRUCTURED ASSET SECURITIES 2003-3XS A8.....		4	1FM	736,506	102.902	761,209	739,742	736,749	0	(64)	0	0	5.230	5.293	MON...	3,224	26,157	01/30/2003.	01/25/2033.
86359B	3A	7	STRUCTURED ASSET SECURITIES 2005-1 5A1.....		4	2FM	108,415	99.238	113,550	114,422	113,637	0	1,408	0	0	5.500	6.476	MON...	524	6,293	06/21/2010.	02/25/2020.
86359B	E3	1	STRUCTURED ASSET SECURITIES 2004-19XS A5.....		4	1FM	2,182,746	98.639	2,172,377	2,202,351	2,182,746	0	236,594	243,427	0	5.860	6.097	MON...	10,755	116,380	10/05/2004.	09/25/2034.
86359B	J8	5	STRUCTURED ASSET SECURITIES 2004-20 8A2.....		4	1FM	1,513,386	99.781	1,555,340	1,558,754	1,551,994	0	3,688	0	0	5.250	5.768	MON...	6,820	81,835	12/01/2004.	11/25/2034.
86359D	GT	8	STRUCTURED ASSET SECURITIES 2005-10 5A9.....		4	3FM	500,548	94.833	485,008	511,434	504,168	0	(2,153)	0	0	5.250	5.645	MON...	2,238	26,850	07/21/2005.	12/25/2034.
89171D	AA	5	TOWD POINT MRTGE TRUST 2015-1 A1.....		4	1FM	3,378,509	102.191	3,357,952	3,285,9												

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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				
94982W	BB	9	WELLS FARGO MB TRST 2005-9 2A8.....					4	1FM	23,080	99.565	24,197	24,302	24,017	0	(42)	0	0	5.500	6.123	MON	22	1,336	02/23/2006	10/25/2035				
94983S	AS	1	WELLS FARGO MORT BACKED SEC 2006-8 A15.....					4	2FM	1,050,906	95.761	1,146,846	1,197,613	1,153,757	0	18,963	0	0	6.000	8.115	MON	1,198	71,850	05/11/2010	07/25/2036				
97652P	AA	9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1.....					4	1FM	1,187,164	102.458	1,176,633	1,148,405	1,169,348	0	(2,978)	0	0	3.929	3.229	MON	3,760	45,255	06/19/2014	06/27/2044				
97652T	AD	5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4.....					4	1FM	3,933,686	101.015	3,887,956	3,848,890	3,895,415	0	(1,118)	0	0	3.500	2.917	MON	11,226	134,711	02/05/2015	01/20/2045				
29100X	AA	3	EMERALD AVIATION FINANCE LIMIT 2013-1 A.....			D		4	1FE	2,669,027	101.375	2,669,027	2,632,825	2,668,720	0	(307)	0	0	4.650	4.230	MON	5,441	10,202	12/01/2016	10/15/2038				
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....										205,695,269	XXX	213,595,537	219,327,981	207,834,765	(48,687)	1,000,470	1,355,889	0	XXX	XXX	XXX	738,763	9,670,267	XXX	XXX				
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																													
05490P	AC	4	BCC FUNDING CORP 2015-1 B.....					4	1FE	2,499,947	100.312	2,507,800	2,500,000	2,499,966	0	14	0	0	3.193	3.215	MON	2,439	79,825	06/17/2015	10/20/2020				
05490T	AA	0	BBCCRE TRUST 2015-GTP A.....					4	1FM	5,149,940	102.955	5,147,750	5,000,000	5,131,682	0	(13,473)	0	0	3.966	3.622	MON	11,568	198,300	08/07/2015	08/10/2033				
05490T	AC	6	BBCCRE TRUST 2015-GTP B.....					4	1FM	5,429,297	100.262	5,013,100	5,000,000	5,421,643	0	(7,654)	0	0	4.216	3.093	MON	14,639	52,700	09/28/2016	08/10/2033				
05523E	AA	4	BANC OF AMERICA MERRILL LYNCH 2016-FR14.....					4	1FE	6,545,000	92.815	6,497,050	7,000,000	6,584,052	0	39,052	0	0	3.129	4.516	MON	18,255	109,923	06/21/2016	02/27/2048				
05547H	AC	5	BARCLAYS COMM MTG SECURITIES 2015-SRCH A.....					4	1FM	7,827,422	106.712	8,110,112	7,600,000	7,810,588	0	(16,128)	0	0	4.197	3.902	MON	18,607	318,972	12/04/2015	08/10/2035				
12591R	AY	6	COMM MORTGAGE TRUST 2014-CCRE A-SB.....					4	1FM	3,089,870	104.922	3,147,660	3,000,000	3,056,795	0	(11,876)	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.....					4	1FM	10,542,578	103.605	10,360,500	10,000,000	10,445,016	0	(52,469)	0	0	3.611	2.962	MON	30,094	367,149	02/10/2015	08/10/2049				
12592T	AA	3	COMM MORTGAGE TRUST 2015-3BP A.....					4	1FM	5,078,906	100.261	5,013,050	5,000,000	5,065,213	0	(7,429)	0	0	3.178	3.004	MON	13,242	158,900	02/11/2015	02/10/2035				
12646W	AH	7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A.....					4	1FM	2,134,544	97.484	2,046,858	2,099,686	2,122,093	0	(734)	0	0	3.000	2.804	MON	5,249	62,991	04/17/2013	04/25/2043				
12646X	AJ	1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3.....					4	1FM	2,900,903	93.398	2,674,904	2,863,984	2,882,832	0	(7,770)	0	0	3.000	2.797	MON	7,160	85,919	05/08/2013	05/25/2043				
12649A	AC	3	CREDIT SUISSE MORTGAGE TRUST 2014-USA A2.....					4	1FM	5,335,938	102.418	5,120,900	5,000,000	5,283,413	0	(28,566)	0	0	3.953	3.207	MON	16,471	197,650	02/17/2015	09/15/2037				
17320Q	AG	4	CITIGROUP COMMERICAL MORTGAGE 2013-375P.....					4	1FM	10,272,656	101.788	10,178,800	10,000,000	10,215,375	0	(31,371)	0	0	3.518	3.149	MON	29,313	357,621	02/20/2015	05/10/2035				
17321L	AA	7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A.....					4	1FM	1,529,520	101.015	1,577,205	1,561,357	1,541,378	0	3,316	0	0	3.500	3.839	MON	4,554	54,648	11/01/2013	10/25/2043				
17325C	AC	9	CITIGROUP COMMERCIAL MORTGAGE 2016-SMPL.....					4	1FM	4,982,836	97.638	4,865,302	4,983,000	4,982,737	0	(99)	0	0	2.576	2.577	MON	10,697	21,394	09/23/2016	09/10/2031				
23306N	AG	7	DBWF 2015-LCM MORTGAGE TRUST 2015-LCM.....					4	1FM	4,826,357	95.507	4,775,350	5,000,000	4,845,764	0	12,920	0	0	3.421	3.829	MON	9,978	173,907	06/17/2015	06/10/2034				
30261X	AA	6	FREMF MORTGAGE TRUST 2010-K9 B.....					4	1FM	3,079,375	107.433	3,491,573	3,250,000	3,164,342	0	17,695	0	0	5.195	5.965	MON	14,070	167,888	08/31/2011	09/25/2045				
30262B	AL	9	FREMF MORTGAGE TRUST 2011-K11 B.....					4	1FM	4,859,697	105.518	5,381,418	5,100,000	4,978,237	0	23,477	0	0	4.423	5.054	MON	18,798	229,370	12/31/2013	12/25/2048				
30291J	AJ	2	FREMF MORTGAGE TRUST 2013-K29 B.....					4	1FM	5,541,985	100.868	6,052,080	6,000,000	5,662,074	0	42,700	0	0	3.481	4.456	MON	3,481	212,463	11/09/2015	05/25/2046				
3136AF	VV	3	FANNIE MAE 2013-66 VM.....			CF		4	1	2,452,933	96.618	2,426,078	2,511,000	2,459,726	0	5,035	0	0	3.000	3.269	MON	1,256	75,330	07/02/2015	04/25/2032				
3136AL	CF	6	FANNIE MAE 2015-63 VG.....			CF		4	1	2,320,313	103.971	2,339,348	2,250,000	2,311,378	0	(6,488)	0	0	3.500	3.145	MON	1,313	78,750	07/20/2015	05/25/2031				
3136AL	H3	8	FANNIE MAE 2014-79 LC.....			CF		4	1	1,905,396	97.729	1,908,647	1,953,000	1,910,196	0	3,456	0	0	3.000	3.261	MON	977	58,590	07/20/2015	09/25/2044				
3138L2	V4	6	FANNIE MAE AM2434.....					2	1FE	2,337,835	98.814	2,197,497	2,223,862	2,315,381	0	(9,052)	0	0	3.050	2.226	MON	5,652	67,828	01/30/2015	05/01/2027				
36198E	AD	7	GS MORTGAGE SECURITIES TRUST 2013-GC13 A.....					4	1FM	2,524,917	105.878	2,646,950	2,500,000	2,516,460	0	(2,669)	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.....					4	1FM	5,049,797	105.949	5,297,450	5,000,000	5,032,897	0	(5,277)	0	0	3.955	3.849	MON	16,479	197,750	08/14/2013	08/10/2046				
43289V	AJ	2	HILTON USA TRUST 2016-SFP B.....					4	1FE	7,000,000	98.844	6,919,080	7,000,000	6,999,965	0	(34)	0	0	3.323	3.340	MON	19,383	19,383	11/09/2016	11/05/2035				
46640L	AD	4	JPMBB COMM MORTG SEC TRUST 2013-C14 A4.....			CF		4	1FM	5,149,980	107.357	5,367,850	5,000,000	5,102,698	0	(14,671)	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		4	1FM	1,016,860	107.247	1,072,470	1,000,000	1,011,928	0	(1,746)	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		4	1FM	5,049,985	103.827	5,191,350	5,000,000	5,038,647	0	(5,144)	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.....					4	1FM	2,028,417	102.978	2,059,560	2,000,000	2,025,150	0	(2,613)	0	0	3.555	3.400	MON	4,147	72,281	09/15/2015	09/10/2035				
556227	AE	6	MADISON AVENUE TRUST 2015-11MD B.....					4	1FM	3,990,519	101.469	4,058,760	4,000,000	3,991,154	0	508	0	0	3.555	3.599	MON	8,295	144,562	09/15/2015	09/10/2035				
61691B	AG	6	MORGAN STANLEY CAPITAL BARCLAY 2016-MART.....					4	1FM	5,599,978	96.991	5,431,496	5,600,000	5,599,811	0	(166)	0	0	2.480	2.474	MON	11,572	34,717	09/15/2016	09/13/2031				
61762M	BV	2	MORGAN STANLEY BAML TRUST 2013-C10 A3.....			CF		4	1FM	3,113,320	104.192	3,125,760	3,000,000	3,080,203	0	(11,685)	0	0	3.969	3.493	MON	5,622	121,070	02/06/2014	07/15/2046				
61762T	AE	6	MORGAN STANLEY BAML TRUST 2013-C11 A4.....					4	1FM	4,633,376	107.513	4,838,085	4,500,000	4,590,919	0	(13,253)	0												

E10.35

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					F o r e i g n	Bond CHAR	NAIC Designation		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		
81745N	AS	8				4	1FE			3,266,563	101.921	3,208,010	3,147,546	3,262,082	0	(4,481)	0	0	4.000	3.006	MON	10,492	20,984	09/30/2016	04/25/2044
90117P	AC	9				4	1FM			5,149,970	104.573	5,228,650	5,000,000	5,132,143	0	(13,342)	0	0	3.901	3.558	MON	11,376	195,025	08/07/2015	08/10/2035
91830C	AG	3				4	1FM			5,087,500	101.046	5,052,300	5,000,000	5,078,156	0	(9,344)	0	0	3.298	3.004	MON	7,328	109,923	04/06/2016	11/15/2022
92890N	AU	3				4	1FM			3,606,641	101.315	3,546,025	3,500,000	3,595,183	0	(11,457)	0	0	2.875	2.369	MON	4,472	67,083	04/04/2016	11/15/2030
92938C	AD	9				4	1FM			4,119,692	107.228	4,289,120	4,000,000	4,081,992	0	(11,709)	0	0	4.153	3.801	MON	13,843	166,120	08/06/2013	08/15/2046
94988Q	AG	6				4	1FM			2,574,810	107.530	2,688,250	2,500,000	2,550,797	0	(7,358)	0	0	4.218	3.864	MON	4,687	105,450	07/17/2013	07/15/2046
3499999 Industrial & Miscellaneous - Commercial Mortgage-Backed Securities										186,344,915	XXX	187,034,628	183,643,435	186,045,581	0	(219,016)	0	0	XXX	XXX	XXX	458,915	5,776,878	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																									
00213R	AA	1				4	1FE			1,514,614	98.809	1,496,575	1,514,614	1,514,614	0	0	0	0	2.454	2.466	MON	1,755	34,023	12/06/2012	12/15/2042
00213R	AB	9				4	1FE			4,008,765	96.103	3,815,289	3,970,000	4,003,815	0	(1,956)	0	0	3.810	3.708	MON	6,723	151,257	05/21/2014	12/15/2042
00214M	AB	9				2	1FE			1,998,867	95.380	1,907,600	2,000,000	1,999,108	0	101	0	0	3.970	4.010	MON	3,529	79,400	06/18/2014	06/15/2044
02006W	AF	6				4	1FE			1,499,651	100.857	1,512,855	1,500,000	1,499,821	0	76	0	0	2.350	2.367	MON	1,567	35,250	09/17/2014	06/15/2020
02665U	AA	3				4	1FE			3,371,792	103.005	3,473,288	3,371,961	3,370,581	0	(533)	0	0	3.786	3.795	MON	10,639	127,663	09/10/2014	10/17/2036
02666A	AA	6				4	1FE			2,909,018	100.849	2,933,835	2,909,136	2,908,522	0	(247)	0	0	3.467	3.472	MON	8,405	100,860	02/26/2015	04/17/2045
03064Y	AE	2				4	1FE			1,011,331	100.104	1,023,157	1,022,094	1,021,424	0	2,484	0	0	1.570	1.930	MON	1,025	16,047	12/31/2013	01/08/2019
03065J	AF	1				4	1FE			2,999,677	101.178	3,035,340	3,000,000	2,999,866	0	89	0	0	2.470	2.486	MON	4,734	74,100	11/13/2014	11/09/2020
03066D	AF	3				4	1FE			4,499,888	100.854	4,538,430	4,500,000	4,499,880	0	(9)	0	0	2.870	2.887	MON	8,251	84,306	04/05/2016	11/08/2021
04364F	AE	8				4	1FE			3,498,969	99.441	3,480,435	3,500,000	3,499,498	0	294	0	0	2.690	2.714	MON	5,492	94,150	02/26/2015	10/12/2021
04390A	AE	7				4	1FE			2,829,309	101.761	2,879,836	2,830,000	2,829,468	0	134	0	0	3.240	3.267	MON	5,349	91,692	10/22/2015	10/12/2021
05377R	BA	1				4	1FE			1,249,979	100.450	1,255,625	1,250,000	1,249,921	0	(71)	0	0	3.887	3.917	MON	1,485	48,588	03/15/2012	05/20/2018
05377R	BV	5				4	1FE			2,999,265	99.809	2,994,270	3,000,000	2,999,585	0	135	0	0	2.500	2.518	MON	2,292	75,000	07/17/2014	02/20/2020
05464P	AB	8				4	1FE			1,999,560	99.774	1,995,453	1,999,973	1,999,682	0	73	0	0	2.750	2.773	MON	1,681	54,999	04/16/2015	03/20/2020
05490P	AD	2				4	1FE			2,349,957	100.372	2,358,742	2,350,000	2,349,971	0	12	0	0	3.622	3.650	MON	2,601	85,117	06/17/2015	11/20/2020
05541N	AB	0				4	1FE			4,999,373	99.484	4,974,200	5,000,000	4,999,415	0	43	0	0	2.200	2.216	MON	3,361	27,194	09/14/2016	12/20/2021
05606T	AA	1				4	1FE			305,863	100.399	307,318	306,097	305,490	0	(46)	0	0	5.100	5.122	MON	1,258	15,611	12/14/2010	03/02/2026
05606U	AA	8				4	1FE			658,581	99.129	652,849	658,585	658,583	0	1	0	0	2.660	2.675	MON	1,411	17,518	09/06/2012	12/02/2027
05606V	AA	6				4	1FE			1,315,352	100.773	1,325,798	1,315,628	1,315,489	0	33	0	0	3.010	3.034	MON	2,970	39,600	09/18/2013	12/04/2028
05606X	AA	2				4	1FE			3,183,226	100.587	3,202,167	3,183,480	3,183,307	0	40	0	0	2.880	2.900	MON	7,386	91,684	01/22/2015	05/02/2030
09228Y	AB	8				4	1FE			3,499,985	99.250	3,473,750	3,500,000	3,499,996	0	11	0	0	4.213	4.249	MON	18,841	0	11/04/2016	12/16/2041
09228Y	AC	6				4	2AM			1,499,944	98.687	1,480,305	1,500,000	1,499,954	0	11	0	0	5.682	5.748	MON	10,891	0	11/04/2016	12/16/2041
1248P8	AH	2				4	1FE			1,317,843	103.049	1,344,578	1,304,795	1,309,918	0	(444)	0	0	5.205	5.111	MON	5,660	69,454	06/01/2010	10/25/2036
12502Y	AP	8				4	1FE			2,392,857	100.937	2,415,278	2,392,857	2,392,857	0	0	0	0	4.750	4.746	MON	6,630	113,661	07/06/2012	07/11/2022
12558G	AE	5				4	1FE			1,999,729	100.022	2,000,440	2,000,000	1,999,870	0	69	0	0	2.650	2.668	MON	1,619	53,000	11/19/2014	02/20/2020
125634	AN	5				4	1FE			2,240,192	95.703	2,144,816	2,241,116	2,240,383	0	63	0	0	3.290	3.320	MON	2,663	73,733	06/17/2014	06/18/2029
12563L	AA	5				2	1FE			4,239,430	96.165	4,077,266	4,239,864	4,239,446	0	16	0	0	4.210	4.248	MON	6,446	151,723	02/04/2016	02/18/2041
12624V	AB	8				4	1FE			199,234	100.158	199,576	199,261	199,260	0	1	0	0	1.940	1.951	MON	172	3,866	12/07/2012	03/16/2020
12625A	AB	3				4	1FE			632,879	100.238	634,429	632,923	632,918	0	6	0	0	1.890	1.899	MON	532	11,962	03/13/2013	06/15/2020
12625J	AC	2				4	2AM			1,023,760	100.228	1,038,426	1,036,064	1,034,505	0	1,560	0	0	3.480	3.858	MON	1,602	36,055	08/14/2013	09/15/2020
12632V	AB	8				4	1FE			5,169,247	100.746	5,208,568	5,170,000	5,169,795	0	253	0	0	2.670	2.690	MON	6,135	138,039	09/09/2014	08/17/2020
12635T	AA	2				4	1FE			3,470,127	104.502	3,654,001	3,496,572	3,475,014	0	4,887	0	0	4.070	4.326	JAJO	32,020	106,733	01/21/2016	07/10/2022
12637F	AC	6				4	1FE			3,999,197	98.761	3,950,440	4,000,000	3,999,214	0	16	0	0	2.900	2.925	MON	5,156	18,367	10/13/2016	01/17/2023
126802	CL	9				4	1FE			13,195,000	99.967	12,995,710	13,000,000	13,175,867	0	(19,133)	0	0	2.710	2.484	MON	15,658	264,225	04/06/2016	02/17/2026

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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	F o r e i g n	Bond CHAR	NAIC Design- ation	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
13056L	AE	9	CALIFORNIA REPUBLIC AUTO REC 2014-3 B			4		1FE	4,977,344	100.716	5,035,800	5,000,000	4,989,986	0	5,547	0	0	2.660	2.795	MON	5,911	133,000	09/08/2014	08/17/2020	
13056T	AC	6	CALIFORNIA REPUBLIC AUTO REC 2013-2 B			4		1FE	3,980,000	100.309	4,012,360	4,000,000	3,994,785	0	4,661	0	0	2.310	2.452	MON	4,107	92,400	12/17/2013	07/15/2019	
13470J	AA	0	CAN CAPITAL FUNDING LLC 2014-1A A			4		1FE	4,279,388	100.902	4,318,053	4,279,444	4,279,425	0	19	0	0	3.117	3.138	MON	5,928	133,390	10/15/2014	04/15/2020	
13975D	AF	2	CAPITAL AUTO REC ASSET TRUST 2013-3 C			4		1FE	6,999,046	100.617	7,043,190	7,000,000	6,999,723	0	210	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			4		1FE	999,790	101.243	1,012,430	1,000,000	999,928	0	43	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			4		1FE	4,621,955	100.444	4,597,934	4,577,609	4,586,500	0	(11,867)	0	0	2.720	2.370	MON	5,534	124,511	09/03/2014	04/15/2020	
14179B	AC	5	CFCAT 2013-2A B			4		1FE	1,048,319	100.308	1,051,637	1,048,408	1,048,401	0	13	0	0	3.150	3.174	MON	1,468	33,025	10/17/2013	08/15/2019	
14313Q	AG	0	CARMAX AUTO OWNERS TRUST 2014-1 D			4		3AM	7,011,484	100.108	7,007,560	7,000,000	7,005,576	0	(2,446)	0	0	2.430	2.403	MON	7,560	170,100	09/02/2014	08/17/2020	
14313Y	AF	5	CARMAX AUTO OWNER TRUST 2016-1 C			4		1FE	2,999,920	100.530	3,015,900	3,000,000	2,999,899	0	(21)	0	0	2.520	2.533	MON	3,360	65,520	01/26/2016	10/15/2021	
14366W	AE	8	CARNOW AUTO RECEIVABLES TRUST 2014-1A C			4		1FE	1,225,207	100.043	1,225,821	1,225,294	1,225,290	0	30	0	0	2.810	2.830	MON	1,530	34,431	09/17/2014	11/15/2018	
17119Y	AF	4	CHRYSLER CAPITAL AUTO REC 2014-BA C			4		1FE	3,998,824	100.870	4,034,800	4,000,000	3,999,518	0	271	0	0	2.700	2.724	MON	4,800	108,000	09/17/2014	05/15/2020	
17120C	AE	2	CHRYSLER CAPITAL AUTO REC 2016-AA B			4		1FE	8,998,414	101.073	9,096,570	9,000,000	8,998,776	0	362	0	0	2.880	2.904	MON	11,520	169,920	04/13/2016	02/15/2022	
20267T	AA	0	COMMONBOND STUDENT LOAN TRUST 2016-A A1			4		1FE	3,884,701	101.208	3,931,807	3,884,878	3,884,740	0	39	0	0	3.320	3.343	MON	2,150	87,418	04/15/2016	05/25/2040	
20267U	AA	7	COMMONBOND STUDENT LOAN TRUST 2016-B A1			4		1FE	2,598,226	98.345	2,555,919	2,598,931	2,598,261	0	36	0	0	2.730	2.750	MON	1,183	12,811	10/13/2016	10/25/2040	
20846Q	HQ	4	CONSECO FINANCE SECURITIZATION 2001-3 M1			4		6AM	1,452,280	92.464	2,904,259	3,140,962	1,264,267	0	0	0	0	7.150	0.000	MON	18,715	94,714	08/17/2001	05/01/2033	
22533Q	AC	6	CREDIT ACCEPTANCE AUTO LOAN TR 2014-2A B			4		1FE	1,999,642	100.162	2,003,240	2,000,000	1,999,903	0	118	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			4		1FE	424,292	100.510	468,151	465,776	454,499	0	78	0	0	7.025	8.047	MON	1,454	32,721	02/04/2000	03/15/2028	
233046	AC	5	DB MASTER FINANCE LLC 2015-1A A2L			4		2AM	4,912,500	100.768	4,950,228	4,912,500	4,912,500	0	0	0	0	3.262	3.272	FMAN	18,250	160,246	01/22/2015	02/20/2045	
23341K	AB	1	DRB PRIME STUDENT LOAN TRUST 2015-D A2			4		1FE	8,050,155	100.561	8,080,166	8,035,089	8,049,021	0	(1,134)	0	0	3.200	3.172	MON	4,285	192,842	04/19/2016	01/25/2040	
24703B	AE	5	DELL EQUIPMENT FINANCE TRUST 2015-1 C			4		1FE	4,998,785	99.541	4,977,050	5,000,000	4,999,557	0	462	0	0	2.420	2.442	MON	3,025	121,000	04/15/2015	03/23/2020	
24703C	AF	0	DELL EQUIPMENT FINANCE TRUST 2015-2 C			4		1FE	2,499,745	100.473	2,511,825	2,500,000	2,499,828	0	73	0	0	2.750	2.769	MON	1,719	68,750	10/21/2015	09/22/2020	
25272V	AA	7	DIAMOND RESORTS OWNER TRUST 2015-1 A			4		1FE	1,234,145	100.605	1,241,738	1,234,271	1,234,158	0	9	0	0	2.730	2.747	MON	1,030	33,696	07/23/2015	07/20/2027	
25273A	AA	2	DIAMOND RESORTS OWNER TRUST 2014-1 A			4		1FE	1,052,918	100.390	1,057,138	1,053,031	1,052,948	0	11	0	0	2.540	2.556	MON	817	26,747	11/13/2014	05/20/2027	
25273A	AB	0	DIAMOND RESORTS OWNER TRUST 2014-1 B			4		1FE	1,052,762	100.285	1,056,032	1,053,031	1,052,819	0	27	0	0	2.980	3.004	MON	959	31,380	11/13/2014	05/20/2027	
25755T	AD	2	DOMINOS PIZZA MASTER ISSUER 2015-1A A2L			4		2AM	4,950,000	96.998	4,801,401	4,950,000	4,950,000	0	0	0	0	3.484	3.497	JAJO	31,617	174,374	10/14/2015	10/25/2045	
26207V	AF	4	DRIVE AUTORECEIVABLES TRUST 2015-C C			4		1FE	3,999,342	100.838	4,033,520	4,000,000	3,999,663	0	276	0	0	3.010	3.035	MON	5,351	120,400	07/15/2015	05/17/2021	
26860Z	AA	7	Elm Trust 2016-1A A2			4		1FE	4,999,886	104.442	5,222,085	5,000,000	4,999,876	0	(10)	0	0	4.163	4.198	MON	9,251	0	12/08/2016	06/20/2025	
27034M	AB	0	Earnest Student Loan Program L 2016-D A2			4		1FE	3,623,180	98.541	3,571,444	3,624,323	3,623,231	0	51	0	0	2.720	2.743	MON	1,643	15,061	10/25/2016	01/25/2041	
284157	AA	2	ELARA HGV TIMESHARE ISSUER 2014-A A			4		1FE	1,283,404	99.738	1,280,069	1,283,432	1,283,417	0	3	0	0	2.530	2.544	MON	541	32,471	10/22/2014	02/25/2027	
284157	AB	0	ELARA HGV TIMESHARE ISSUER 2014-A B			4		2AM	1,283,245	100.049	1,284,061	1,283,432	1,283,309	0	26	0	0	3.020	3.044	MON	646	38,760	10/22/2014	02/25/2027	
28618X	AB	8	ELEMENT RAIL LEASING LLC 2015-1A A2			4		1FE	4,000,000	95.614	3,824,560	4,000,000	4,000,000	0	0	0	0	3.585	3.609	MON	4,780	143,400	02/26/2015	02/19/2045	
29277V	AA	4	ENTERGY NEW ORLEANS STORE RCVY 2015-1 A			4		1FE	4,420,430	101.262	4,477,308	4,421,509	4,420,915	0	493	0	0	2.670	2.672	JD	9,838	160,357	07/14/2015	06/01/2027	
294751	DQ	2	EQUITY ONE ABS INC 2004-1 AF4			4		1FM	789,209	100.015	787,365	787,247	785,598	0	(232)	0	0	4.145	4.069	MON	2,719	32,628	03/08/2012	04/25/2034	
30165Q	AB	6	EXETER AUTO RECEIVABLES TRUST 2014-1A B			4		1FE	399,551	100.072	399,857	399,569	399,561	0	4	0	0	2.420	2.434	MON	430	9,670	01/29/2014	01/15/2019	
30251T	AA	7	FNBC 1993-A PASS THRU TR 93-A			4		1FE	1,000,021	101.216	1,012,181	1,000,021	1,000,021	0	0	0	0	8.080	8.079	JJ	39,503	80,802	05/27/1993	01/05/2018	
30291D	AB	2	FRS LLC 2013-1A A2			4		1FE	3,868,552	99.648	3,868,586	3,868,586	3,868,569	0	6	0	0	3.080	3.100	MON	5,296	119,152	04/10/2013	04/15/2043	
30291D	AC	0	FRS LLC 2013-1A B			4		2AM	2,975,437	98.468	2,944,576	2,990,389	2,976,515	0	1,078	0	0	3.960	4.195	MON	5,263	39,473	08/12/2016	04/15/2043	
32058B	AE	9	FIRST INVESTORS AUTO OWNER TR 2013-3A C			4		1FE	1,999,537	100.436	2,008,720	2,000,000	1,999,885	0	65	0	0	2.910	2.934	MON	2,587	58,200	11/06/2013	01/15/2020	
32058G	AG	3	FIRST INVESTORS AUTO OWNER TR 2014-2A B			4		1FE	3,659,277	100.211	3,667,723	3,660,000	3,659,774	0	176	0	0	2.200	2.216	MON	3,579	80,520	08/06/2014	06/15/2020	
32058H	AJ	5	FIRST INVESTORS AUTO OWNERS TR 2014-3A C			4		1FE																	

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

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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	F o r e i g n	Bond CHAR	NAIC Design- ation	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
34530U	AA	9	FORD CREDIT AUTO OWNER TRUST 2016-1 A					4	1FE	10,057,813	100.211	10,021,100	10,000,000	10,049,573	0	(8,240)	0	0	2.310	2.194	MON	10,267	173,250	04/06/2016	08/15/2027
35104U	AA	2	FOURSIGHT CAPITAL AUTO REC 2014-1 A					4	1FE	1,164,594	99.755	1,161,863	1,164,716	1,164,689	0	29	0	0	2.110	2.123	MON	683	24,575	09/09/2014	03/23/2020
36159J	DM	0	GE CAPITAL CREDIT CARD MSTR 2012-7 B					4	1FE	2,499,239	99.990	2,499,750	2,500,000	2,499,617	0	93	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					4	1FE	1,999,632	100.945	2,018,900	2,000,000	1,999,810	0	173	0	0	2.990	3.015	MON	1,827	59,800	06/11/2015	07/22/2019
38013Q	AL	1	GM FINANCIAL AUTO LEASING TR 2014-2A C					4	1FE	4,999,770	100.375	5,018,750	5,000,000	4,999,946	0	79	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					4	1FE	4,869,479	99.979	4,869,482	4,870,505	4,869,747	0	99	0	0	3.220	3.246	MON	6,970	156,830	12/01/2014	03/17/2031
38081E	AA	9	GOLDEN BEAR 2016-1A A					4	1FE	4,782,921	98.430	4,782,829	4,782,921	4,782,921	0	0	0	0	3.750	3.750	MS	50,320	44,840	06/15/2016	09/20/2047
38217K	AA	2	Goodgreen Trust 2016-1A A					4	1FE	5,993,450	99.177	5,947,068	5,996,437	5,993,472	0	22	0	0	3.230	3.259	MON	8,608	0	10/28/2016	10/15/2052
42710W	AA	0	HERCULES CAPITAL FUNDING TRUST 2014-1A A					4	1FE	4,222,941	102.342	4,321,822	4,222,941	4,222,941	0	0	0	0	3.524	3.547	MON	6,201	148,816	11/04/2014	04/16/2021
42770L	AA	1	HERO FUNDING TRUST 2015-1A A					4	1FE	2,959,871	101.558	3,007,346	2,961,210	2,959,753	0	57	0	0	3.840	3.845	MS	31,902	117,555	04/22/2015	09/20/2040
42770Q	AA	0	HERO FUNDING TRUST 2014-2A A					4	1FE	2,959,103	103.370	3,060,908	2,961,119	2,959,168	0	121	0	0	3.990	3.998	MS	33,147	118,149	10/16/2014	09/21/2040
42805R	BA	6	HERTZ VEHICLE FINANCING LLC 2010-1A A3					4	1FE	2,999,056	102.819	3,084,570	3,000,000	2,999,774	0	126	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					4	2AM	2,983,125	98.095	2,942,850	3,000,000	2,993,297	0	4,424	0	0	2.480	2.650	MON	1,240	74,400	08/26/2014	08/25/2019
44921Q	AE	6	HYUNDAI FLOORPLAN MSTR OWN TRU 2016-1A A					4	1FE	4,998,988	100.250	5,012,500	5,000,000	4,999,231	0	243	0	0	1.810	1.824	MON	4,022	61,088	04/05/2016	03/15/2021
45780K	AD	8	InSite Issuer LLC 2016-1A A					4	1FE	10,000,000	98.507	9,850,700	10,000,000	10,000,000	0	0	0	0	2.883	2.900	MON	12,813	35,237	10/25/2016	11/15/2046
46616M	AA	8	HENDERSON RECEIVABLES LLC 2010-3A A					4	1FE	964,156	101.457	978,402	964,351	964,232	0	10	0	0	3.820	3.853	MON	1,637	36,838	10/29/2010	12/15/2048
46616P	AA	1	HENDERSON RECEIVABLES LLC 2011-1A A					4	1FE	2,081,041	104.324	2,041,492	1,956,877	2,067,480	0	(4,679)	0	0	4.700	4.071	MON	4,088	91,973	12/31/2013	10/15/2056
46618L	AA	8	HENDERSON RECEIVABLES LLC 2015-1A A					4	1FE	2,757,178	94.837	2,616,481	2,758,924	2,757,252	0	46	0	0	3.260	3.287	MON	3,997	89,941	03/25/2015	09/15/2072
46641Y	AJ	2	JP MORGAN MORTGAGE TRUST 2014-2 2A2					4	1FM	2,889,372	101.843	2,833,703	2,782,423	2,824,045	0	(23,546)	0	0	3.500	2.448	MON	8,115	97,321	06/25/2014	06/25/2029
50187V	AF	8	LEAF II RECEIVABLES FNDG LLC 2013-1 C					4	1FE	1,499,692	100.259	1,503,885	1,500,000	1,499,940	0	78	0	0	3.460	3.496	MON	2,307	51,900	09/19/2013	09/15/2021
50543L	AA	0	LABRADOR AVIATION FINANCE LTD 2016-1A A1					4	1FE	2,941,792	98.417	2,952,510	3,000,000	2,942,199	0	407	0	0	4.300	4.747	MON	5,733	0	12/08/2016	01/15/2042
52177E	AF	4	LEAF II RECEIVABLES FNDG LLC 2015-1 C					4	1FE	4,784,040	98.723	4,738,704	4,800,000	4,788,738	0	4,696	0	0	2.740	2.878	MON	5,845	119,875	02/12/2016	03/15/2021
52177F	AE	4	LEAF II RECEIVABLES FNDG LLC 2016-1 B					4	1FE	3,299,151	99.281	3,276,273	3,300,000	3,299,265	0	113	0	0	2.780	2.808	MON	4,077	50,712	05/18/2016	08/15/2022
53688T	AA	2	LITIGATION FEE RESIDUAL FUND 2015-1 A					4	1FE	1,661,173	103.471	1,718,829	1,661,173	1,661,173	0	0	0	0	4.000	4.019	JAJO	11,444	66,378	04/24/2015	10/30/2027
543190	AA	0	LONGTRAIN LEASING III LLC 2015-1A A1					4	1FE	2,406,162	96.830	2,330,032	2,406,312	2,406,176	0	4	0	0	2.980	2.999	MON	3,187	71,708	01/23/2015	01/15/2045
553891	AA	0	MVW OWNER TRUST 2014-1 A					4	1FE	1,643,884	99.725	1,639,828	1,644,350	1,644,312	0	130	0	0	2.250	2.278	MON	1,130	36,998	09/30/2014	09/20/2031
553894	AA	4	MVW OWNER TRUST 2016-1A A					4	1FE	2,600,987	98.029	2,549,995	2,601,266	2,600,992	0	5	0	0	2.250	2.262	MON	1,788	21,135	08/02/2016	12/20/2033
55610A	AD	5	MARCQUARIE EQUIPMENT FUND TR 2014-A B					4	1FE	5,529,394	99.192	5,485,318	5,530,000	5,529,852	0	199	0	0	1.990	2.002	MON	3,363	110,047	08/20/2014	07/20/2021
57165A	AA	6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A					4	1FE	864,844	100.265	867,256	864,964	864,918	0	9	0	0	2.510	2.526	MON	663	21,711	06/20/2012	05/20/2030
57165A	AB	4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B					4	2AM	576,602	100.631	580,281	576,643	576,627	0	3	0	0	3.500	3.527	MON	617	20,183	06/20/2012	05/20/2030
57165L	AA	2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A					4	1FE	849,134	100.602	854,338	849,226	849,192	0	6	0	0	3.540	3.568	MON	919	30,063	11/05/2010	10/20/2032
59549P	AA	6	MID-STATE TRUST SERIES 4 A4					4	1FE	77,105	102.382	78,954	77,117	77,117	0	0	0	0	8.330	8.418	JAJO	1,606	6,424	03/16/1995	04/01/2030
59549W	AA	1	MID STATE TRUST SERIES 11 A1					4	2AM	2,276,846	103.855	2,364,689	2,276,914	2,276,889	0	3	0	0	4.864	4.914	MON	4,922	110,749	06/18/2003	07/15/2038
59549W	AA	1	MID STATE TRUST SERIES 11 A1					4	1AM	2,157,376	103.855	2,364,689	2,276,914	2,219,338	0	9,731	0	0	4.864	5.858	MON	4,922	110,749	04/22/2010	07/15/2038
59560U	AA	9	MID-STATE TRUST 2004-1 A					4	1FE	907,701	107.543	953,959	887,049	900,533	0	(1,339)	0	0	6.005	5.670	MON	4,439	53,267	04/19/2011	08/15/2037
59560W	AC	1	MID-STATE TRUST 2010-1 M					4	1FM	2,294,205	105.310	2,417,701	2,295,794	2,293,963	0	(38)	0	0	5.250	5.290	MON	10,044	120,529	11/24/2010	12/15/2045
62886X	AB	2	NCF DEALER FLOORPLAN MASTER TR 2014-1A B					4	1FE	3,000,000	98.705	2,961,150	3,000,000	3,000,000	0	0	0	0	2.839	2.856	MON	2,839	78,156	10/24/2014	10/20/2020
62946A	AA	2	NP SPE II LLC 2016-1A A1					4	1FE	3,794,413	99.520	3,776,200	3,794,413	3,794,413	0	0	0	0	4.164	4.199	MON	4,828	101,383	04/25/2016	04/20/2046
63857Q	AB	0	NATIONS EQUIP FINANCE FUNDING 2014-1A B					4	2AM	2,847,045	100.171	2,851,913	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
63857V																									

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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
67087T	AE	1	OAKWOOD MORTGAGE INVESTORS 1999-B M1.....	.....	.....	4			6AM	505,076	40.420	876,605	2,168,742	437,267	0	0	0	0	7.180	0.000	MON...	12,976	232,668	08/05/2002.	12/15/2026.
67087T	DS	7	OAKWOOD MORTGAGE INVESTORS 2002-B M1 MH.....	.....	.....	4			6AM	655,604	74.964	3,399,024	4,534,208	135,691	0	0	0	0	7.620	0.000	MON...	28,792	19,137	05/17/2002.	06/15/2032.
674135	CY	2	OAKWOOD MTG INVESTORS INC 1997-D M.....	.....	.....	4			1FE	269,714	100.285	278,783	278,783	0	0	0	0	0	6.950	0.000	MON...	1,615	19,375	09/12/2002.	02/15/2028.
674135	DP	0	OAKWOOD MTG INVESTORS INC 1998-B M1 MH.....	.....	.....	4			6AM	4,186,632	102.460	5,123,000	5,000,000	4,186,632	0	0	0	0	6.800	11.775	MON...	28,333	890,571	05/29/2002.	05/15/2024.
674135	EM	6	OAKWOOD MTG INVESTORS INC 1999-A M2.....	.....	.....	4			6AM	71,962	24.735	932,492	3,769,928	71,962	0	0	0	0	7.690	0.000	MON...	24,159	43,139	09/24/2001.	04/15/2029.
68213K	AD	7	OAKWOOD MORTGAGE INVESTORS 2001-E A4.....	.....	.....	4			6AM	3,342,491	97.938	3,859,794	3,941,058	2,964,531	0	0	0	0	6.810	17.345	MON...	22,366	7,164	11/29/2001.	12/15/2031.
68268B	AA	7	ONEMAIN FINANCIAL ISSUANCE TRU 2014-2A A.....	.....	.....	4			1FE	1,518,082	100.196	1,521,293	1,518,317	1,518,311	0	80	0	0	2.470	2.490	MON...	1,354	37,502	07/23/2014.	09/18/2024.
68268E	AA	1	ONEMAIN FINANCIAL ISSUANCE TRU 2015-1A A.....	.....	.....	2			1FE	5,017,188	100.930	5,046,500	5,000,000	5,006,901	0	(5,517)	0	0	3.190	3.093	MON...	5,760	159,500	02/05/2015.	03/18/2026.
68504R	AA	6	ORANGE LAKE TIMESHARE TRUST 2014-AA A.....	.....	.....	4			1FE	2,726,904	99.417	2,711,480	2,727,381	2,727,012	0	32	0	0	2.290	2.304	MON...	3,817	62,457	08/06/2014.	07/09/2029.
68504R	AB	4	ORANGE LAKE TIMESHARE TRUST 2014-AA B.....	.....	.....	4			2AM	2,099,169	98.685	2,072,024	2,099,634	2,099,271	0	29	0	0	3.030	3.054	MON...	3,888	63,619	08/06/2014.	07/09/2029.
68504T	AA	2	ORANGE LAKE TIMESHARE TRUST 2015-AA A.....	.....	.....	4			1FE	2,767,930	99.643	2,758,499	2,768,382	2,767,983	0	48	0	0	2.880	2.899	MON...	5,094	79,729	10/21/2015.	09/08/2027.
687847	AD	5	OSCAR US FUNDING TRUST 2014-1A A4.....	.....	.....	4			1FE	4,998,588	98.560	4,927,980	5,000,000	4,999,350	0	340	0	0	2.550	2.571	MON...	5,667	127,500	09/19/2014.	12/15/2021.
68784L	AE	2	OSCAR US FUNDING TRUST 2015-1A A4.....	.....	.....	4			1FE	2,085,563	98.478	2,068,030	2,100,000	2,086,273	0	711	0	0	2.440	2.740	MON...	2,277	12,810	09/28/2016.	06/15/2022.
68784U	AE	2	OSCAR US FUNDING TRUST 2016-2A A4.....	.....	.....	4			1FE	2,599,303	98.012	2,548,322	2,600,000	2,599,344	0	41	0	0	2.990	3.015	MON...	3,455	16,844	09/14/2016.	12/15/2023.
69138V	AB	7	OXBOW RESOURCES LLC 2011-1A A2.....	.....	.....	4			1FE	999,956	112.420	1,124,198	1,000,000	999,976	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.....	.....	.....	4			1FE	4,186,283	100.007	4,186,576	4,186,283	4,186,283	0	0	0	0	3.475	3.497	MON...	6,465	145,473	11/20/2014.	12/15/2022.
74112W	AJ	8	PRESTIGE AUTO REC TRUST 2013-1A C.....	.....	.....	4			1FE	1,999,760	100.124	2,002,480	2,000,000	1,999,966	0	40	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.....	.....	.....	4			1FE	5,000,000	96.821	4,841,050	5,000,000	5,000,000	0	0	0	0	4.040	4.058	JAJO...	39,839	221,115	08/19/2015.	10/20/2027.
78410F	AA	4	SCF EQUIPMENT TRUST LLC 2016-1A A.....	.....	.....	4			1FE	8,472,875	100.094	8,509,093	8,501,102	8,473,259	0	384	0	0	3.620	3.814	MON...	9,403	0	12/15/2016.	11/20/2021.
78446T	AC	8	SLM STUDENT LOAN TRUST 2011-C A2B.....	.....	.....	4			1FE	831,646	104.471	808,823	774,208	827,314	0	(1,502)	0	0	4.540	3.981	MON...	1,562	35,149	12/31/2013.	10/17/2044.
78447B	AB	8	SLM STUDENT LOAN TRUST 2012-C A2.....	.....	.....	4			1FE	2,456,297	101.460	2,492,478	2,456,611	2,456,596	0	38	0	0	3.310	3.336	MON...	3,614	81,314	05/23/2012.	10/15/2046.
78448Q	AB	4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A.....	.....	.....	4			1FE	1,990,782	101.612	2,032,240	2,000,000	1,993,039	0	1,598	0	0	2.980	3.092	MON...	2,649	59,600	07/23/2015.	07/15/2027.
78469E	AB	5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2.....	.....	.....	4			1FE	1,748,258	101.092	1,750,527	1,731,618	1,743,499	0	(1,821)	0	0	3.020	2.754	MON...	872	52,295	08/14/2014.	10/25/2027.
78488B	AA	0	SVO VOI MORTGAGE CORP 2012-AA A.....	.....	.....	4			1FE	555,039	99.245	550,913	555,104	554,729	0	(335)	0	0	2.000	1.991	MON...	925	11,102	10/16/2012.	09/20/2029.
80283Y	AF	2	SANTANDER DRIVE AUTO REC TRUST 2014-4 C.....	.....	.....	4			1FE	1,999,406	100.873	2,017,460	2,000,000	1,999,842	0	152	0	0	2.600	2.624	MON...	2,311	52,000	09/10/2014.	11/16/2020.
80284B	AF	1	SANTANDER DRIVE AUTO REC TRUST 2015-2 C.....	.....	.....	4			1FE	4,498,826	100.723	4,532,535	4,500,000	4,499,508	0	400	0	0	2.440	2.462	MON...	4,880	109,800	04/15/2015.	04/15/2021.
80285E	AF	4	SANTANDER DRIVE AUTO REC 2016-1 C.....	.....	.....	4			1FE	1,999,632	101.714	2,034,280	2,000,000	1,999,718	0	86	0	0	3.090	3.116	MON...	2,747	51,157	02/10/2016.	04/15/2022.
81783R	AA	1	SETTLEMENT FEE FINANCE LLC 2013-1A A.....	.....	.....	4			1FE	1,898,528	104.082	1,976,019	1,898,528	1,898,528	0	0	0	0	3.980	4.000	JAJO...	13,853	75,561	11/15/2013.	01/25/2044.
82651U	AB	9	SIERRA RECEIVABLES FUNDING CO 2012-2A B.....	.....	.....	4			2AM	539,996	100.509	542,786	540,037	540,023	0	4	0	0	3.420	3.446	MON...	564	18,469	07/11/2012.	03/20/2029.
82652A	AA	4	SIERRA RECEIVABLES FUNDING CO 2012-1A A.....	.....	.....	4			1FE	98,168	100.645	98,822	98,189	98,183	0	2	0	0	2.840	2.861	MON...	85	2,789	03/14/2012.	11/20/2028.
82652E	AB	4	SIERRA REV. FUNDING CO LLC 2014-3A B.....	.....	.....	4			2AM	1,605,644	99.552	1,598,484	1,605,678	1,605,639	0	(16)	0	0	2.800	2.816	MON...	1,374	44,959	10/29/2014.	10/20/2031.
82838U	AA	7	SILVERLEAF FINANCE LLC 2012-D A.....	.....	.....	4			1FE	258,659	99.922	259,162	259,364	259,119	0	118	0	0	3.000	3.125	MON...	346	7,781	11/09/2012.	03/17/2025.
82838U	AB	5	SILVERLEAF FINANCE LLC 2012-D B.....	.....	.....	4			2AM	103,724	100.502	104,266	103,746	103,738	0	4	0	0	4.450	4.499	MON...	205	4,617	11/09/2012.	03/17/2025.
82838Y	AA	9	SILVERLEAF FINANCE LLC 2014-A A.....	.....	.....	4			1FE	2,165,130	99.360	2,151,541	2,165,399	2,165,220	0	36	0	0	2.810	2.830	MON...	2,704	60,848	10/09/2014.	01/15/2027.
83546D	AD	0	SONIC CAPITAL LLC 2016-1A A2.....	.....	.....	4			2AM	3,976,667	101.095	4,020,211	3,976,667	3,976,667	0	0	0	0	4.472	4.512	MON...	5,434	105,220	04/12/2016.	05/20/2046.
846502	AA	0	SPARC EM SPC LEGAL STLMT HLDG 2015-1A A.....	.....	.....	4			1FE	2,541,958	103.238	2,624,269	2,541,958	2,541,958	0	0	0	0	4.000	4.012	FMAN...	16,946	101,678	05/08/2015.	08/01/2031.
85022W	AA	2	SPRINGCASTLE SPV 2016-AA A.....	.....	.....	4			1FE	9,412,438	100.500	9,459,862	9,412,798	9,412,442	0	5	0	0	3.050	3.069	MON...	4,785	47,838	09/16/2016.	04/25/2029.
85022W	AB	0	SPRINGCASTLE SPV 2016-AA B.....	.....	.....	4			1FE	6,999,641	98.265	6,878,550	7,000,000	6,999,640	0	(1)	0	0	4.100	4.135	MON...	4,783	47,843	09/16/2016.	10/25/2033.
859245	AA	0	STERLING BANK TRUST FSB 2004-1.....	.....	.....	4,6			1	854,175	5.750	854,175	0	574,566	0	(74,357)	0	0	1.221	13.197	MON...	2,520	201,564	10/29/2009.	04/26/2026.
86909V	AE	2	SUSQUEHANNA AUTO REC TRUST 2014-1A B.....	.....	.....	4			1FE	2,749,277	100.437	2,762,018	2,750,000	2,749,728	0	166	0	0	2.090	2.106	MON...	2,554	57,475	08/06/2014.	12/15/2021.
87165L	AF	8	SYNCHRONY CREDIT CARD 2015-1 A.....	.....	.....	4			1FE	5,051,563	100.958	5,047,900	5,000,000	5,041,858	0	(9,705)	0	0	2.370	2.107	MON...	5,267	88,875	03/21/2016.	03/15/2023.
87165L	BK	6	SYNCHRONY CREDIT CARD 2016-3 B.....			4			1FE	6,999,710	99.047	6,933,290	7,000,000	6,999,610	0	(99)	0	0	1.910	1.912	MON...	5,942	30,825	09/14/2016.	09/15/2022.

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

E10.40

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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
872295	AE	0	TCF AUTO REC OWNER TRUST 2016-1A B					4	1FE	1,999,946	98.487	1,969,740	2,000,000	1,999,939	0	(7)	0	0	2.320	2.330	MON	2,062	10,698	09/14/2016	06/15/2022
87342R	AA	2	TACO BELL FUNDING, LLC 2016-1A A2I					4	2AM	2,493,750	98.698	2,461,281	2,493,750	2,493,750	0	0	0	0	3.832	3.847	FMAN	9,556	51,496	05/04/2016	05/26/2020
87407P	AE	0	TAL ADVANTAGE LLC 2013-2A A					4	1FE	1,728,423	97.145	1,679,799	1,729,167	1,728,506	0	25	0	0	3.550	3.580	MON	1,876	61,386	10/31/2013	11/20/2038
87407P	AR	1	TAL ADVANTAGE LLC 2014-3A A					4	1FE	4,528,333	95.712	4,334,158	4,528,333	4,528,333	0	0	0	0	3.270	3.291	MON	4,525	148,077	07/21/2015	11/21/2039
88642L	AD	4	TIDEWATER AUTO REC TRUST 2016-AA C					4	1FE	2,999,541	102.116	3,063,480	3,000,000	2,999,853	0	313	0	0	4.080	4.115	MON	5,440	97,920	02/23/2016	02/15/2021
89655V	AA	0	TRINITY RAIL LEASING III LP 2003-1A A					4	1FE	2,801,627	100.908	2,827,065	2,801,627	2,801,627	0	0	0	0	5.640	5.706	MON	8,340	158,012	10/30/2003	11/12/2026
89656C	AA	1	TRINITY RAIL LEASING LP 2010-1A A					4	1FE	3,039,530	102.288	3,109,074	3,039,530	3,039,530	0	0	0	0	5.194	5.250	MON	6,578	157,873	10/18/2010	10/16/2040
89656F	AA	4	TRINITY RAIL LEASING LP 2012-1A A1					4	1FE	898,208	96.840	869,825	898,208	898,208	0	0	0	0	2.266	2.276	MON	905	20,353	12/12/2012	01/15/2043
89690E	AC	1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2					4	1FE	3,000,000	106.172	3,185,160	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					4,6	1FE	187,835	2.000	205,284	0	180,795	0	(1,477)	0	0	2.260	152.557	MON	3,865	236,118	08/20/2008	11/08/2027
918290	AA	5	VSE VOI Mortgage LLC 2016-A A					4	1FE	2,760,358	98.898	2,730,219	2,760,642	2,760,128	0	(230)	0	0	2.540	2.510	MON	5,843	13,829	09/14/2016	07/20/2033
949456	AA	5	WELK RESORTS LLC 2013-A A					4	1FE	1,743,842	100.026	1,744,533	1,744,080	1,744,080	0	0	0	0	3.100	3.132	MON	2,403	54,066	11/21/2013	03/15/2029
949458	AA	1	WELK RESORTS LLC 2015-AA A					4	1FE	2,031,555	99.930	2,030,300	2,031,722	2,031,569	0	7	0	0	2.790	2.807	MON	2,519	56,685	06/02/2015	06/16/2031
95058X	AA	6	WENDYS FUNDING LLC 2015-1A A2I					4	2AM	7,900,000	100.670	7,952,930	7,900,000	7,900,000	0	0	0	0	3.371	3.385	MJSD	11,836	266,309	05/19/2015	06/15/2045
96032X	AA	5	WESTGATE RESORTS 2014-1A A					4	1FE	2,224,541	99.287	2,217,168	2,233,090	2,228,042	0	1,065	0	0	2.150	2.256	MON	4,001	48,011	09/17/2014	12/20/2026
96032X	AB	3	WESTGATE RESORTS 2014-1A B					4	2AM	892,084	99.048	884,732	893,236	891,862	0	(66)	0	0	3.250	3.257	MON	2,419	29,030	09/17/2014	12/20/2026
96033B	AA	2	WESTGATE RESORTS 2015-1A A					4	1FE	1,470,992	99.906	1,470,109	1,471,492	1,469,930	0	(423)	0	0	2.750	2.706	MON	3,372	40,466	02/20/2015	05/20/2027
96033B	AC	8	WESTGATE RESORTS 2015-1A B					4	2AM	734,701	99.228	730,066	735,746	734,484	0	(85)	0	0	3.500	3.501	MON	2,146	25,751	02/20/2015	05/20/2027
96033C	AA	0	WESTGATE RESORTS 2016-1A A					4	1FE	5,425,074	101.034	5,500,938	5,444,640	5,434,929	0	9,855	0	0	3.500	3.518	MON	5,823	113,808	04/22/2016	12/20/2028
96033L	AA	0	WESTGATE RESORTS 2015-2A A					4	1FE	2,045,229	100.355	2,055,220	2,047,949	2,044,950	0	(247)	0	0	3.200	3.196	MON	2,002	65,534	11/18/2015	07/20/2028
96033L	AB	8	WESTGATE RESORTS 2015-2A B					4	2AM	2,044,749	99.693	2,041,662	2,047,949	2,044,335	0	(365)	0	0	4.000	3.996	MON	2,503	81,918	11/18/2015	07/20/2028
96042D	AJ	8	WESTLAKE AUTO RECEIVABLES TR 2015-3A C					4	1FE	4,999,209	101.055	5,052,750	5,000,000	4,999,604	0	265	0	0	3.050	3.076	MON	6,778	152,500	10/09/2015	05/17/2021
96042T	AJ	3	WESTLAKE AUTO REC TRUST 2016-1A C					4	1FE	2,499,565	101.329	2,533,225	2,500,000	2,499,630	0	65	0	0	3.290	3.322	MON	3,656	74,254	01/14/2016	09/15/2021
981464	CW	8	WORLD FINANCIAL NETWORK 2012-A A					2	1FE	1,999,952	103.022	2,060,440	2,000,000	1,999,942	0	(26)	0	0	3.140	3.160	MON	2,791	62,800	04/05/2012	01/17/2023
00175M	AW	0	AMERICAN MONEY MANAGEMENT CORP 2014-15A			D		4	1FE	2,000,000	99.310	1,986,200	2,000,000	2,000,000	0	0	0	0	3.744	3.745	MJSD	4,576	0	12/02/2016	12/09/2026
00176J	AE	6	AMERICAN MONEY MANAGEMENT CORP 2015-16 A			C		4	1FE	2,000,000	97.337	1,946,740	2,000,000	2,000,000	0	0	0	0	3.922	3.939	JAJO	16,777	78,440	04/10/2015	04/14/2027
05616N	AE	4	BABSON CLO LTD 2015-2A B2			D		2	1FE	7,000,000	97.088	6,796,160	7,000,000	7,000,000	0	0	0	0	3.940	3.958	JAJO	54,394	321,767	07/23/2015	07/20/2027
10302V	AE	5	BOWMAN PARK CLO LTD 2014-1A B2			D		4	1FE	5,000,000	97.643	4,882,150	5,000,000	5,000,000	0	0	0	0	4.210	4.228	FMAN	22,219	210,500	12/15/2014	11/23/2025
12479L	AA	8	CAI 2012-1A A 2012-1A A			D		4	1FE	1,749,623	97.245	1,701,788	1,750,000	1,749,769	0	35	0	0	3.470	3.500	MON	1,012	60,725	10/10/2012	10/25/2027
14311M	AL	0	CARLYLE GLOBAL MKT STRATEGIES 2015-3A A2			D		2	1FE	2,000,000	96.738	1,934,760	2,000,000	2,000,000	0	0	0	0	4.170	4.189	JAJO	14,595	102,397	06/30/2015	07/28/2028
15032A	AC	1	CEDAR FUNDING LTD 2016-5A AF			D		2	1FE	5,000,000	96.842	4,842,100	5,000,000	5,000,000	0	0	0	0	2.870	2.879	JAJO	78,128	0	05/05/2016	07/17/2028
15032A	AG	2	CEDAR FUNDING LTD 2016-5A BF			D		2	1FE	5,000,000	95.574	4,778,700	5,000,000	5,000,000	0	0	0	0	3.715	3.730	JAJO	101,131	0	05/05/2016	07/17/2028
26971H	AA	0	EAGLE LTD 2014-1A A1			D		4	1FE	2,499,603	99.375	2,484,375	2,500,000	2,499,803	0	98	0	0	2.570	2.592	MON	2,856	64,250	12/12/2014	12/15/2039
26971H	AC	6	EAGLE LTD 2014-1A B			D		4	3AM	2,641,406	96.750	2,539,688	2,625,000	2,638,570	0	(1,458)	0	0	5.290	5.211	MON	6,172	138,863	01/05/2015	12/15/2039
37952U	AD	5	SEACO CONTAINER 2014-1A A1			D		4	1FE	1,895,437	96.140	1,822,654	1,895,833	1,895,517	0	36	0	0	3.190	3.215	MON	2,352	60,477	07/23/2014	07/17/2029
45605P	AM	0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3			D		4	2AM	5,000,000	107.929	5,396,445	5,000,000	5,000,000	0	0	0	0	5.235	5.268	JAJO	55,258	110,517	05/05/2016	04/15/2026
46359C	AA	1	EngenCap ABS Trust Payment Tru 2016-1A			D		4	2AM	6,985,234	101.931	7,135,163	7,000,000	6,985,939	0	704	0	0	3.670	3.783	MON	7,850	85,633	09/07/2016	12/21/2026
532619	AC	7	LIMEROCK CLO 2014-3A A2A			D		4	1FE	3,973,700	100.111	4,004,440	4,000,000	3,981,312	0	3,550	0	0	3.181	3.299	JAJO	25,803	116,607	10/16/2014	10/20/2026
64129X	AU	3	Neuberger Berman CLO Ltd 2014-16A A2R			D		4	1FE	5,000,000	97.371	4,868,570	5,000,000	5,000,000	0	0	0	0	2.320	2.326	JAJO</				

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	F o r e i g n	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
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....					625,190,514	XXX	632,430,567	636,554,900	623,798,669	0	(65,461)	0	0	XXX	XXX	XXX	1,619,952	16,981,514	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					4,513,025,605	XXX	4,676,883,381	4,487,447,144	4,490,735,596	(48,687)	(1,058,737)	5,342,399	(219,800)	XXX	XXX	XXX	43,798,614	..192,364,176	XXX	XXX
Hybrid Securities - Issuer Obligations																					
25746U	BY 4 DOMINION RESOURCES INC.....	.....	..	.....2	2FE	3,000,000	...102.878	3,086,340	3,000,000	3,000,000	0	0	0	0	5.750	5.750	AO.....	43,125	172,500	09/24/2014.	10/01/2054.
4299999.	Hybrid Securities - Issuer Obligations.....					3,000,000	XXX	3,086,340	3,000,000	3,000,000	0	0	0	0	XXX	XXX	XXX	43,125	172,500	XXX	XXX
4899999.	Total - Hybrid Securities.....					3,000,000	XXX	3,086,340	3,000,000	3,000,000	0	0	0	0	XXX	XXX	XXX	43,125	172,500	XXX	XXX
Totals																					
7799999.	Total - Issuer Obligations.....					4,057,685,387	XXX	4,226,762,563	4,010,276,667	4,032,325,384	111,562	(2,182,935)	3,986,510	(219,800)	XXX	XXX	XXX	47,058,647	..182,281,924	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities.....					482,664,617	XXX	492,127,633	487,889,958	481,700,010	(48,687)	(236,336)	1,355,889	0	XXX	XXX	XXX	1,551,321	20,159,765	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities.....					339,873,450	XXX	340,333,554	334,270,462	339,316,179	0	(348,800)	0	0	XXX	XXX	XXX	812,130	10,678,549	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities.....					625,190,514	XXX	632,430,567	636,554,900	623,798,669	0	(65,461)	0	0	XXX	XXX	XXX	1,619,952	16,981,514	XXX	XXX
8399999.	Grand Total - Bonds.....					5,505,413,968	XXX	5,691,654,317	5,468,991,987	5,477,140,242	62,875	(2,833,532)	5,342,399	(219,800)	XXX	XXX	XXX	51,042,050	..230,101,751	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					gn	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			LS	...		544,000.000	25.00	0.000	544,000	0.985	535,840	544,000	0	27,880	0	0	0	0	0	0	P3LFE	06/12/2014.
060505	EG	5						2,456,000.000	25.00	0.000	2,456,000	0.985	2,419,160	2,456,000	0	125,870	0	0	0	0	0	0	P3LFE	06/12/2014.
101121	40	8			LS	...		32,900.000	25.00	0.000	822,500	23.990	789,268	822,500	0	43,181	0	0	0	0	0	0	P2LFE	03/18/2013.
101121	40	8						7,100.000	25.00	0.000	177,500	23.990	170,328	177,500	0	9,319	0	0	0	0	0	0	P2LFE	03/18/2013.
207597	77	4						2,000.000	50.00	0.000	101,234	52.969	105,938	101,234	0	6,560	0	0	0	0	0	0	P2LFE	12/29/1993.
38145G	20	9			LS	...		15,500.000	25.00	0.000	387,500	25.250	389,670	387,500	0	23,057	0	0	0	0	0	0	P3LFE	10/17/2012.
38145G	20	9						24,500.000	25.00	0.000	612,500	25.250	615,930	612,500	0	36,444	0	0	0	0	0	0	P3LFE	10/17/2012.
49446R	74	5			LS	...		14,800.000	25.00	0.000	370,000	23.320	345,136	370,000	0	20,813	0	0	0	0	0	0	P2LFE	11/28/2012.
49446R	74	5						25,200.000	25.00	0.000	630,000	23.320	587,664	630,000	0	35,438	0	0	0	0	0	0	P2LFE	11/28/2012.
49446R	77	8						2,500,000.000	25.00	0.000	2,500,000	0.935	2,337,500	2,500,000	0	137,500	0	0	0	0	0	0	P2LFE	07/16/2012.
55261F	70	8			LS	...		200.000	1,000.00	0.000	200,000	1,134.060	209,063	200,000	0	12,750	0	0	0	0	0	0	P2LFE	08/17/2012.
55261F	70	8						3,800.000	1,000.00	0.000	3,800,000	1,134.060	3,972,188	3,800,000	0	242,250	0	0	0	0	0	0	P2LFE	08/17/2012.
61761J	40	6			LS	...		4,900.000	25.00	0.000	122,500	25.730	125,832	122,500	0	7,809	0	0	0	0	0	0	P3LFE	09/11/2014.
61761J	40	6						195,100.000	25.00	0.000	4,877,500	25.730	5,010,168	4,877,500	0	310,943	0	0	0	0	0	0	P3LFE	09/11/2014.
74460W	84	2			LS	...		19,500.000	25.00	0.000	506,610	26.150	510,120	506,610	0	31,078	0	0	0	0	0	0	P2LFE	11/13/2014.
74460W	84	2						180,500.000	25.00	0.000	4,689,390	26.150	4,721,880	4,689,390	0	287,672	0	0	0	0	0	0	P2LFE	11/13/2014.
78407R	20	4						80,000.000	25.00	0.000	2,000,000	22.160	1,772,800	2,000,000	0	102,000	0	0	0	0	0	0	P2LFE	01/23/2013.
78409G	20	6						80,000.000	25.00	0.000	2,000,000	24.680	1,974,400	2,000,000	0	107,500	0	0	0	0	0	0	P2LFE	08/17/2015.
929042	84	4						100,000.000	25.00	0.000	2,500,000	22.450	2,245,000	2,500,000	0	33,750	0	0	0	0	0	0	P2LFE	01/17/2013.
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)										29,297,234	XXX	28,837,885	29,297,234	0	33,750	1,703,064	0	0	0	0	XXX	XXX	
8999999.	Total - Preferred Stocks										29,297,234	XXX	28,837,885	29,297,234	0	33,750	1,703,064	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	gn	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.....	LS...	...	4,181.000	195,211	46.690	195,211	0	0	1,673	0	18,145	0	18,145	0	L	12/09/2013.
02376R	10	2	AMERICAN AIRLINES GROUP INC.....	.....	.....	.....43.000	2,008	46.690	2,008	0	0	17	0	187	0	187	0	L	12/09/2013.
026874	15	6	AMERICAN INTERNATIONAL GROUP WARRANTS.....	.....	.....	.....2.000	47	23.460	47	27	0	0	0	(1)	0	(1)	0	L	01/20/2011.
026874	78	4	AMERICAN INTERNATIONAL GROUP.....	.....	.....	.....5.000	327	65.310	327	3,627	0	6	0	17	0	17	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	1,463,099	0	0	0	0	0	L	04/14/2011.
318686	10	2	FIRST BANCSHARES.....	.....	.....	.....32,340.000	1,039,731	32.150	1,039,731	188,650	0	23,285	0	27,489	0	27,489	0	L	12/26/2014.
488401	10	0	KEMPER CORP.....	.....	.....	.....100.000	4,430	44.300	4,430	2,487	0	96	0	705	0	705	0	L	08/25/2011.
534187	10	9	LINCOLN NATIONAL CORP.....	.....	.....	.....89.000	5,898	66.270	5,898	2,393	0	89	0	1,425	0	1,425	0	L	04/17/2006.
747301	10	9	QUAD GRAPHICS INC.....	LS...	.....	.....28,064.000	754,360	26.880	754,360	914,505	0	33,224	0	500,418	0	500,418	0	L	08/31/2016.
747301	10	9	QUAD GRAPHICS INC.....	.....	.....	.....284.000	7,634	26.880	7,634	9,255	0	336	0	5,064	0	5,064	0	L	08/31/2016.
89417E	10	9	TRAVELERS COS INC.....	LS...	.....	.....99.000	12,120	122.420	12,120	2,939	0	259	0	946	0	946	0	L	03/01/2007.
89417E	10	9	TRAVELERS COS INC.....	.....	.....	.....1.000	122	122.420	122	30	0	3	0	10	0	10	0	L	03/01/2007.
91529Y	10	6	UNUMPROVIDENT CORP.....	.....	.....	.....100.000	4,393	43.930	4,393	3,815	0	77	0	1,064	0	1,064	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.....	C	.....	.....105.010	1,481	14.100	1,481	87	0	63	0	67	0	67	0	L	09/29/2003.
70175R	10	2	PARMALAT SPA-144A SPON GDR.....	D	.....	.....15,406.000	48,131	3.124	48,131	0	0	190	0	8,134	0	8,134	0	U	02/22/2010.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....						.....	.....38,628,193	XXX	38,628,193	35,443,915	0	1,522,417	0	563,670	0	563,670	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																			
13177#	10	6	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.
49179@	10	0	KENWOOD RE INC.....	.....	.....	.....250,000.000	0	0.000	0	5,000,000	0	0	0	0	0	0	0	.....	12/31/2013.
61411*	10	5	MONTGOMERY RE.....	.....	.....	.....250,000.000	0	0.000	0	250,000	0	0	0	0	0	0	0	.....	12/15/2008.
63763#	10	1	NATIONAL SEC LIFE & ANNUITY CO.....	.....	.....	.....10,000.000	32,602,407	3,260.241	32,602,407	30,655,710	0	1,300,000	0	422,366	0	422,366	0	.....	12/15/2011.
67740*	10	4	OHIO NATIONAL LIFE ASSURANCE.....	.....	.....	.....3,200.000	277,950,678	86,859.587	277,950,678	119,926,265	0	28,000,000	0	(3,556,937)	0	(3,556,937)	0	.....	08/17/1979.
67741#	10	9	OHIO NATIONAL EQUITIES INC.....	.....	.....	.....3,330.000	7,915,993	2,377.175	7,915,993	8,330,000	0	1,000,665	0	(1,801,536)	0	(1,801,536)	0	U	10/23/1998.
67741@	10	1	OHIO NATIONAL INVESTMENTS INC.....	.....	.....	.....10.000	0	0.000	0	10,000	0	9,000,000	0	0	0	0	0	U	02/13/1996.
68215@	10	6	THE O N EQUITY SALES CO.....	.....	.....	.....33,600.000	5,143,907	153.092	5,143,907	1,390,000	0	1,008,000	0	(847)	0	(847)	0	U	05/28/1999.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						.....	.....343,862,985	XXX	343,862,985	185,811,975	0	40,308,665	0	(4,936,954)	0	(4,936,954)	0	XXX	XXX
9799999. Total - Common Stock.....						.....	.....382,491,178	XXX	382,491,178	221,255,890	0	41,831,082	0	(4,373,284)	0	(4,373,284)	0	XXX	XXX
9899999. Total Common and Preferred Stock.....						.....	.....411,788,412	XXX	411,329,063	250,553,124	33,750	43,534,146	0	(4,373,284)	0	(4,373,284)	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 \$. 13,108,031.

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government														
3136AF	BT	0	FANNIE MAE 2013-72 YA 3.000% 06/25/33				04/21/2016	Wells Fargo Securities				4,614,961	4,623,630	9,633
3137BN	3M	4	FHR 4550 VB 3.000% 03/15/38				04/04/2016	Bank of America				6,644,673	6,456,036	3,228
3137BN	W2	6	FHR 4571 GV 3.000% 06/15/39				03/31/2016	Wells Fargo Securities				7,908,144	7,743,000	18,067
36194N	LU	1	GN AU1239 2.850% 07/01/33				04/25/2016	Wells Fargo Securities				5,792,263	5,763,446	6,388
36194S	PD	4	GNMA GN AU4920 3.020% 09/15/41				08/23/2016	Piper Jaffray Inc.				6,071,276	5,961,363	14,503
38379K	J5	8	GNMA 2015-130 VA 2.250% 09/16/41				06/13/2016	Cantor Fitzgerald				7,046,148	7,101,630	6,658
0599999 Total - Bonds - U.S. Government												38,077,465	37,649,105	58,477
Bonds - All Other Government														
91086Q	BG	2	UNITED MEXICAN STATES 4.125% 01/21/26			D	01/13/2016	Citi				2,990,280	3,000,000	0
1099999 Total - Bonds - All Other Government												2,990,280	3,000,000	0
Bonds - U.S. States, Territories and Possessions														
01026C	AD	3	ALABAMA ECON SETTLEMENT AUTH B				12/02/2016	Morgan Stanley Dean Witter				7,000,000	7,000,000	0
13034P	YY	7	CALIFORNIA ST HSG FIN AGY REV				06/22/2016	Bank of America				3,000,000	3,000,000	0
19647P	BQ	5	COLORADO ST HSG FIN AUTH MF HS				12/05/2016	Jeffries & Co.				6,000,000	6,000,000	0
20281P	KL	5	CMWLTH FING AUTH PA 4.014% 06/01/33				10/20/2016	Morgan Stanley Dean Witter				2,000,000	2,000,000	0
34074M	ND	9	FLORIDA ST HSG FIN CORP REV 2016 Series				03/23/2016	Ryan Beck & Co.				2,298,112	2,298,112	0
341271	AB	0	FLORIDA ST BRD OF ADMIN TAX				03/28/2016	FTN Financial				7,080,150	7,000,000	11,798
419792	KM	7	STATE OF HAWAII 2.902% 10/01/28				04/01/2016	Bank of America				2,000,000	2,000,000	0
544445	BD	0	LOS ANGELES CA DEPT OF ARPTS A				11/16/2016	RBC Capital Markets				2,000,000	2,000,000	0
592041	WJ	2	MET GOVT NASHVILLE & DAVIDSON				04/11/2016	Goldman Sachs & Co.				3,178,260	3,000,000	0
59333P	V8	8	MIAMI-DADE CNTY FL AVIATION RE				08/04/2016	Bank of America				6,000,000	6,000,000	0
59447T	KN	2	MICHIGAN ST FIN AUTH REVENUE				07/29/2016	Barclays				3,000,000	3,000,000	0
59465M	W9	2	MICHIGAN ST HSG DEV AUTH MULTIFAMILY HSG				08/12/2016	Bank of America				6,500,000	6,500,000	0
603827	YB	6	MINNEAPOLIS-SAINT PAUL MN META				12/07/2016	Wells Fargo Securities				2,000,000	2,000,000	0
605360	SE	7	MISSISSIPPI ST HOSP EQUIPMENT MEDICAL				09/16/2016	Bank of America				3,000,000	3,000,000	0
641494	DT	3	NEVADA HIGHER EDUCATION 2016B				03/10/2016	Citi				2,000,000	2,000,000	0
64971W	G2	0	NYC NY TRANSITIONAL FIN AUTH				04/13/2016	Citi				4,000,000	4,000,000	0
79765R	P6	0	SAN FRANCISCO CITY & CNTY CA P				11/30/2016	Wells Fargo Securities				3,376,330	3,435,000	0
83756C	MM	4	SOUTH DAKOTA HSG DEV AUTH MTGE				05/18/2016	Bank of America				1,760,000	1,760,000	0
88275F	NX	3	TX DEPT OF HSG & COMM AFFAIRS				01/15/2016	J P Morgan & Co.				4,375,000	4,375,000	0
91756T	AV	3	UTAH ST MUNI PWR AGY PWR SPLY				10/07/2016	Wells Fargo Securities				3,000,000	3,000,000	0
1799999 Total - Bonds - U.S. States, Territories & Possessions												73,567,852	73,368,112	11,798
Bonds - U.S. Special Revenue and Special Assessment														
31392P	HP	3	FHLMC 2459 LZ 6.500% 06/15/32				08/01/2016	Interest Capitalization				0	0	0
3199999 Total - Bonds - U.S. Special Revenue and Special Assessments												0	0	0
Bonds - Industrial and Miscellaneous														
00115A	AA	7	AEP TRANSMISSION CO LLC				11/16/2016	Barclays				1,996,060	2,000,000	0
00206R	CP	5	AT&T INC 4.500% 05/15/35				08/24/2016	Morgan Stanley Dean Witter				2,132,480	2,000,000	26,000
00206R	DD	1	AT&T INC 3.950% 01/15/25				03/17/2016	Tax Free Exchange				4,961,672	5,000,000	34,014
00434N	AB	1	WILLIAMS PARTNERS/ACMP				10/12/2016	Barclays				2,042,500	2,000,000	8,667
00817Y	AW	8	AETNA INC 3.200% 06/15/26				06/02/2016	U B S				4,981,300	5,000,000	0
00842T	AC	2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3				01/11/2016	Wells Fargo Securities				3,537,090	3,517,305	9,233
00912X	AT	1	AIR LEASE CORPORATION 3.000% 09/15/23				08/08/2016	Bank of America				2,959,740	3,000,000	0
02209S	AU	7	ALTRIA GROUP INC 2.625% 09/16/26				09/13/2016	Goldman Sachs & Co.				2,589,340	2,600,000	0
023765	AA	8	AMER AIRLINE 16-2 AA PTT				12/07/2016	Cantor Fitzgerald				981,250	1,000,000	18,311
023770	AA	8	AMERICAN AIRLINE 15-1 B PTT 2015-1 A				04/21/2016	KeyBanc Capital Markets				1,879,361	1,858,453	30,490

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
025932 AK 0	AMERICAN FINANCIAL GROUP.....			08/22/2016.....	Various.....		4,690,548	4,700,000	58
03066D AF 3	AMERICREDIT AUTOMOBILE REC 2016-2 C.....			04/05/2016.....	RBC Capital Markets.....		4,499,888	4,500,000	0
03076C AF 3	AMERIPRISE FINANCIAL INC.....			04/12/2016.....	US Bancorp.....		1,062,570	1,000,000	0
032511 BN 6	ANADARKO PETROLEUM CORP.....			03/31/2016.....	Various.....		5,008,960	5,000,000	5,550
035242 AP 1	ANHEUSER-BUSCH INBEV FIN.....			09/28/2016.....	Various.....		3,653,555	3,500,000	12,572
037833 BY 5	APPLE INC 3.250% 02/23/26.....			02/16/2016.....	Deutsche Bank Securities.....		997,800	1,000,000	0
03968@ AJ 1	ARCTIC SLOPE REGIONAL CORP.....			12/21/2016.....	Bank of America.....		7,000,000	7,000,000	0
05490T AC 6	BBCCRE TRUST 2015-GTP B.....			09/28/2016.....	Wells Fargo Securities.....		5,429,297	5,000,000	15,810
05523E AA 4	BANC OF AMERICA MERRILL LYNCH 2016-FR14.....			06/21/2016.....	Bank of America.....		6,545,000	7,000,000	14,137
05523U AP 5	BAE SYSTEMS HOLDINGS INC 144A.....			02/12/2016.....	Goldman Sachs & Co.....		1,534,395	1,500,000	10,908
05541N AB 0	BCC FUNDING CORP 2016-1 A2.....			09/14/2016.....	Credit Suisse.....		4,999,373	5,000,000	0
06051G FS 3	BANK OF AMERICA 3.875% 08/01/25.....			04/06/2016.....	Bank of America.....		2,077,260	2,000,000	15,069
06051G FX 2	BANK OF AMERICA 3.500% 04/19/26.....			04/14/2016.....	Bank of America.....		2,695,491	2,700,000	0
06051G GC 7	BANK OF AMERICA 4.183% 11/25/27.....			11/21/2016.....	Bank of America.....		3,000,000	3,000,000	0
07177M AB 9	BAXALTA INC 4.000% 06/23/25.....			06/03/2016.....	Tax Free Exchange.....		1,951,982	2,000,000	35,556
072863 AE 3	BAYLOR SCOTT & WHITE HOLDING.....			04/06/2016.....	Citi.....		6,000,000	6,000,000	0
092113 AM 1	BLACK HILLS CORP 3.150% 01/15/27.....			08/10/2016.....	Mitsubishi UFJ Securities.....		3,498,215	3,500,000	0
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A.....			11/04/2016.....	Bank of America.....		3,499,985	3,500,000	0
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B.....			11/04/2016.....	Bank of America.....		1,499,944	1,500,000	0
10112R AX 2	BOSTON PROPERTIES LP 3.650% 02/01/26.....			01/14/2016.....	J P Morgan & Co.....		3,018,990	3,000,000	0
12527G AH 6	CF INDUSTRIES INC 144A.....			11/10/2016.....	Morgan Stanley Dean Witter.....		2,981,550	3,000,000	0
12542R F# 2	CHS INC SERIES M 4.520% 06/09/21.....			09/04/2015.....	Tax Free Exchange.....		3,000,000	3,000,000	0
12542R H# 0	CHS INC 6.180% 10/04/17.....			09/04/2015.....	Tax Free Exchange.....		200,000	200,000	0
12563L AA 5	CLI FUNDING LLC 2016-1A A.....			02/04/2016.....	Wells Fargo Securities.....		4,239,430	4,239,864	0
12635T AA 2	CRG ISSUER 2015-1 A 4.070% 07/10/22.....			01/21/2016.....	Goldman Sachs & Co.....		3,470,127	3,496,572	4,348
12637F AC 6	CPS AUTO TRUST 2016-D C.....			10/13/2016.....	Credit Suisse.....		3,999,197	4,000,000	0
126802 CL 9	CABELA'S MASTER CREDIT CARD TR 2013-1A A.....			04/06/2016.....	Various.....		13,195,000	13,000,000	24,766
127055 AK 7	CABOT CORP 3.400% 09/15/26.....			09/06/2016.....	Citi Global Markets Inc.....		1,996,980	2,000,000	0
14040H BK 0	CAPITAL ONE FINANCIAL CORP.....			07/25/2016.....	Morgan Stanley Dean Witter.....		1,992,900	2,000,000	0
14313Y AF 5	CARMAX AUTO OWNER TRUST 2016-1 C.....			01/26/2016.....	Barclays.....		2,999,920	3,000,000	0
161175 AY 0	CHARTER COMM OPT LLC 4.908% 07/23/25.....			12/06/2016.....	Tax Free Exchange.....		3,957,842	4,000,000	72,529
16164A AC 9	Chase Mortgage Finance Corpora 2016-2.....			07/19/2016.....	J P Morgan & Co.....		4,653,873	4,536,767	12,760
166754 AP 6	CHEVRON PHILLIPS CHEM CO 144A.....			11/18/2016.....	Various.....		3,988,510	4,000,000	94
166764 BL 3	CHEVRON CORP 2.954% 05/16/26.....			05/09/2016.....	J P Morgan & Co.....		5,000,000	5,000,000	0
17120C AE 2	CHRYSLER CAPITAL AUTO REC 2016-AA B.....			04/13/2016.....	Deutsche Bank Securities.....		8,998,414	9,000,000	0
171798 AC 5	CIMAREX ENERGY CO 4.375% 06/01/24.....			07/26/2016.....	Barclays.....		3,126,840	3,000,000	21,146
17325C AC 9	CITIGROUP COMMERCIAL MORTGAGE 2016-SMPL.....			09/23/2016.....	Citi Global Markets Inc.....		4,982,836	4,983,000	4,279
198280 AF 6	COLUMBIA PIPELINE GROUP.....			05/12/2016.....	Tax Free Exchange.....		2,935,431	3,000,000	60,375
20030N BS 9	COMCAST CORP 3.150% 03/01/26.....			02/16/2016.....	Wells Fargo Securities.....		998,120	1,000,000	0
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1.....			04/15/2016.....	Barclays.....		3,884,701	3,884,878	0
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1.....			10/13/2016.....	Barclays.....		2,598,226	2,598,931	0
20826F AR 7	CONOCOPHILLIPS COMPANY.....			03/03/2016.....	Barclays.....		2,969,310	3,000,000	0
21871@ AA 8	CORESITE L.P. SENIOR UNSECURED NOTES.....			06/15/2016.....	Citi.....		2,000,000	2,000,000	0
224044 CA 3	COX COMMUNICATIONS INC 144A.....			04/20/2016.....	RW Baird.....		1,883,600	2,000,000	18,847
224044 CG 0	COX COMMUNICATIONS INC 144A.....			09/08/2016.....	Wells Fargo Securities.....		2,994,930	3,000,000	0
22822R BD 1	CROWN CASTLE TOWERS LLC 144A.....			08/31/2016.....	Suntrust.....		2,369,565	2,250,000	4,808

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
23314#	AP	4	DCT IND OPERATING PARTNERSHIP CLASS R SE.....	08/08/2016.....	Wells Fargo Securities.....		3,000,000	3,000,000	0
23341K	AB	1	DRB PRIME STUDENT LOAN TRUST 2015-D A2.....	04/19/2016.....	Credit Suisse.....		8,050,155	8,035,089	19,284
25272K	AD	5	DIAMOND 1 FINANCE CORP 144A.....	05/17/2016.....	J P Morgan & Co.....		2,999,130	3,000,000	0
25272K	AG	8	DIAMOND 1 FINANCE CORP 144A.....	05/17/2016.....	J P Morgan & Co.....		1,999,140	2,000,000	0
25272K	AK	9	DIAMOND 1 FINANCE CORP 144A.....	05/17/2016.....	J P Morgan & Co.....		1,999,040	2,000,000	0
25389J	AQ	9	DIGITAL REALTY TRUST LP.....	03/08/2016.....	Tax Free Exchange.....		3,917,139	4,000,000	82,861
25466A	AJ	0	DISCOVER BANK 3.450% 07/27/26.....	07/21/2016.....	Citi Global Markets Inc.....		2,996,730	3,000,000	0
257375	AH	8	DOMINION GAS HLDGS LLC.....	09/06/2016.....	Wells Fargo Securities.....		4,253,160	4,000,000	33,600
26441Y	AZ	0	DUKE-WEEKS REALTY LTD 3.250% 06/30/26.....	06/16/2016.....	J P Morgan & Co.....		2,476,750	2,500,000	0
26444G	AC	7	DUKE ENERGY FL PROJ FIN.....	06/15/2016.....	Guggenheim Capital.....		6,999,720	7,000,000	0
268602	AA	7	Elm Trust 2016-1A A2 4.163% 06/20/25.....	12/08/2016.....	Guggenheim Capital.....		4,999,886	5,000,000	0
26875P	AP	6	EOG RESOURCES INC 4.150% 01/15/26.....	01/11/2016.....	J P Morgan & Co.....		1,997,080	2,000,000	0
26884T	AR	3	ERAC USA FINANCE COMPANY 144A.....	11/08/2016.....	Cantor Fitzgerald.....		1,516,590	1,500,000	23,100
26884U	A*	0	EPR PROPERTIES SERIES A GTD SENIOR NOTES.....	08/22/2016.....	Bank of America.....		5,000,000	5,000,000	0
26884U	A@	8	EPR PROPERTIES SERIES B GTD SENIOR NOTES.....	08/22/2016.....	Bank of America.....		7,500,000	7,500,000	0
26885B	AB	6	EQT MIDSTREAM PARTNERS.....	11/01/2016.....	Deutsche Bank Securities.....		1,983,820	2,000,000	0
27034M	AB	0	Earnest Student Loan Program L 2016-D A2.....	10/25/2016.....	Barclays.....		3,623,180	3,624,323	0
29364G	AJ	2	ENTERGY CORP 2.950% 09/01/26.....	08/16/2016.....	Morgan Stanley Dean Witter.....		997,750	1,000,000	0
29364N	AT	5	ENTERGY MISSISSIPPI INC.....	05/10/2016.....	Citi.....		1,599,488	1,600,000	0
29364W	AW	8	ENTERGY LOUISIANA LLC 3.250% 04/01/28.....	03/17/2016.....	Barclays.....		1,999,800	2,000,000	0
29717P	AQ	0	ESSEX PORTFOLIO LP 3.375% 04/15/26.....	04/04/2016.....	Wells Fargo Securities.....		2,981,580	3,000,000	0
29977K	AA	1	EVERBANK MTGE LOAN TRUST 2013-2 A.....	03/22/2016.....	Wells Fargo Securities.....		1,686,678	1,705,869	3,838
30161N	AN	1	EXELON CORP 3.950% 06/15/25.....	05/13/2016.....	Tax Free Exchange.....		2,507,526	2,500,000	40,597
30219G	AM	0	EXPRESS SCRIPTS HOLDING CO.....	02/22/2016.....	Citi.....		2,984,010	3,000,000	0
30219G	AN	8	EXPRESS SCRIPTS HOLDING CO.....	06/29/2016.....	Credit Suisse.....		1,999,180	2,000,000	0
30288*	AA	8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED N.....	11/29/2016.....	Goldman Sachs & Co.....		5,000,000	5,000,000	0
30291D	AC	0	FRS LLC 2013-1A B 3.960% 04/15/43.....	08/12/2016.....	Wells Fargo Securities.....		2,975,437	2,990,389	658
31620M	AT	3	FIDELITY NATIONAL INFORMATION.....	08/11/2016.....	Citi Global Markets Inc.....		1,977,820	2,000,000	0
33972P	AA	7	FLNG LIQUEFACTION 2 LLC 144A.....	07/12/2016.....	Goldman Sachs & Co.....		2,000,000	2,000,000	0
340711	AW	0	FLORIDA GAS TRANSMISSION 144A.....	01/08/2016.....	Suntrust.....		1,868,760	2,000,000	43,017
34528Q	DY	7	FORD CREDIT FLOORPLAN MSTR TR 2015-2 B.....	03/24/2016.....	CS 1st Boston.....		5,427,813	5,500,000	4,996
34530U	AA	9	FORD CREDIT AUTO OWNER TRUST 2016-1 A.....	04/06/2016.....	Barclays.....		10,057,813	10,000,000	16,683
36164Q	6M	5	GE CAPITAL INTL FUNDING.....	07/08/2016.....	Tax Free Exchange.....		2,233,852	2,245,000	11,148
36246M	AU	3	GTP ACQUISITION PARTNERS 144A.....	03/31/2016.....	BNP Paribas.....		2,027,000	2,000,000	3,869
37045V	AH	3	GENERAL MOTORS CO 5.000% 04/01/35.....	03/22/2016.....	Citi.....		3,245,410	3,500,000	86,042
37045X	AL	0	GENERAL MOTORS FINL CO.....	07/21/2016.....	Bank of America.....		1,038,500	1,000,000	8,382
37045X	AZ	9	GENERAL MOTORS FINL CO.....	07/21/2016.....	Various.....		2,082,360	2,000,000	3,106
37045X	BK	1	GENERAL MOTORS FINL CO.....	05/04/2016.....	Deutsche Bank Securities.....		1,994,860	2,000,000	0
38081E	AA	9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47.....	06/15/2016.....	Natixis Securities.....		4,782,921	4,782,921	0
38148B	AC	2	GOLDMAN SACHS GROUP INC.....	07/20/2016.....	Goldman Sachs & Co.....		2,000,000	2,000,000	0
38217K	AA	2	Goodgreen Trust 2016-1A A.....	10/28/2016.....	Deutsche Bank Securities.....		5,993,450	5,996,437	0
404119	BN	8	HCA INC 5.000% 03/15/24.....	11/14/2016.....	Bank of America.....		1,960,000	2,000,000	17,222
42234Q	AD	4	HEARTLAND FINANCIAL USA.....	08/05/2016.....	SANDLER O'NEILL.....		2,070,000	2,000,000	11,181
42251#	AU	8	HEB GROCERY COMPANY SENIOR UNSECURED NOT.....	03/30/2016.....	Goldman Sachs & Co.....		2,000,000	2,000,000	0
42824C	AW	9	HEWLETT-PACKARD ENTERPRISE CO.....	12/30/2016.....	Tax Free Exchange.....		2,491,439	2,500,000	2,382
43289V	AJ	2	HILTON USA TRUST 2016-SFP B.....	11/09/2016.....	J P Morgan & Co.....		7,000,000	7,000,000	13,568

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
44106M	AU	6		01/29/2016	Bank of America		1,979,800	2,000,000	0
44921Q	AE	6		04/05/2016	Barclays		4,998,988	5,000,000	0
457187	AB	8		09/15/2016	Bank of America		2,998,710	3,000,000	0
45780K	AD	8		10/25/2016	Barclays		10,000,000	10,000,000	0
45866F	AD	6		11/08/2016	Various		5,226,560	5,000,000	56,563
478375	AD	0		12/28/2016	Tax Free Exchange		986,058	1,000,000	12,222
49427R	AL	6		03/31/2016	Wells Fargo Securities		2,105,540	2,000,000	972
50543L	AA	0		12/08/2016	Mizuho Securities		2,941,792	3,000,000	0
50587K	AA	9		09/15/2016	J P Morgan & Co		999,160	1,000,000	0
52177E	AF	4		02/12/2016	Guggenheim Capital		2,534,063	2,550,000	582
52177F	AE	4		05/18/2016	Credit Suisse		3,299,151	3,300,000	0
521865	AV	7		10/11/2016	Various		4,317,500	4,000,000	17,319
521865	AX	3		11/02/2016	RW Baird		2,633,875	2,450,000	32,193
53079E	BE	3		04/05/2016	FTN Financial		2,085,700	2,000,000	26,681
553894	AA	4		08/02/2016	Credit Suisse		2,600,987	2,601,266	0
559080	AL	0		09/06/2016	J P Morgan & Co		1,975,240	2,000,000	0
571748	AX	0		02/12/2016	Bank of America		1,994,580	2,000,000	30,722
574754	AL	1		09/30/2016	No Broker		0	24,077	0
574754	AL	1		09/30/2016	Interest Capitalization		1,952	1,952	0
59980T	AB	2		08/15/2016	Wells Fargo Securities		2,272,360	2,265,000	3,567
60871R	AG	5		06/28/2016	Bank of America		1,996,900	2,000,000	0
61237W	AC	0		05/04/2016	Bank of America		4,900,000	4,900,000	0
61691B	AG	6		09/15/2016	Morgan Stanley Dean Witter		5,599,978	5,600,000	10,029
61766E	BE	4		04/22/2016	Morgan Stanley & Co		4,119,786	4,000,000	1,478
61945C	AD	5		04/05/2016	Morgan Stanley & Co		3,172,980	3,000,000	64,946
62946A	AA	2		04/25/2016	Credit Suisse		3,794,413	3,794,413	0
631103	AG	3		06/14/2016	Various		4,655,464	4,650,000	695
63730*	AB	1		12/06/2016	Morgan Stanley & Co		5,000,000	5,000,000	0
63857V	AA	1		02/12/2016	Guggenheim Capital		3,582,474	3,582,551	0
63939N	AB	9		01/28/2016	J P Morgan & Co		1,999,068	2,000,000	0
63940K	AC	0		09/16/2016	J P Morgan & Co		5,499,151	5,500,000	0
649840	CQ	6		11/21/2016	Bank of America		2,978,460	3,000,000	0
651229	AW	6		03/18/2016	Goldman Sachs & Co		2,993,940	3,000,000	0
65341K	AB	2		04/07/2016	Mitsubishi UFJ Securities		1,981,953	2,000,000	3,915
67400A	AC	6		12/01/2016	Wells Fargo Securities		4,478,357	4,458,156	2,167
674599	CH	6		03/28/2016	Bank of America		1,995,440	2,000,000	0
680223	AJ	3		08/11/2016	Various		2,712,000	2,500,000	44,214
680223	AK	0		08/23/2016	Morgan Stanley Dean Witter		2,994,570	3,000,000	0
68784L	AE	2		09/28/2016	Cantor Fitzgerald		2,085,563	2,100,000	2,135
68784U	AE	2		09/14/2016	Mizuho Securities		2,599,303	2,600,000	0
690742	AF	8		08/03/2016	Wells Fargo Securities		1,991,740	2,000,000	0
693475	AQ	8		10/27/2016	J P Morgan & Co		2,000,000	2,000,000	0
69352P	AL	7		07/01/2016	Various		4,010,639	4,000,000	4,306
709599	AW	4		10/26/2016	J P Morgan & Co		1,993,900	2,000,000	0
741503	AZ	9		05/18/2016	Wells Fargo Securities		4,990,350	5,000,000	0
74256L	AU	3		11/03/2016	Various		3,672,896	3,600,000	20,933

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
743756 AB 4	PROV ST JOSEPH HLTH OBL.....			09/20/2016.....	Bank of America.....		5,000,000	5,000,000	0
744542 AC 5	PUBLIC SERVICE CO OF NEW MEX.....			10/03/2016.....	Bank of America.....		5,306,200	5,000,000	34,757
745867 AX 9	PULTE HOMES INC 5.000% 01/15/27.....			07/26/2016.....	J P Morgan & Co.....		1,000,000	1,000,000	0
754730 AE 9	RAYMOND JAMES FINANCIAL.....			07/07/2016.....	Bank of America.....		2,995,230	3,000,000	0
75970E AA 5	RENASANT CORP 5.000% 09/01/26.....			08/17/2016.....	SANDLER O'NEILL.....		2,000,000	2,000,000	0
78409V AD 6	S&P GLOBAL INC 4.000% 06/15/25.....			07/29/2016.....	Tax Free Exchange.....		2,902,724	3,000,000	14,667
78410F AA 4	SCF EQUIPMENT TRUST LLC 2016-1A A.....			12/15/2016.....	Credit Suisse.....		8,472,875	8,501,102	0
785592 AJ 5	SABINE PASS LIQUEFACTION.....			07/22/2016.....	Citi Global Markets Inc.....		2,085,000	2,000,000	23,000
80285E AF 4	SANTANDER DRIVE AUTO REC 2016-1 C.....			02/10/2016.....	Citi.....		1,999,632	2,000,000	0
81745N AS 8	SEQUOIA MORTGAGE TRUST 2014-1 2A6.....			09/30/2016.....	J P Morgan & Co.....		3,266,563	3,147,546	1,399
81746R AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19.....			10/04/2016.....	J P Morgan & Co.....		3,026,102	2,965,404	1,730
82669G AS 3	SIGNATURE BANK VAR RT SUB NOTE SUBORDINA.....			04/19/2016.....	Barclays.....		5,000,000	5,000,000	0
828807 CW 5	SIMON PROPERTY GROUP INC.....			01/08/2016.....	Morgan Stanley & Co.....		1,988,020	2,000,000	0
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2.....			04/12/2016.....	Guggenheim Capital.....		3,976,667	3,976,667	0
842587 CY 1	SOUTHERN CO 5.500% 03/15/57.....			12/05/2016.....	Wells Fargo Securities.....		2,000,000	2,000,000	0
85022W AA 2	SPRINGCASTLE SPV 2016-AA A.....			09/16/2016.....	Bank of America.....		9,412,438	9,412,798	0
85022W AB 0	SPRINGCASTLE SPV 2016-AA B.....			09/16/2016.....	Bank of America.....		6,999,641	7,000,000	0
857477 AQ 6	STATE STREET CORP Jr Subordinated Series.....			02/02/2016.....	Wells Fargo Securities.....		2,527,500	2,500,000	43,167
863667 AN 1	STRYKER CORP 3.500% 03/15/26.....			09/14/2016.....	Various.....		5,153,940	5,000,000	1,167
86787G AJ 1	SUNTRUST BANK 3.300% 05/15/26.....			05/11/2016.....	Suntrust.....		3,681,278	3,700,000	0
87165B AD 5	SYNCHRONY FINANCIAL 4.250% 08/15/24.....			08/01/2016.....	Various.....		3,126,320	3,000,000	47,694
87165B AG 8	SYNCHRONY FINANCIAL 4.500% 07/23/25.....			04/19/2016.....	KeyBanc Capital Markets.....		1,240,668	1,200,000	13,350
87165L AF 8	SYNCHRONY CREDIT CARD 2015-1 A.....			03/21/2016.....	Bank of America.....		5,051,563	5,000,000	2,963
87165L BK 6	SYNCHRONY CREDIT CARD 2016-3 B.....			09/14/2016.....	Citi Global Markets Inc.....		6,999,710	7,000,000	0
872295 AE 0	TCF AUTO REC OWNER TRUST 2016-1A B.....			09/14/2016.....	Credit Suisse.....		1,999,946	2,000,000	0
87236Y AD 0	TD AMERITRADE HOLDING CO.....			04/12/2016.....	KeyBanc Capital Markets.....		1,676,176	1,600,000	2,256
87264A AG 0	T-MOBILE USA INC 6.731% 04/28/22.....			04/06/2016.....	J P Morgan & Co.....		2,090,000	2,000,000	27,298
87342R AA 2	TACO BELL FUNDING, LLC 2016-1A A2I.....			05/04/2016.....	Barclays.....		2,493,750	2,493,750	0
88642L AD 4	TIDEWATER AUTO REC TRUST 2016-AA C.....			02/23/2016.....	BB&T Capital Markets.....		2,999,541	3,000,000	0
887317 AW 5	TIME WARNER INC 3.600% 07/15/25.....			01/28/2016.....	Goldman Sachs & Co.....		2,429,575	2,500,000	4,250
89171D AB 3	TOWD POINT MRTGE TRUST 2015-1 A2.....			06/14/2016.....	Raymond James & Associates.....		2,622,750	2,600,000	3,756
902691 A@ 3	UGI UTILITIES INC 2.950% 06/30/26.....			06/30/2016.....	J P Morgan & Co.....		4,000,000	4,000,000	0
904311 AA 5	UNDER ARMOUR INC 3.250% 06/15/26.....			06/15/2016.....	U B S.....		1,652,492	1,650,000	1,043
90539J AA 7	UNION BANKSHARES CORP 5.000% 12/15/26.....			11/30/2016.....	SANDLER O'NEILL.....		2,000,000	2,000,000	0
90964* AG 0	UNITED BOTTLING MANAGEMENT CO SENIOR NOT.....			12/21/2016.....	US Bancorp.....		3,000,000	3,000,000	0
91159H HM 5	US BANCORP 3.100% 04/27/26.....			04/21/2016.....	US Bancorp.....		5,995,380	6,000,000	0
913903 AR 1	UNIVERSAL HEALTH SVCS 144A.....			06/14/2016.....	Various.....		5,109,625	5,000,000	79,615
918290 AA 5	VSE VOI Mortgage LLC 2016-A A.....			09/14/2016.....	Bank of America.....		2,760,358	2,760,642	0
91830C AG 3	VNO MORTGAGE TRUST 2012-6AVE B.....			04/06/2016.....	Wells Fargo Securities.....		5,087,500	5,000,000	4,580
91913Y AU 4	VALERO ENERGY 3.400% 09/15/26.....			09/14/2016.....	Various.....		3,657,910	3,700,000	1,124
92553P AX 0	VIACOM INC 3.875% 04/01/24.....			08/24/2016.....	J P Morgan & Co.....		1,039,330	1,000,000	15,931
92553P BB 7	VIACOM INC 3.450% 10/04/26.....			09/29/2016.....	Morgan Stanley Dean Witter.....		1,989,620	2,000,000	0
92890N AU 3	WF-RBS COMMERCIAL MRTG TRUST 2012-C10 A3.....			04/04/2016.....	Wells Fargo Securities.....		3,606,641	3,500,000	1,677
93100P AA 6	WAKE FOREST UNIV BMC 3.093% 06/01/26.....			10/28/2016.....	Wells Fargo Securities.....		5,004,200	5,000,000	0
95040Q AC 8	WELLTOWER INC 4.250% 04/01/26.....			11/15/2016.....	Various.....		5,299,676	5,000,000	24,107
958254 AF 1	WESTERN GAS PARTNERS LP.....			06/30/2016.....	Mizuho Securities.....		1,995,920	2,000,000	0
96033C AA 0	WESTGATE RESORTS 2016-1A A.....			04/22/2016.....	Amherst Securities.....		5,425,074	5,444,640	0

SCHEDULE D - PART 3
Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2		3	4	5	6	7	8	9	
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
96042T	AJ	3	WESTLAKE AUTO REC TRUST 2016-1A C.....		01/14/2016.....	Wells Fargo Securities.....		2,499,565	2,500,000	0
98419M	AJ	9	XYLEM INC 3.250% 11/01/26.....		10/20/2016.....	Wells Fargo Securities.....		3,519,015	3,500,000	3,160
Q9194*	AE	9	TRANSURBAN QUEENSLAND FINANCE SENIOR SEC.....		12/20/2016.....	J P Morgan & Co.....		4,000,000	4,000,000	0
009090	AA	9	AIR CANADA 2015-1A 3.600% 03/15/27.....	A.....	08/29/2016.....	Morgan Stanley Dean Witter.....		1,001,053	960,243	15,940
349553	AL	1	FORTIS INC 144A 3.055% 10/04/26.....	A.....	09/29/2016.....	Goldman Sachs & Co.....		4,500,000	4,500,000	0
73755L	AN	7	POTASH CORP OF SASKATCHEWAN.....	A.....	12/01/2016.....	Goldman Sachs & Co.....		1,997,680	2,000,000	0
780082	AD	5	ROYAL BANK OF CANADA GMTN.....	A.....	03/31/2016.....	Various.....		4,034,300	4,000,000	17,567
884903	BV	6	THOMSON REUTERS CORP 3.350% 05/15/26.....	A.....	05/02/2016.....	Goldman Sachs & Co.....		1,991,400	2,000,000	0
891160	MJ	9	TORONTO-DOMINION BANK 3.625% 09/15/31.....	A.....	11/03/2016.....	Various.....		9,018,495	9,000,000	12,889
895945	D#	7	TRICAN WELL SERVICE LTD SERIES G.....	A.....	10/28/2016.....	Interest Capitalization.....		12,365	12,365	0
895945	G@	6	TRICAN WELL SERVICE LTD PIK SERIES G.....	A.....	11/01/2016.....	Interest Capitalization.....		2,824	2,824	0
00175M	AW	0	AMERICAN MONEY MANAGEMENT CORP 2014-15A.....	D.....	12/02/2016.....	Mizuho Securities.....		2,000,000	2,000,000	0
035240	AA	8	ANHEUSER-BUSCH INBEV 6.500% 07/15/18.....	D.....	12/16/2016.....	Taxable Exchange.....		5,000,000	5,000,000	136,319
05565Q	DB	1	BP CAPITAL MARKETS PLC.....	D.....	04/28/2016.....	J P Morgan & Co.....		3,000,000	3,000,000	0
15032A	AC	1	CEDAR FUNDING LTD 2016-5A AF.....	D.....	05/05/2016.....	Jeffries & Co.....		5,000,000	5,000,000	0
15032A	AG	2	CEDAR FUNDING LTD 2016-5A BF.....	D.....	05/05/2016.....	Jeffries & Co.....		5,000,000	5,000,000	0
191241	AE	8	COCA-COLA FEMSA SAB CV.....	D.....	05/13/2016.....	Brean Capital.....		4,251,000	4,000,000	74,056
200447	A*	1	COMISION FEDERAL DE ELECTRICID SENIOR NO.....	D.....	09/29/2016.....	Morgan Stanley & Co.....		9,000,000	9,000,000	0
21867*	AB	4	CORE LABORATORIES (US) INTS SERIES 2011B.....	D.....	04/14/2016.....	CRT Capital Group.....		4,761,400	5,000,000	7,992
29100X	AA	3	EMERALD AVIATION FINANCE LIMIT 2013-1 A.....	D.....	12/01/2016.....	Credit Suisse.....		2,669,027	2,632,825	7,142
45605P	AM	0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3.....	D.....	05/05/2016.....	Wells Fargo Securities.....		5,000,000	5,000,000	0
46359C	AA	1	EngenCap ABS Trust Payment Tru 2016-1A.....	D.....	09/07/2016.....	Goldman Sachs & Co.....		6,985,234	7,000,000	15,699
494386	AB	1	KIMBERLY-CLARK DE MEXICO 144A.....	D.....	11/02/2016.....	Various.....		5,235,860	5,000,000	29,239
51817T	AB	8	LATAM AIRLINES 2015-1 A.....	D.....	09/08/2016.....	Tax Free Exchange.....		4,572,044	4,760,096	12,773
64129X	AU	3	Neuberger Berman CLO Ltd 2014-16A A2R.....	D.....	07/08/2016.....	Bank of America.....		5,000,000	5,000,000	0
71654Q	BV	3	PETROLEOS MEXICANOS 4.250% 01/15/25.....	D.....	03/29/2016.....	Tax Free Exchange.....		4,949,610	5,000,000	43,681
80413T	AB	5	SAUDI INTERNATIONAL BOND.....	D.....	10/19/2016.....	Citi Global Markets Inc.....		9,867,900	10,000,000	0
822582	BT	8	SHELL INTERNATIONAL FINANCE.....	D.....	05/05/2016.....	Morgan Stanley & Co.....		996,720	1,000,000	0
822582	BX	9	SHELL INTERNATIONAL FINANCE.....	D.....	09/07/2016.....	J P Morgan & Co.....		3,464,475	3,500,000	0
82481L	AD	1	SHIRE ACQ INV IRELAND DA.....	D.....	09/19/2016.....	Barclays.....		2,996,430	3,000,000	0
87124V	AF	6	SYDNEY AIRPORT FINANCE 144A.....	D.....	05/04/2016.....	Various.....		3,010,400	3,000,000	1,108
88167A	AE	1	TEVA PHARMACEUTICALS NE.....	D.....	11/03/2016.....	Various.....		5,445,730	5,500,000	18,725
88314R	AA	4	TEXTAINER MARINE CONTAINERS 2013-1A A.....	C.....	03/03/2016.....	Deutsche Bank Securities.....		3,244,746	3,375,000	6,581
89366L	AE	4	TRANSELEC SA 144A 3.875% 01/12/29.....	D.....	07/07/2016.....	Citi Global Markets Inc.....		1,977,140	2,000,000	0
89989F	AA	2	TURBINE ENGINE SEC LTD 2013-1A A.....	C.....	06/20/2016.....	Stifel Nicolaus.....		4,297,948	4,368,943	4,976
F9120#	AA	4	TELEPERFORMANCE SE SERIES C SENIOR NOTE.....	D.....	12/14/2016.....	Societe Generale.....		3,000,000	3,000,000	0
G5963#	AH	6	MEGGITT PLC SENIOR NOTE, SERIES B.....	D.....	07/06/2016.....	HSBC Securities.....		3,000,000	3,000,000	0
G7114*	AB	7	PLACES FOR PEOPLE TREASURY PLC.....	D.....	06/06/2016.....	CRT Capital Group.....		10,000,000	10,000,000	0
Q3629#	AL	7	ETSA UTILITIES FINANCE PTY LTD SERIES B.....	D.....	08/10/2016.....	nab Capital Securities LLC.....		4,000,000	4,000,000	0
Q4557*	AB	7	HEALTHSCOPE FINANCE PTY LTD SENIOR UNSEC.....	D.....	05/23/2016.....	J P Morgan & Co.....		3,000,000	3,000,000	0
3899999. Total - Bonds - Industrial and Miscellaneous.....								824,637,552	821,788,058	1,978,878
8399997. Total - Bonds - Part 3.....								939,273,149	935,805,275	2,049,153
8399998. Total - Bonds - Summary Item from Part 5.....								38,980,286	38,934,024	192,440
8399999. Total - Bonds.....								978,253,435	974,739,299	2,241,593
Common Stocks - Industrial and Miscellaneous										
747301	10	9	QUAD GRAPHICS INC.....		08/31/2016.....	No Broker.....	766,000	0	XXX	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
90999999.	Total - Common Stocks - Industrial and Miscellaneous.....					0	XXX	0
97999997.	Total - Common Stocks - Part 3.....					0	XXX	0
97999999.	Total - Common Stocks.....					0	XXX	0
98999999.	Total - Preferred and Common Stocks.....					0	XXX	0
99999999.	Total - Bonds, Preferred and Common Stocks.....					978,253,435	XXX	2,241,593

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		F o r e i g n	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																					
30293M	AJ	3		12/25/2016.	Paydown.....		197,769	197,769	197,768	197,761	0	8	0	8	0	197,769	0	0	0	5,700	08/25/2035.
3132H3	7A	5		12/01/2016.	Paydown.....		369,417	369,417	394,295	392,908	0	(23,491)	0	(23,491)	0	369,417	0	0	0	8,004	03/01/2043.
3136AA	3R	4		12/01/2016.	Paydown.....		208,542	208,542	214,798	212,304	0	(3,762)	0	(3,762)	0	208,542	0	0	0	3,405	03/25/2036.
3136AA	MC	6		12/01/2016.	Paydown.....		78,667	78,667	76,289	77,049	0	1,618	0	1,618	0	78,667	0	0	0	1,284	02/25/2036.
36216X	PL	9		10/01/2016.	Paydown.....		845	845	839	842	0	3	0	3	0	845	0	0	0	29	11/15/2016.
36235*	AB	7		12/15/2016.	Redemption 100.0000.....		437,669	437,669	437,669	437,669	0	0	0	0	0	437,669	0	0	0	11,294	06/15/2030.
38373M	2F	6		12/16/2016.	Paydown.....		0	0	141,695	134,349	0	(134,349)	0	(134,349)	0	0	0	0	0	28,997	04/16/2050.
38373M	3S	7		12/16/2016.	Paydown.....		0	0	55,156	54,256	0	(54,256)	0	(54,256)	0	0	0	0	0	5,918	10/16/2048.
38373M	7D	6		12/16/2016.	Paydown.....		0	0	634	611	0	(611)	0	(611)	0	0	0	0	0	63	05/16/2049.
38373V	M3	1		12/01/2016.	Paydown.....		2,094,575	2,094,575	2,048,166	2,074,793	0	19,782	0	19,782	0	2,094,575	0	0	0	58,427	11/20/2032.
38373X	L2	0		12/01/2016.	Paydown.....		557,010	557,010	578,420	562,450	0	(5,440)	0	(5,440)	0	557,010	0	0	0	17,582	07/20/2032.
38375C	BD	1		12/01/2016.	Paydown.....		593,522	593,522	649,536	618,787	0	(25,265)	0	(25,265)	0	593,522	0	0	0	17,156	04/20/2042.
38376G	A7	5		12/01/2016.	Paydown.....		615,589	615,589	668,636	664,472	0	(48,883)	0	(48,883)	0	615,589	0	0	0	10,366	11/16/2044.
38376G	F4	7		12/01/2016.	Paydown.....		718,817	718,817	794,966	792,368	0	(73,551)	0	(73,551)	0	718,817	0	0	0	24,688	09/16/2046.
38377X	AL	6		12/01/2016.	Paydown.....		1,011,229	1,011,229	1,067,478	1,043,517	0	(32,288)	0	(32,288)	0	1,011,229	0	0	0	33,726	12/20/2039.
831641	EM	3		11/10/2016.	Redemption 100.0000.....		62,758	62,758	62,758	62,758	0	0	0	0	0	62,758	0	0	0	1,957	08/10/2018.
0599999.	Total - Bonds - U.S. Government.....						6,946,409	6,946,409	7,389,103	7,326,894	0	(380,485)	0	(380,485)	0	6,946,409	0	0	0	228,596	XXX
Bonds - U.S. States, Territories and Possessions																					
130333	CA	3		12/01/2016.	Redemption 100.0000.....		258,831	258,831	258,831	258,831	0	0	0	0	0	258,831	0	0	0	4,119	02/01/2042.
196479	XM	6		11/01/2016.	Redemption 100.0000.....		680,000	680,000	680,000	680,000	0	0	0	0	0	680,000	0	0	0	15,726	11/01/2027.
20775B	YZ	3		06/16/2016.	Call 100.0000.....		990,000	990,000	990,000	990,000	0	0	0	0	0	990,000	0	0	0	24,080	05/15/2042.
25477P	NF	8		12/15/2016.	Redemption 100.0000.....		51,360	51,360	51,360	51,360	0	0	0	0	0	51,360	0	0	0	1,088	06/15/2045.
34074H	FQ	0		10/01/2016.	Redemption 100.0000.....		15,000	15,000	13,331	13,524	0	34	0	34	0	13,559	0	1,441	1,441	345	04/01/2029.
34074M	HW	4		10/01/2016.	Redemption 100.0000.....		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,450	01/01/2030.
419818	HM	4		12/01/2016.	Redemption 100.0000.....		403,876	403,876	374,361	376,137	0	445	0	445	0	376,582	0	27,294	27,294	5,930	07/01/2037.
49130T	PS	9		12/01/2016.	Redemption 100.0000.....		775,000	775,000	775,000	775,000	0	0	0	0	0	775,000	0	0	0	13,769	11/01/2041.
56052E	2G	2		11/15/2016.	Call 100.0000.....		2,575,000	2,575,000	2,580,469	2,579,148	0	(616)	0	(616)	0	2,578,532	0	(3,532)	(3,532)	103,000	11/15/2025.
56052E	2U	1		11/15/2016.	Redemption 100.0000.....		935,000	935,000	941,582	940,001	0	(742)	0	(742)	0	939,259	0	(4,259)	(4,259)	37,400	11/15/2026.
56052E	3M	8		11/15/2016.	Redemption 100.0000.....		620,000	620,000	620,000	620,000	0	0	0	0	0	620,000	0	0	0	24,800	11/15/2024.
57419P	MC	0		09/01/2016.	Redemption 100.0000.....		335,000	335,000	336,675	335,405	0	(73)	0	(73)	0	335,332	0	(332)	(332)	71,175	03/01/2043.
57563R	JN	0		07/01/2016.	Redemption 100.0000.....		560,000	560,000	561,400	560,867	0	(37)	0	(37)	0	560,831	0	(831)	(831)	23,650	07/01/2026.
57563R	KF	5		07/01/2016.	Redemption 100.0000.....		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	12,250	07/01/2028.
57586P	R4	0		09/03/2016.	Redemption 100.0000.....		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	2,741	12/01/2027.

SCHEDULE D - PART 4

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

1	2			3	4	5		6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
													11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	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
594659	AP	9	MICHIGAN ST HSG DEV AUTH SERIES A.....	..	10/26/2016	Call 100.0000.....			135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	5,606	12/01/2026.
594659	AP	9	MICHIGAN ST HSG DEV AUTH SERIES A.....	..	06/01/2016	Redemption 100.0000.....			265,000	265,000	265,000	265,000	0	0	0	0	0	265,000	0	0	0	6,095	12/01/2026.
60416Q	EP	5	MINNESOTA ST HSG FIN AGY 2011 SERIES E.....	..	12/01/2016	Redemption 100.0000.....			245,000	245,000	245,000	245,000	0	0	0	0	0	245,000	0	0	0	11,477	07/01/2031.
60636Y	HM	6	MISSOURI ST HSG 2012 SERIES 1.....	..	12/20/2016	Redemption 100.0000.....			30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,648	07/01/2033.
60637B	CN	8	MISSOURI HOUSING 2013 SERIES A.....	..	12/01/2016	Redemption 100.0000.....			350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	5,035	11/01/2040.
60637B	CP	3	MISSOURI HOUSING 2013 SERIES B.....	..	12/01/2016	Redemption 100.0000.....			420,000	420,000	420,000	420,000	0	0	0	0	0	420,000	0	0	0	6,967	11/01/2041.
60637B	CR	9	MISSOURI HOUSING 2013 SERIES D.....	..	12/01/2016	Redemption 100.0000.....			252,257	252,257	226,206	228,027	0	436	0	436	0	228,463	0	23,794	23,794	3,486	10/01/2034.
61212R	T8	9	MONTANA ST BRD OF HSG 2011 SERIES B.....	..	12/01/2016	Redemption 100.0000.....			165,000	165,000	164,997	165,000	0	0	0	0	0	165,000	0	0	0	41,163	12/01/2026.
641279	JT	2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011.....	..	10/01/2016	Redemption 100.0000.....			195,000	195,000	197,638	197,052	0	(160)	0	(160)	0	196,892	0	(1,892)	(1,892)	7,006	10/01/2033.
64469D	US	8	NEW HAMPSHIRE HOUSING 2013 SERIES A.....	..	12/01/2016	Redemption 100.0000.....			625,000	625,000	654,688	647,639	0	(1,137)	0	(1,137)	0	646,502	0	(21,502)	(21,502)	21,578	07/01/2034.
646080	MY	4	NEW JERSEY ST HIGHER ED ASSIST 2011-1.....	..	07/01/2016	Redemption 100.0000.....			200,000	200,000	210,924	208,552	0	(335)	0	(335)	0	208,217	0	(8,217)	(8,217)	4,023	12/01/2027.
646080	NC	1	NEW JERSEY ST HIGHER ED ASSIST 2011-1.....	..	07/01/2016	Redemption 100.0000.....			385,000	385,000	380,241	380,954	0	52	0	52	0	381,005	0	3,995	3,995	7,825	12/01/2029.
646080	QV	6	NEW JERSEY ST HIGHER ED ASSIST 2014-1.....	..	07/01/2016	Redemption 100.0000.....			1,410,000	1,410,000	1,410,000	1,410,000	0	0	0	0	0	1,410,000	0	0	0	29,816	12/01/2030.
647200	W8	3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3.....	..	12/01/2016	Redemption 100.0000.....			80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,973	09/01/2032.
64988R	FL	1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE	..	08/25/2016	Redemption 100.0000.....			65,000	65,000	67,276	66,651	0	(148)	0	(148)	0	66,503	0	(1,503)	(1,503)	1,536	04/01/2041.
658207	PA	7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3	..	12/01/2016	Redemption 100.0000.....			150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	6,946	01/01/2029.
677377	2M	4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES.	..	12/01/2016	Redemption 100.0000.....			460,000	460,000	460,000	460,000	0	0	0	0	0	460,000	0	0	0	7,253	11/01/2041.
677555	UT	9	STATE OF OHIO 144A OHIO ENTERPRISE BOND	..	12/01/2016	Redemption 100.0000.....			470,000	470,000	470,000	470,000	0	0	0	0	0	470,000	0	0	0	25,389	06/01/2020.
677555	UW	2	STATE OF OHIO OHIO ENTERPRISE BD 2002-1	..	12/01/2016	Redemption 100.0000.....			285,000	285,000	285,000	284,991	0	9	0	9	0	285,000	0	0	0	14,012	03/01/2017.
83712D	UH	7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA	..	10/01/2016	Redemption 100.0000.....			535,000	535,000	555,186	553,404	0	(418)	0	(418)	0	552,986	0	(17,986)	(17,986)	16,893	07/01/2037.
83712T	DA	6	SOUTH CAROLINA ST HOUSING FIN 2013-1.....	..	12/01/2016	Redemption 100.0000.....			420,000	420,000	420,000	420,000	0	0	0	0	0	420,000	0	0	0	7,264	01/01/2041.
83755N	EV	0	SOUTH DAKOTA HSG DEV AUTH 2011 SERIES 2	..	06/24/2016	Call 100.0000.....			120,000	120,000	120,800	120,609	0	(50)	0	(50)	0	120,559	0	(559)	(559)	3,204	11/01/2028.
83755N	EV	0	SOUTH DAKOTA HSG DEV AUTH 2011 SERIES 2	..	03/15/2016	Redemption 100.0000.....			345,000	345,000	347,301	346,750	0	(60)	0	(60)	0	346,690	0	(1,690)	(1,690)	5,297	11/01/2028.
83756C	AZ	8	SOUTH DAKOTA HSG DEV AUTH MTGE 2012 SERI	..	03/15/2016	Redemption 100.0000.....			155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	1,855	05/01/2033.
882750	MZ	2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B.	..	12/01/2016	Redemption 100.0000.....			425,000	425,000	425,621	425,462	0	(26)	0	(26)	0	425,436	0	(436)	(436)	18,245	01/01/2030.
92428C	JE	5	VERMONT STUDENT ASSISTANCE COR.....	..	12/15/2016	Redemption 100.0000.....			405,000	405,000	398,099	398,896	0	270	0	270	0	399,166	0	5,834	5,834	9,281	06/15/2026.
92812U	K5	6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B.	..	12/01/2016	Redemption 100.0000.....			252,614	252,614	252,614	252,614	0	0	0	0	0	252,614	0	0	0	6,331	04/25/2042.
92812U	Q5	0	VIRGINIA HOUSING DEV AUTH 2015 Series A.....	..	12/25/2016	Redemption 100.0000.....			679,560	679,560	679,560	679,560	0	0	0	0	0	679,560	0	0	0	24,918	06/25/2042.
92817Q	KR	2	VIRGINIA RES AUTH INF REV BND SERIES 20.	..	11/01/2016	Maturity.....			410,000	410,000	409,590	409,944	0	56	0	56	0	410,000	0	0	0	18,327	11/01/2016.
93978X	EK	2	WASHINGTON ST HSG FIN COMMN 2011 SERIES	..	10/01/2016	Redemption 100.0000.....			480,000	480,000	480,844	480,641	0	(27)	0	(27)	0	480,614	0	(614)	(614)	13,613	10/01/2031.
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....								19,193,498	19,193,498	19,209,594	19,197,019	0	(2,527)	0	(2,527)	0	19,194,493	0	(995)	(995)	679,585	XXX

Bonds - U.S. Special Revenue and Special Assessment

280792	AA	0	EDINBURG TEX INDL DEV CORP GUAR LEASE RE	..	11/01/2016	Redemption 100.0000.....			526,294	526,294	559,065	544,108	0	(1,774)	0	(1,774)	0	542,333	0	(16,039)	(16,039)	43,051	11/01/2028.
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SCHEDULE D - PART 4

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

E14.2

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			F o r e i g n	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
313399	EK	9	FHLMC 2348 ZK 6.000% 08/15/31.....	..	12/01/2016	Paydown.....	.....	187,858	187,858	189,459	187,765	0	93	0	93	0	187,858	0	0	0	5,619	08/15/2031.
31339D	7A	0	FHLMC 2417 KZ 6.000% 02/15/32.....	..	12/01/2016	Paydown.....	.....	430,572	430,572	421,370	427,303	0	3,268	0	3,268	0	430,572	0	0	0	16,647	02/15/2032.
31339G	JU	6	FHLMC 2367 ZK 6.000% 10/15/31.....	..	12/01/2016	Paydown.....	.....	287,125	287,125	288,323	286,952	0	173	0	173	0	287,125	0	0	0	9,977	10/15/2031.
31339M	FE	3	FHLMC 2389 ZB 6.000% 12/15/31.....	..	12/01/2016	Paydown.....	.....	51,287	51,287	48,456	49,851	0	1,436	0	1,436	0	51,287	0	0	0	1,696	12/15/2031.
31339N	5V	4	FHLMC 2403 DZ 5.500% 01/15/32.....	..	12/01/2016	Paydown.....	.....	259,640	259,640	238,657	248,169	0	11,471	0	11,471	0	259,640	0	0	0	11,230	01/15/2032.
31339W	XR	2	FHLMC 2439 EZ 6.000% 04/15/32.....	..	12/01/2016	Paydown.....	.....	666,264	666,264	643,028	655,650	0	10,614	0	10,614	0	666,264	0	0	0	23,286	04/15/2032.
3133T2	DL	1	FHLMC REMIC 1642 PJ 6.000% 11/15/23.....	..	12/01/2016	Paydown.....	.....	132,051	132,051	119,485	129,209	0	2,841	0	2,841	0	132,051	0	0	0	4,166	11/15/2023.
3133TH	TM	9	FHLMC 2116 ZA 6.000% 01/15/29.....	..	12/01/2016	Paydown.....	.....	273,821	273,821	259,839	269,679	0	4,142	0	4,142	0	273,821	0	0	0	8,915	01/15/2029.
3133TJ	HS	5	FHLMC 2125 JZ 6.000% 02/15/29.....	..	12/01/2016	Paydown.....	.....	223,836	223,836	214,449	221,178	0	2,658	0	2,658	0	223,836	0	0	0	6,463	02/15/2029.
313401	YH	8	FHLMC 15 POOL# 360005 9.500% 07/01/17.....	..	12/01/2016	Paydown.....	.....	282	282	278	279	0	4	0	4	0	282	0	0	0	12	07/01/2017.
31359F	AM	0	FNMA REMIC 1993-208 K 6.500% 11/25/23.....	..	12/01/2016	Paydown.....	.....	104,032	104,032	98,668	102,552	0	1,481	0	1,481	0	104,032	0	0	0	3,612	11/25/2023.
31359G	B8	8	FNMA REMIC 1994-30 K 6.500% 02/25/24.....	..	12/01/2016	Paydown.....	.....	191,533	191,533	182,555	188,822	0	2,711	0	2,711	0	191,533	0	0	0	6,744	02/25/2024.
3136A8	DP	2	FANNIE MAE 2012-104 V 3.500% 02/25/38.....	..	12/01/2016	Paydown.....	.....	205,829	205,829	222,938	216,645	0	(1,349)	0	(1,349)	0	215,297	0	(9,468)	(9,468)	3,923	02/25/2038.
3136A9	WW	4	FNR 2012-121 GV 3.500% 01/25/30.....	..	12/01/2016	Paydown.....	.....	242,790	242,790	266,880	257,757	0	(14,967)	0	(14,967)	0	242,790	0	0	0	4,627	01/25/2030.
3136AE	TT	4	FANNIE MAE 2013-54 BA 3.000% 06/25/43.....	..	12/01/2016	Paydown.....	.....	444,634	444,634	460,057	456,993	0	(12,359)	0	(12,359)	0	444,634	0	0	0	7,756	06/25/2043.
3136AG	HV	7	FANNIE MAE 2013-94 CV 3.500% 07/25/33.....	..	12/01/2016	Paydown.....	.....	192,945	192,945	191,731	191,986	0	959	0	959	0	192,945	0	0	0	3,677	07/25/2033.
3137A2	NL	1	FHR 3756 PC 4.000% 11/15/40.....	..	12/01/2016	Paydown.....	.....	1,076,052	1,076,052	1,102,953	1,094,540	0	(18,488)	0	(18,488)	0	1,076,052	0	0	0	24,800	11/15/2040.
3137A8	UG	1	FHR 3837 DB 4.500% 04/15/41.....	..	12/01/2016	Paydown.....	.....	86,980	86,980	90,381	89,404	0	(2,423)	0	(2,423)	0	86,980	0	0	0	3,914	04/15/2041.
3137AR	V4	5	FHR 4085 VB 3.500% 09/15/28.....	..	12/01/2016	Paydown.....	.....	219,185	219,185	235,692	233,580	0	(14,395)	0	(14,395)	0	219,185	0	0	0	4,177	09/15/2028.
3137AR	WS	1	FHR 4073 HC 3.500% 03/15/35.....	..	12/01/2016	Paydown.....	.....	159,082	159,082	172,106	159,262	0	(7,181)	0	(7,181)	0	159,082	0	0	0	3,035	03/15/2035.
3137AV	6P	7	FHR 4121 MV 3.000% 12/15/35.....	..	12/01/2016	Paydown.....	.....	250,898	250,898	264,345	259,848	0	(8,949)	0	(8,949)	0	250,898	0	0	0	4,096	12/15/2035.
3137B3	4W	5	FHR 4215 LV 3.500% 04/15/33.....	..	12/15/2016	Paydown.....	.....	271,700	271,700	270,554	270,723	0	977	0	977	0	271,700	0	0	0	5,179	04/15/2033.
3137G1	AA	5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1	..	12/01/2016	Paydown.....	.....	2,136,587	2,136,587	2,171,974	2,171,249	0	(34,661)	0	(34,661)	0	2,136,587	0	0	0	41,856	05/25/2045.
3138L4	J3	8	FANNIE MAE AM3881 3.830% 08/01/25.....	..	12/25/2016	Paydown.....	.....	13,444	13,444	13,244	13,288	0	17	0	17	0	13,305	0	139	139	460	08/01/2025.
313920	SU	5	FNMA 2001-35 ZG 6.500% 08/25/31.....	..	12/01/2016	Paydown.....	.....	101,605	101,605	98,246	100,220	0	1,385	0	1,385	0	101,605	0	0	0	3,081	08/25/2031.
31392E	H6	0	FNMA 2002-69 Z 5.500% 10/25/32.....	..	12/01/2016	Paydown.....	.....	126,943	126,943	121,137	124,526	0	2,417	0	2,417	0	126,943	0	0	0	3,161	10/25/2032.
31392K	HM	1	FHLMC 2445 OZ 6.500% 05/15/32.....	..	12/01/2016	Paydown.....	.....	567,840	567,840	557,050	562,085	0	5,755	0	5,755	0	567,840	0	0	0	23,311	05/15/2032.
31392M	U4	2	FHLMC 2463 Z 6.000% 06/15/32.....	..	12/15/2016	Paydown.....	.....	112,755	112,755	108,777	111,684	0	1,071	0	1,071	0	112,755	0	0	0	3,859	06/15/2032.
31392M	U5	9	FHLMC 2463 ZB 6.500% 06/15/32.....	..	12/01/2016	Paydown.....	.....	264,270	264,270	262,571	263,360	0	910	0	910	0	264,270	0	0	0	9,798	06/15/2032.
31392P	RL	1	FHLMC 2484 Z 6.000% 07/15/32.....	..	12/01/2016	Paydown.....	.....	155,907	155,907	143,311	152,630	0	3,277	0	3,277	0	155,907	0	0	0	5,366	07/15/2032.
31392R	RJ	2	FHLMC 2468 ZA 6.000% 07/15/32.....	..	12/01/2016	Paydown.....	.....	467,902	467,902	450,857	462,241	0	5,661	0	5,661	0	467,902	0	0	0	14,104	07/15/2032.
31392R	WT	4	FHLMC 2492 Z 5.500% 08/15/32.....	..	12/01/2016	Paydown.....	.....	467,611	467,611	421,913	452,311	0	15,300	0	15,300	0	467,611	0	0	0	12,034	08/15/2032.
31392U	EE	0	FHLMC 2504 Z 6.000% 09/15/32.....	..	12/16/2016	Paydown.....	.....	130,285	130,285	125,529	129,341	0	945	0	945	0	130,285	0	0	0	4,485	09/15/2032.
31392U	JL	9	FHLMC 2499 VZ 6.000% 09/15/32.....	..	12/01/2016	Paydown.....	.....	408,235	408,235	401,000	405,383	0	2,852	0	2,852	0	408,235	0	0	0	10,459	09/15/2032.
31392W	JK	5	FHLMC 2509 ZQ 5.500% 10/15/32.....	..	12/01/2016	Paydown.....	.....	242,674	242,674	231,772	239,591	0	3,082	0	3,082	0	242,674	0	0	0	7,771	10/15/2032.
31393A	VU	0	FNMA 2003-30 HY 5.500% 04/25/33.....	..	12/01/2016	Paydown.....	.....	167,774	167,774	159,018	163,083	0	4,692	0	4,692	0	167,774	0	0	0	4,189	04/25/2033.
31393C	LX	9	FNMA 2003-48 GH 5.500% 06/25/33.....	..	12/01/2016	Paydown.....	.....	700,034	700,034	683,846	693,381	0	6,653	0	6,653	0	700,034	0	0	0	19,947	06/25/2033.
31393N	4A	4	FHLMC 2589 GM 5.500% 03/15/33.....	..	12/01/2016	Paydown.....	.....	346,034	346,034	348,034	345,935	0	98	0	98	0	346,034	0	0	0	9,165	03/15/2033.
31393Y	W2	7	FANNIEMAE WHOLE LOAN 2004-W6 1A2.....	..	12/01/2016	Paydown.....	.....	3,382,509	3,382,509	3,290,077	3,356,700	0	25,808	0	25,808	0	3,382,509	0	0	0	98,998	07/25/2034.
31397S	SJ	4	FANNIE MAE 2011-24 GY 4.500% 04/25/41.....	..	12/25/2016	Paydown.....	.....	124,095	124,095	128,861	126,522	0	(2,427)	0	(2,427)	0	124,095	0	0	0	5,584	04/25/2041.

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			F o r e i g n	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
31405W	QT	5	FNMA POOL 801566 5.000% 01/01/20.....	..	12/01/2016	Paydown.....		11,146	11,146	11,212	11,141	0	5	0	5	0	11,146	0	0	0	304	01/01/2020.
36230M	FL	6	GN 752871 3.850% 07/15/36.....	..	12/01/2016	Paydown.....		152,372	152,372	158,467	158,069	0	(5,697)	0	(5,697)	0	152,372	0	0	0	3,198	07/15/2036.
38378N	KA	0	GNMA 2013-173 VB 3.500% 10/16/33.....	..	12/01/2016	Paydown.....		123,983	123,983	123,983	123,983	0	0	0	0	0	123,983	0	0	0	2,362	10/16/2033.
38378X	6B	2	GNMA 2015-5 KV 3.250% 05/16/42.....	..	12/01/2016	Paydown.....		174,092	174,092	175,398	175,306	0	(1,214)	0	(1,214)	0	174,092	0	0	0	3,078	05/16/2042.
452151	LD	3	ILLINOIS STATE 4.350% 06/01/18.....	..	06/01/2016	Redemption 100.0000.....		800,000	800,000	764,488	788,025	0	1,955	0	1,955	0	789,980	0	10,020	10,020	17,400	06/01/2018.
46637Q	AA	4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1	..	12/01/2016	Paydown.....		1,308,511	1,308,511	1,340,059	1,323,353	0	(14,842)	0	(14,842)	0	1,308,511	0	0	0	20,976	01/27/2038.
48730P	AB	6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE	..	07/15/2016	Redemption 100.0000.....		522,726	522,726	522,726	522,726	0	0	0	0	0	522,726	0	0	0	31,567	07/15/2028.
911551	AA	7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR	..	12/01/2016	Redemption 100.0000.....		127,593	127,593	127,593	127,593	0	0	0	0	0	127,593	0	0	0	5,222	05/01/2032.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							19,621,617	19,621,617	19,482,412	19,652,981	0	(16,015)	0	(16,015)	0	19,636,965	0	(15,348)	(15,348)	568,337	XXX
Bonds - Industrial and Miscellaneous																						
00212P	AV	0	ASG RESECURITIZATION TRUST 2009-5 A50.....	..	11/01/2016	Paydown.....		479,961	479,961	470,362	478,008	0	1,953	0	1,953	0	479,961	0	0	0	10,018	02/28/2037.
00213R	AA	1	ARL FIRST LLC 2012-1A A1.....	..	12/15/2016	Paydown.....		279,225	279,225	279,225	279,225	0	0	0	0	0	279,225	0	0	0	3,348	12/15/2042.
00228#	AA	0	AV CINGULAR LLC CINGULAR WIRELESS LLC.....	..	12/15/2016	Redemption 100.0000.....		513,775	513,775	527,471	519,269	0	(430)	0	(430)	0	518,839	0	(5,065)	(5,065)	21,112	08/15/2021.
004375	AN	1	ACCREDITED MORT LOAN TRUST 2003-2 A1.....	..	12/01/2016	Paydown.....		263,339	263,339	198,821	237,300	0	26,040	0	26,040	0	263,339	0	0	0	6,011	10/25/2033.
00442Q	AG	3	ACE SECURITIES CORP 2003-MH1 B1.....	..	01/01/2016	Paydown.....		35,575	35,575	37,576	35,575	0	0	0	0	0	35,575	0	0	0	193	08/15/2030.
00802#	AA	4	AEROSTAR AIRPORT HLDG LLC.....	..	09/22/2016	Redemption 100.0000.....		25,574	25,574	25,574	25,574	0	0	0	0	0	25,574	0	0	0	1,471	03/22/2035.
008414	AA	2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1	..	12/25/2016	Paydown.....		412,832	412,832	394,900	400,144	0	12,688	0	12,688	0	412,832	0	0	0	8,660	07/25/2043.
00841X	AD	2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4	..	12/01/2016	Paydown.....		1,299,185	1,299,185	1,318,470	1,317,335	0	(18,150)	0	(18,150)	0	1,299,185	0	0	0	25,552	03/25/2045.
008548	AE	9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 1	..	10/01/2016	Redemption 100.0000.....		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	8,512	10/01/2016.
00922K	AB	6	AIR 2 US 144A SERIES B ENHANCED EQUIP.....	..	10/01/2016	Redemption 100.0000.....		899,210	899,210	904,601	900,305	0	(113)	0	(113)	0	900,192	0	(982)	(982)	56,153	10/01/2020.
023770	AA	8	AMERICAN AIRLINE 15-1 B PTT 2015-1 A.....	..	11/01/2016	Redemption 100.0000.....		202,216	202,216	202,216	202,216	0	0	0	0	0	202,216	0	0	0	5,119	05/01/2027.
023770	AB	6	AMERICAN AIRLINE 15-1 B PTT 2015-1 B.....	..	11/01/2016	Redemption 100.0000.....		101,592	101,592	101,592	101,592	0	0	0	0	0	101,592	0	0	0	2,819	05/01/2023.
02377A	AA	6	AMERICAN AIRLINES 2014-1 A PT TRUST.....	..	10/01/2016	Redemption 100.0000.....		84,646	84,646	84,646	84,646	0	0	0	0	0	84,646	0	0	0	2,343	10/01/2026.
02377B	AB	2	AMERICAN AIRLINES 2015-2 AA.....	..	09/22/2016	Redemption 100.0000.....		70,959	70,959	70,959	70,959	0	0	0	0	0	70,959	0	0	0	2,540	03/22/2029.
02660T	BU	6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5	..	12/01/2016	Paydown.....		482,512	482,512	399,906	399,906	0	82,606	0	82,606	0	482,512	0	0	0	13,896	10/25/2034.
02665U	AA	3	AMERICAN HOMES 4 RENT 2014-SFR2 A.....	..	12/01/2016	Paydown.....		61,280	61,280	61,277	61,264	0	15	0	15	0	61,280	0	0	0	1,263	10/17/2036.
02666A	AA	6	AMERICAN HOMES 4 RENT 2015-SFR1 A.....	..	12/01/2016	Paydown.....		54,966	54,966	54,964	54,959	0	7	0	7	0	54,966	0	0	0	1,034	04/17/2045.
03064Y	AE	2	AMERICREDIT AUTO REC TRUST 2013-1 C.....	..	12/08/2016	Paydown.....		1,477,906	1,477,906	1,462,344	1,473,345	0	4,561	0	4,561	0	1,477,906	0	0	0	18,386	01/08/2019.
03072S	LE	3	AMERIQUEST MORTGAGE SECURITIES 2003-1A1	..	12/01/2016	Paydown.....		975,415	975,415	891,895	946,884	0	686	0	686	0	947,569	0	27,846	27,846	24,705	11/25/2033.
03072S	LT	0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A	..	12/25/2016	Paydown.....		290,935	290,935	278,648	279,019	0	225	0	225	0	279,244	0	11,691	11,691	5,770	01/25/2034.
03235M	AA	0	AMTRAK / PENN STATION 144A LEASE FINANC	..	12/15/2016	Redemption 100.0000.....		642,080	642,080	642,080	642,355	0	(116)	0	(116)	0	642,239	0	(159)	(159)	46,097	06/15/2017.
032511	AX	5	ANADARKO PETROLEUM CORP.....	..	05/02/2016	Call 101.9720.....		1,682,538	1,650,000	1,725,983	1,658,861	0	(4,171)	0	(4,171)	0	1,654,690	0	27,848	27,848	61,905	09/15/2016.
04364B	AD	9	ASCENTIUM EQUIPMNT RECEIVABLES 2014-1A C	..	07/10/2016	Paydown.....		2,000,000	2,000,000	1,999,862	1,999,936	0	64	0	64	0	2,000,000	0	0	0	28,700	11/13/2018.

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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		F o r e i g n	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
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4..			12/01/2016.	Paydown.....		662,365	662,365	660,756	661,268	0	(194)	0	(194)	0	661,074	0	1,291	1,291	17,392	06/25/2035.
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14			12/31/2016.	Redemption 100.0000.....		63,000	63,000	63,000	63,000	0	0	0	0	0	63,000	0	0	0	2,776	06/30/2035.
05377R AL 8	AESOP FUNDING II LLC 2010-5A A.....			03/20/2016.	Paydown.....		1,500,000	1,500,000	1,499,983	1,499,998	0	2	0	2	0	1,500,000	0	0	0	7,875	03/20/2017.
05377R BA 1	AESOP FUNDING II LLC 2012-2A B.....			12/20/2016.	Paydown.....		250,000	250,000	249,996	249,999	0	2	0	2	0	250,000	0	0	0	9,717	05/20/2018.
05464F AD 6	AXIS EQUIPMENT FINANCE REC LLC 2013-1A C..			10/20/2016.	Paydown.....		1,999,776	1,999,776	1,999,238	1,999,608	0	168	0	168	0	1,999,776	0	0	0	61,167	04/20/2018.
05531F AF 0	BB&T CORPORATION 3.950% 04/29/16.....			04/29/2016.	Maturity.....		2,000,000	2,000,000	2,129,140	2,018,228	0	(18,228)	0	(18,228)	0	2,000,000	0	0	0	39,500	04/29/2016.
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5.....			12/01/2016.	Paydown.....		384,980	384,980	387,627	383,719	0	1,261	0	1,261	0	384,980	0	0	0	12,947	05/26/2037.
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20.			11/01/2016.	Redemption 100.0000.....		299,311	299,311	299,311	299,354	0	(42)	0	(42)	0	299,311	0	0	0	16,042	05/01/2026.
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A.....			12/02/2016.	Paydown.....		253,721	253,721	253,527	253,256	0	259	0	259	0	253,516	0	206	206	6,961	03/02/2026.
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A.....			12/02/2016.	Paydown.....		233,476	233,476	233,474	233,475	0	1	0	1	0	233,476	0	0	0	3,221	12/02/2027.
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A.....			12/04/2016.	Paydown.....		383,887	383,887	383,807	383,837	0	50	0	50	0	383,887	0	0	0	5,942	12/04/2028.
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A.....			12/02/2016.	Paydown.....		890,136	890,136	890,065	890,076	0	5	0	5	0	890,081	0	54	54	13,377	05/02/2030.
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3			12/01/2016.	Paydown.....		61,690	61,690	60,842	61,384	0	306	0	306	0	61,690	0	0	0	1,525	05/25/2019.
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3.....			12/01/2016.	Paydown.....		63,048	63,048	61,984	62,731	0	317	0	317	0	63,048	0	0	0	1,642	10/25/2020.
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A			08/01/2016.	Paydown.....		126,896	126,896	127,531	126,537	0	359	0	359	0	126,896	0	0	0	3,251	02/26/2020.
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A..			08/01/2016.	Paydown.....		2,650,181	2,650,181	2,797,597	2,777,975	0	(2,343)	0	(2,343)	0	2,775,632	0	(125,451)	(125,451)	91,249	01/25/2042.
07177M AA 1	BAXALTA INC 144A 4.000% 06/23/25.....			06/03/2016.	Tax Free Exchange.....		1,987,538	2,000,000	1,986,480	1,987,062	0	476	0	476	0	1,987,538	0	0	0	0	06/23/2025.
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1			11/01/2016.	Paydown.....		63,340	63,340	37,232	37,232	0	0	0	0	0	37,232	0	26,107	26,107	0	10/25/2029.
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4			12/01/2016.	Paydown.....		413,565	413,565	389,915	408,034	0	0	18,119	(18,119)	0	389,915	0	23,651	23,651	16,279	08/25/2034.
078167 BA 0	BELL TELEPHONE CO PENNSYLVANIA DEBENTURE			04/04/2016.	Redemption 135.6470.....		2,611,205	1,925,000	2,170,136	2,115,833	0	(1,667)	0	(1,667)	0	2,114,167	0	497,038	497,038	107,145	08/15/2031.
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP.....			12/30/2016.	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.
111320 AH 0	BROADCOM CORP-CL A 3.500% 08/01/24.....			02/01/2016.	Redemption 101.0000.....		4,545,000	4,500,000	4,474,900	4,476,250	0	198	0	198	0	4,476,448	0	68,552	68,552	79,187	08/01/2024.
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34.....			06/01/2016.	Redemption 100.0000.....		55,756	55,756	55,756	55,756	0	0	0	0	0	55,756	0	0	0	1,910	06/01/2034.
124857 AA 1	CBS CORP 7.625% 01/15/16.....			01/15/2016.	Maturity.....		7,000,000	7,000,000	6,561,667	6,997,593	0	2,407	0	2,407	0	7,000,000	0	0	0	266,875	01/15/2016.
124860 CB 1	C-BASS LLC 1999-3 A 6.264% 01/01/29.....			12/01/2016.	Paydown.....		32,373	32,373	31,776	31,950	0	9	0	9	0	31,959	0	414	414	1,044	01/01/2029.
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33.....			12/01/2016.	Paydown.....		161,459	161,459	141,190	141,190	0	0	0	0	0	141,190	0	20,270	20,270	6,046	01/25/2033.
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35.....			04/01/2016.	Paydown.....		1,756	1,756	1,752	1,756	0	0	0	0	0	1,756	0	0	0	8	08/25/2035.
1248P8 AD 1	CREDIT-BASED ASSET SER & SECUR 2006-MH1			01/01/2016.	Paydown.....		76,421	76,421	80,625	76,421	0	0	0	0	0	76,421	0	0	0	353	10/25/2036.
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1			12/01/2016.	Paydown.....		695,205	695,205	702,157	698,171	0	(1,790)	0	(1,790)	0	696,381	0	(1,176)	(1,176)	22,153	10/25/2036.
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C			12/10/2016.	Paydown.....		428,599	428,599	428,599	428,599	0	0	0	0	0	428,599	0	0	0	11,027	07/11/2022.
125152 AC 2	CE GENERATION LLC SENIOR SECURED NOTE			12/15/2016.	Redemption 100.0000.....		311,100	311,100	312,842	311,504	0	(124)	0	(124)	0	311,381	0	(281)	(281)	17,303	12/15/2018.
12542R B* 0	CHS INC 6.180% 10/04/17.....			07/01/2016.	Redemption 100.0000.....		(200,000)	(200,000)	(200,000)	(200,000)	0	0	0	0	0	(200,000)	0	0	0	(18,540)	10/04/2017.

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E14.5

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		F o r e i g n	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
12542R	B*	0	7	09/04/2015	Tax Free Exchange.....	.....	600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	0	10/04/2017.
12542R	C@	7		09/04/2015	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	67,800	06/09/2021.
125464	AA	5	7	10/08/2016	Redemption 100.0000.....	.....	240,811	240,811	240,811	240,811	0	0	0	0	0	240,811	0	0	0	10,313	10/07/2021.
125634	AN	5		12/18/2016	Paydown.....	.....	286,321	286,321	286,203	286,219	0	5	0	5	0	286,224	0	97	97	4,748	06/18/2029.
126185	AA	5	7	06/15/2016	Paydown.....	.....	201,979	201,979	201,954	201,975	0	4	0	4	0	201,979	0	0	0	2,399	06/17/2019.
126195	AA	4		03/15/2016	Paydown.....	.....	262,652	262,652	262,621	262,648	0	4	0	4	0	262,652	0	0	0	2,231	09/17/2018.
12624V	AB	8	7	12/15/2016	Paydown.....	.....	196,698	196,698	196,672	196,696	0	2	0	2	0	196,698	0	0	0	1,902	03/16/2020.
12625A	AB	3		12/15/2016	Paydown.....	.....	567,154	567,154	567,114	567,144	0	10	0	10	0	567,154	0	0	0	5,493	06/15/2020.
12625J	AC	2	7	12/15/2016	Paydown.....	.....	798,884	798,884	789,398	796,479	0	2,405	0	2,405	0	798,884	0	0	0	13,905	09/15/2020.
12642M	AQ	3		12/01/2016	Paydown.....	.....	302,571	302,571	305,975	302,571	0	0	0	0	0	302,571	0	0	0	8,233	05/27/2037.
12643F	AA	2	7	07/08/2016	Redemption 100.0000.....	.....	2,896,569	2,896,569	2,896,569	2,896,569	0	0	0	0	0	2,896,569	0	0	0	1,057,347	11/15/2026.
12646W	AH	7		12/01/2016	Paydown.....	.....	325,107	325,107	330,505	328,690	0	(3,583)	0	(3,583)	0	325,107	0	0	0	5,583	04/25/2043.
12646X	AJ	1	7	12/01/2016	Paydown.....	.....	508,633	508,633	515,190	513,360	0	(4,727)	0	(4,727)	0	508,633	0	0	0	8,522	05/25/2043.
126673	ZS	4		06/25/2016	Paydown.....	.....	727,808	727,808	712,342	724,067	0	441	0	441	0	724,508	0	3,300	3,300	12,869	08/25/2035.
12667F	R5	6	7	12/25/2016	Paydown.....	.....	1,305,325	1,340,956	1,113,188	1,146,812	0	13,957	0	13,957	0	1,160,769	0	144,556	144,556	40,942	02/25/2035.
12667F	YF	6		12/01/2016	Paydown.....	.....	122,233	122,233	120,920	121,619	0	614	0	614	0	122,233	0	0	0	6,723	01/25/2035.
12668A	MN	2	7	12/25/2016	Paydown.....	.....	10,576	9,502	7,738	8,157	0	93	0	93	0	8,249	0	2,327	2,327	362	11/25/2035.
126694	CV	8		12/25/2016	Paydown.....	.....	73,632	67,790	59,095	60,225	0	266	0	266	0	60,491	0	13,142	13,142	2,446	10/25/2035.
12669D	CF	3	7	12/01/2016	Paydown.....	.....	207,261	207,261	208,275	207,144	0	117	0	117	0	207,261	0	0	0	5,449	11/25/2032.
12669E	4M	5		12/25/2016	Paydown.....	.....	230,934	230,934	222,562	225,208	0	5,726	0	5,726	0	230,934	0	0	0	7,546	10/25/2033.
12669E	AF	3	7	10/01/2016	Paydown.....	.....	617,733	617,733	615,818	615,738	0	(18)	0	(18)	0	615,720	0	2,012	2,012	16,493	05/25/2033.
12669F	C7	6		07/01/2016	Paydown.....	.....	307,440	307,440	298,217	306,235	0	1,205	0	1,205	0	307,440	0	0	0	5,997	07/25/2034.
12669G	C8	2	7	12/01/2016	Paydown.....	.....	533,199	531,505	484,503	484,503	0	3,740	0	3,740	0	488,243	0	44,956	44,956	17,357	06/25/2035.
13470J	AA	0		12/15/2016	Paydown.....	.....	2,720,556	2,720,556	2,720,521	2,720,532	0	24	0	24	0	2,720,556	0	0	0	79,893	04/15/2020.
141781	G#	5	7	06/30/2016	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.
14178U	AC	4		12/15/2016	Paydown.....	.....	422,391	422,391	426,483	424,306	0	(1,915)	0	(1,915)	0	422,391	0	0	0	11,424	04/15/2020.
14179B	AC	5	7	12/15/2016	Paydown.....	.....	2,951,592	2,951,592	2,951,340	2,951,537	0	55	0	55	0	2,951,592	0	0	0	49,894	08/15/2019.
14366W	AE	8		12/15/2016	Paydown.....	.....	3,774,706	3,774,706	3,774,439	3,774,602	0	105	0	105	0	3,774,706	0	0	0	84,086	11/15/2018.
151895	B@	7	7	06/15/2016	Maturity.....	.....	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,600	06/15/2016.
152314	MV	9		12/01/2016	Paydown.....	.....	795,322	795,322	795,322	794,444	0	877	0	877	0	795,322	0	0	0	25,261	03/25/2035.
161175	AM	6	7	05/25/2016	Tax Free Exchange.....	.....	2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	61,350	07/23/2025.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	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
165069 AQ 8	VERIZON MARYLAND INC FORMERLY BELL ATLAN		..	04/04/2016.	Redemption 134.7260.....	.....	.....4,041,780	3,000,000	3,273,060	3,211,523	0	(1,884)	0	(1,884)	0	3,209,639	0	832,141	832,141	168,075	08/01/2031.
171855 AA 7	CINCAP V LLC VA A 9.230% 11/05/16.....		..	11/05/2016.	Paydown.....	.....	.....782,233	782,233	782,233	782,233	0	0	0	0	0	782,233	0	0	0	36,038	11/05/2016.
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		..	12/01/2016.	Paydown.....	.....	.....6,699	6,699	6,395	6,395	0	0	0	0	0	6,395	0	303	303	211	09/25/2035.
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1		..	12/01/2016.	Paydown.....	.....	.....21,451	21,451	21,035	21,308	0	(3)	0	(3)	0	21,305	0	145	145	561	02/25/2021.
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4.		..	12/01/2016.	Paydown.....	.....	.....605,524	605,524	547,999	594,191	0	2,163	0	2,163	0	596,353	0	9,170	9,170	19,285	07/25/2036.
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1		..	12/01/2016.	Paydown.....	.....	.....15,827	15,827	14,086	15,254	0	68	0	68	0	15,322	0	505	505	447	12/25/2021.
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3		..	12/01/2016.	Paydown.....	.....	.....192,363	192,363	191,401	191,520	0	10	0	10	0	191,530	0	833	833	5,980	09/25/2037.
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A		..	12/01/2016.	Paydown.....	.....	.....395,980	395,980	387,906	390,072	0	5,908	0	5,908	0	395,980	0	0	0	7,728	10/25/2043.
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1		..	12/25/2016.	Paydown.....	.....	.....942,303	942,303	954,980	954,981	0	(12,679)	0	(12,679)	0	942,303	0	0	0	15,828	06/25/2058.
18469P A* 1	CLEARBRIDGE ENERGY MLP OPP FND.....		..	02/24/2016.	Redemption 100.0000.....	.....	.....757,962	757,962	757,962	757,962	0	0	0	0	0	757,962	0	0	0	28,722	02/07/2020.
19075Q AB 8	COBANK ACB 144A 7.875% 04/16/18.....		..	04/16/2016.	Redemption 100.0000.....	.....	.....5,000,000	5,000,000	5,027,150	5,008,103	0	(945)	0	(945)	0	5,007,159	0	(7,159)	(7,159)	196,875	04/16/2018.
198280 AE 9	COLUMBIA PIPELINE GROUP 144A.....		..	05/12/2016.	Tax Free Exchange.....	.....	.....2,995,806	3,000,000	2,995,410	2,995,672	0	134	0	134	0	2,995,806	0	0	0	0	06/01/2025.
200339 CG 2	COMERCIA BANK 5.750% 11/21/16.....		..	11/21/2016.	Maturity.....	.....	.....8,000,000	8,000,000	7,783,840	7,973,963	0	26,037	0	26,037	0	8,000,000	0	0	0	460,000	11/21/2016.
20846Q HQ 4	CONSECO FINANCE SECURITIZATION 2001-3 M1		..	12/01/2016.	Paydown.....	.....	.....64,148	64,148	64,148	64,148	0	0	0	0	0	64,148	0	0	0	0	05/01/2033.
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5.....		..	12/01/2016.	Paydown.....	.....	.....645	645	0	255	0	0	255	(255)	0	0	0	645	645	34	06/15/2025.
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9.....		..	12/01/2016.	Paydown.....	.....	.....49,717	49,717	29,939	29,939	0	0	0	0	0	29,939	0	19,778	19,778	884	03/15/2027.
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7.....		..	12/01/2016.	Paydown.....	.....	.....15,874	15,874	11,497	11,497	0	4,376	0	4,376	0	15,874	0	0	0	590	03/15/2027.
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8.....		..	12/01/2016.	Paydown.....	.....	.....132,128	132,128	132,108	132,128	0	0	0	0	0	132,128	0	0	0	3,466	04/15/2028.
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC.....		..	10/29/2016.	Redemption 100.0000.....	.....	.....248,855	248,855	252,588	252,148	0	(203)	0	(203)	0	251,945	0	(3,090)	(3,090)	7,466	04/29/2026.
222372 AJ 3	COUNTRYWIDE FINANCIAL CORP.....		..	05/15/2016.	Maturity.....	.....	.....3,000,000	3,000,000	3,059,070	3,003,057	0	(3,057)	0	(3,057)	0	3,000,000	0	0	0	93,750	05/15/2016.
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M		..	12/15/2016.	Paydown.....	.....	.....951,656	951,656	866,899	928,457	0	23,199	0	23,199	0	951,656	0	0	0	36,092	03/15/2028.
22540V MK 5	CSFB TRUST 2001-HE30 M-F-1.....		..	10/01/2016.	Paydown.....	.....	.....0	122,608	48,737	51,207	0	1,485	0	1,485	0	52,692	0	(52,692)	(52,692)	2,621	07/25/2032.
22540V ZZ 8	CSFB TRUST 2002-5 4B1.....		..	11/01/2016.	Paydown.....	.....	.....271,152	271,152	137,855	142,371	0	5,099	0	5,099	0	147,470	0	123,683	123,683	10,578	02/25/2032.
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 A1		..	12/01/2016.	Paydown.....	.....	.....483,212	483,212	474,952	474,952	0	8,260	0	8,260	0	483,212	0	0	0	13,285	02/25/2035.
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1.....		..	12/01/2016.	Paydown.....	.....	.....67,118	67,118	68,628	67,429	0	(69)	0	(69)	0	67,360	0	(242)	(242)	1,933	10/25/2019.
226829 AA 7	CROCKET COGENERATION 144A.....		..	12/30/2016.	Redemption 100.0000.....	.....	.....205,003	205,003	205,003	205,003	0	0	0	0	0	205,003	0	0	0	7,586	03/30/2025.
22822R AX 8	CROWN CASTLE TOWERS LLC SERIES 2010-5 CL		..	05/16/2016.	Call 100.0000.....	.....	.....3,500,000	3,500,000	3,518,480	3,504,762	0	(1,070)	0	(1,070)	0	3,503,692	0	(3,692)	(3,692)	144,596	08/15/2037.
22970* AA 8	BGS BNSF Series 2015-1 CTL PT.....		..	12/15/2016.	Redemption 100.0000.....	.....	.....38,222	38,222	38,222	38,222	0	0	0	0	0	38,222	0	0	0	865	05/15/2034.
233046 AC 5	DB MASTER FINANCE LLC 2015-1A A2I.....		..	11/20/2016.	Paydown.....	.....	.....50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,019	02/20/2045.
23389@ AA 9	DAIRYLAND POWER COOPERATIVE.....		..	12/31/2016.	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.
235851 AM 4	DANAHER CORP 3.900% 06/23/21.....		..	08/15/2016.	Call 112.6020.....	.....	.....1,126,020	1,000,000	999,750	999,851	0	15	0	15	0	999,867	0	126,153	126,153	25,133	06/23/2021.
24736X AA 6	DELTA AIR LINES 2015-1 AA 2015-1 AA.....		..	07/30/2016.	Redemption 100.0000.....	.....	.....41,723	41,723	41,723	41,723	0	0	0	0	0	41,723	0	0	0	1,053	01/30/2029.
24736Y AA 4	DELTA AIR LINES 2015-1 A 2015-1 A.....		..	07/30/2016.	Redemption 100.0000.....	.....	.....41,712	41,712	41,712	41,712	0	0	0	0	0	41,712	0	0	0	1,125	07/30/2027.
24821V AA 6	DENALI BORROWER/FIN CORP 144A.....		..	09/07/2016.	Call 104.5086.....	.....	.....2,612,715	2,500,000	2,677,500	2,645,091	0	(34,357)	0	(34,357)	0	2,610,734	0	1,981	1,981	125,781	10/15/2020.
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A.		..	12/20/2016.	Paydown.....		1,002,953	1,002,953	1,002,851	1,002,853	0	99	0	99	0	1,002,953	0	0	0	11,927	07/20/2027.

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

E14.7

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		F o r e i g n	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
25273A	AA	2	..	12/20/2016	Paydown.....		565,305	565,305	565,244	565,254	0	51	0	51	0	565,305	0	0	0	6,851	05/20/2027.
25273A	AB	0		12/20/2016	Paydown.....		565,305	565,305	565,176	565,160	0	128	0	128	0	565,305	0	0	0	8,038	05/20/2027.
25400L	AC	0	..	03/08/2016	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	0	10/01/2025.
25460C	AA	1	..	03/17/2016	Tax Free Exchange.....		4,995,686	5,000,000	4,994,990	4,995,605	0	82	0	82	0	4,995,686	0	0	0	98,750	01/15/2025.
25755T	AD	2	..	10/25/2016	Redemption 100.0000.....		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,108	10/25/2045.
268648	AN	2	..	06/07/2016	Various.....		4,200,000	5,000,000	4,964,100	4,968,857	0	1,492	0	1,492	0	4,970,349	0	(770,349)	(770,349)	82,406	06/01/2023.
284157	AA	2	..	12/25/2016	Paydown.....		571,713	571,713	571,701	571,705	0	8	0	8	0	571,713	0	0	0	6,860	02/25/2027.
284157	AB	0	..	12/25/2016	Paydown.....		571,713	571,713	571,630	571,647	0	66	0	66	0	571,713	0	0	0	8,189	02/25/2027.
29078E	AB	1	..	06/01/2016	Maturity.....		1,000,000	1,000,000	1,008,780	1,000,498	0	(498)	0	(498)	0	1,000,000	0	0	0	35,410	06/01/2016.
29277V	AA	4	..	12/01/2016	Paydown.....		578,491	578,491	578,350	578,349	0	142	0	142	0	578,491	0	0	0	16,930	06/01/2027.
29364D	AL	9	..	09/15/2016	Call 100.0000.....		5,000,000	5,000,000	4,965,492	4,973,460	0	631	0	631	0	4,974,091	0	25,909	25,909	232,722	06/01/2033.
29364L	AJ	6	..	06/20/2016	Call 100.0000.....		1,000,000	1,000,000	1,027,000	1,000,051	0	(172)	0	(172)	0	999,880	0	120	120	60,106	07/01/2033.
294751	DQ	2	..	12/01/2016	Paydown.....		843,233	843,233	845,334	841,716	0	1,408	0	1,408	0	843,124	0	110	110	17,742	04/25/2034.
29977J	AB	2	..	12/01/2016	Paydown.....		437,489	437,489	440,089	438,712	0	(1,223)	0	(1,223)	0	437,489	0	0	0	6,626	03/25/2043.
29977K	AA	1	..	12/01/2016	Paydown.....		200,147	200,147	198,519	198,789	0	1,358	0	1,358	0	200,147	0	0	0	3,768	06/25/2043.
30165Q	AB	6	..	12/15/2016	Paydown.....		1,100,431	1,100,431	1,100,380	1,100,399	0	32	0	32	0	1,100,431	0	0	0	19,190	01/15/2019.
30251T	AA	7	..	01/05/2016	Redemption 100.0000.....		680,816	680,816	680,816	680,816	0	0	0	0	0	680,816	0	0	0	27,505	01/05/2018.
30256Y	AA	1	..	12/02/2016	Redemption 100.0000.....		3,475,078	3,475,078	3,475,078	3,475,078	0	0	0	0	0	3,475,078	0	0	0	671,955	07/10/2018.
30273@	AA	3	..	12/31/2016	Redemption 100.0000.....		468,300	468,300	468,300	468,300	0	0	0	0	0	468,300	0	0	0	24,972	06/28/2020.
30291D	AB	2	..	09/15/2016	Paydown.....		8,008	8,008	8,008	8,008	0	0	0	0	0	8,008	0	0	0	117	04/15/2043.
31331F	AF	8	..	03/28/2016	Redemption 100.0000.....		467,185	467,185	441,663	464,210	0	545	0	545	0	464,755	0	2,430	2,430	18,594	03/28/2017.
31331F	BB	6	..	01/15/2016	Redemption 100.0000.....		624,307	624,307	624,307	624,307	0	0	0	0	0	624,307	0	0	0	24,660	01/15/2020.
3138L2	V4	6	..	12/01/2016	Paydown.....		40,930	40,930	43,027	42,781	0	(1,851)	0	(1,851)	0	40,930	0	0	0	683	05/01/2027.
31953*	AL	6	..	11/15/2016	Redemption 100.0000.....		29,001	29,001	29,001	29,001	0	0	0	0	0	29,001	0	0	0	1,819	10/15/2027.
31953*	AM	4	..	11/15/2016	Redemption 100.0000.....		2,627	2,627	2,627	2,627	0	0	0	0	0	2,627	0	0	0	149	10/15/2027.
31953*	AN	2	..	11/15/2016	Redemption 100.0000.....		19,565	19,565	19,565	19,565	0	0	0	0	0	19,565	0	0	0	964	10/15/2027.
31953*	AP	7	..	11/15/2016	Redemption 100.0000.....		8,084	8,084	8,084	8,084	0	0	0	0	0	8,084	0	0	0	405	10/15/2027.
31953*	AQ	5	..	11/15/2016	Redemption 100.0000.....		9,837	9,837	9,837	9,837	0	0	0	0	0	9,837	0	0	0	563	10/15/2027.
31953*	AR	3	..	11/15/2016	Redemption 100.0000.....		37,517	37,517	37,517	37,517	0	0	0	0	0	37,517	0	0	0	1,786	12/13/2027.
32485*	AD	9	..	11/01/2016	Redemption 100.0000.....		827,609	827,609	827,609	827,609	0	0	0	0	0	827,609	0	0	0	103,286	05/01/2020.
33767C	AD	9	..	12/01/2016	Paydown.....		516,802	516,802	526,815	525,897	0	(884)	0	(884)	0	525,013	0	(8,211)	(8,211)	10,799	03/25/2045.
33843B	AC	1	..	01/15/2016	Paydown.....		14,511	14,511	14,511	14,511	0	0	0	0	0	14,511	0	0	0	40	10/16/2017.
345397	WB	5	..	04/15/2016	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,035	04/15/2016.
35104U	AA	2	..	12/21/2016	Paydown.....		1,303,052	1,303,052	1,302,915	1,302,988	0	63	0	63	0	1,303,052	0	0	0	14,032	03/23/2020.
36157R	D7	7	..	12/25/2016	Paydown.....		198,634	198,634	200,124	199,348	0	(49)	0	(49)	0	199,299	0	(666)	(666)	5,941	04/25/2029.
36157R	D9	3	..	12/01/2016	Paydown.....		61,980	61,980	58,633	59,320	0	60	0	60	0	59,380	0	2,600	2,600	373	04/25/2029.
36164N	FG	5	..	07/08/2016	Tax Free Exchange.....		2,245,000	2,245,000	2,245,000	2,245,000	0	0	0	0	0	2,245,000	0	0	0	41,858	11/15/2025.
36185N	5V	8	..	12/01/2016	Paydown.....		811,745	811,745	793,023	804,475	0	7,270	0	7,270	0	811,745	0	0	0	25,929	02/25/2035.

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

E14.8

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						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
362338	AQ	8		03/17/2016	Millennium.....		162,619	145,000	161,172	157,603	0	(94)	0	(94)	0	157,509	0	5,110	5,110	4,348	11/15/2031.
36242D	RF	2		12/01/2016	Paydown.....		355,950	355,950	358,377	0	0	(2,427)	0	(2,427)	0	355,950	0	0	0	12,297	01/25/2020.
38061L	AA	7		12/15/2016	Paydown.....		1,770,822	1,770,822	1,770,449	1,770,510	0	312	0	312	0	1,770,822	0	0	0	30,972	03/17/2031.
39121J	A*	1		07/01/2016	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.
40405T	AA	1		08/15/2016	Redemption 100.0000.....		983,000	983,000	983,000	983,000	0	0	0	0	0	983,000	0	0	0	62,466	02/15/2021.
40432B	AA	7		12/01/2016	Paydown.....		55,733	62,439	56,821	61,558	0	(196)	0	(196)	0	61,363	0	(5,630)	(5,630)	1,995	09/25/2037.
415864	AJ	6		09/14/2016	RW Baird.....		1,763,125	1,750,000	1,748,163	1,749,466	0	154	0	154	0	1,749,620	0	13,505	13,505	84,972	05/15/2018.
421915	EJ	4		11/30/2016	Call 100.9009.....		7,063,061	7,000,000	6,952,610	6,993,453	0	5,523	0	5,523	0	6,998,976	0	64,085	64,085	560,000	01/30/2017.
42710W	AA	0		12/16/2016	Paydown.....		777,059	777,059	777,059	777,059	0	0	0	0	0	777,059	0	0	0	21,155	04/16/2021.
42770L	AA	1		12/20/2016	Paydown.....		732,841	732,841	732,510	732,466	0	26	0	26	0	732,492	0	349	349	20,491	09/20/2040.
42770Q	AA	0		09/20/2016	Paydown.....		605,559	605,559	605,147	605,135	0	424	0	424	0	605,559	0	0	0	19,456	09/21/2040.
42824C	AP	4		12/30/2016	Tax Free Exchange.....		2,493,821	2,500,000	2,493,125	2,493,254	0	567	0	567	0	2,493,821	0	0	0	124,542	10/15/2025.
44919*	AC	2		12/31/2016	Redemption 100.0000.....		1,999,779	1,999,779	1,999,779	1,999,779	0	0	0	0	0	1,999,779	0	0	0	48,682	12/31/2031.
449670	CP	1		12/01/2016	Paydown.....		93,174	93,174	93,147	92,983	0	191	0	191	0	93,174	0	0	0	3,706	08/20/2028.
45254N	FL	6		12/27/2016	Paydown.....		69,956	69,956	60,162	65,841	0	231	0	231	0	66,072	0	3,884	3,884	613	07/25/2033.
45254T	PL	2		12/25/2016	Paydown.....		943,463	943,463	870,816	870,816	0	0	0	0	0	870,816	0	72,647	72,647	22,014	08/25/2034.
45254T	PM	0		12/01/2016	Paydown.....		77,558	77,558	76,249	76,523	0	38	0	38	0	76,560	0	998	998	1,633	08/25/2034.
460146	BZ	5		04/01/2016	Maturity.....		10,000,000	10,000,000	9,832,350	9,995,330	0	4,670	0	4,670	0	10,000,000	0	0	0	262,500	04/01/2016.
46616M	AA	8		12/15/2016	Paydown.....		159,205	159,205	159,173	159,184	0	21	0	21	0	159,205	0	0	0	3,070	12/15/2048.
46616P	AA	1		12/15/2016	Paydown.....		180,538	180,538	191,993	191,174	0	(10,636)	0	(10,636)	0	180,538	0	0	0	4,682	10/15/2056.
46618L	AA	8		12/15/2016	Paydown.....		162,897	162,897	162,794	162,796	0	101	0	101	0	162,897	0	0	0	3,059	09/15/2072.
46626A	AA	2		12/15/2016	Redemption 100.0000.....		1,042,500	1,042,500	1,042,500	1,042,500	0	0	0	0	0	1,042,500	0	0	0	40,520	09/15/2017.
46639G	AL	0		12/01/2016	Paydown.....		419,541	419,541	429,127	424,678	0	(433)	0	(433)	0	424,245	0	(4,704)	(4,704)	7,054	03/01/2043.
46640B	AC	8		12/01/2016	Paydown.....		341,011	341,011	335,044	336,559	0	2,350	0	2,350	0	338,909	0	2,103	2,103	6,805	05/25/2043.
46641A	AA	3		12/01/2016	Paydown.....		275,931	275,931	280,070	278,577	0	(178)	0	(178)	0	278,399	0	(2,467)	(2,467)	5,742	08/26/2036.
46641X	AA	3		12/01/2016	Paydown.....		358,590	358,590	373,830	369,571	0	(10,981)	0	(10,981)	0	358,590	0	0	0	8,319	11/27/2038.
46641Y	AJ	2		12/01/2016	Paydown.....		809,964	809,964	841,097	828,935	0	(3,526)	0	(3,526)	0	825,409	0	(15,445)	(15,445)	15,843	06/25/2029.
472319	AB	8		03/15/2016	Maturity.....		3,000,000	3,000,000	2,957,550	2,998,997	0	1,003	0	1,003	0	3,000,000	0	0	0	82,500	03/15/2016.
476556	CM	5		05/01/2016	Maturity.....		125,000	125,000	128,364	125,129	0	(129)	0	(129)	0	125,000	0	0	0	3,516	05/01/2016.
47715*	AR	5		09/05/2016	Redemption 100.0000.....		522,396	522,396	522,396	522,396	0	0	0	0	0	522,396	0	0	0	17,279	03/05/2023.
478366	AA	8		01/15/2016	Maturity.....		100,000	100,000	99,886	99,999	0	1	0	1	0	100,000	0	0	0	2,750	01/15/2016.
478366	AU	1		12/28/2016	Tax Free Exchange.....		998,280	1,000,000	995,430	997,809	0	471	0	471	0	998,280	0	0	0	50,000	03/30/2020.
482439	AA	4		08/01/2016	Redemption 100.0000.....		242,200	242,200	242,200	242,200	0	0	0	0	0	242,200	0	0	0	16,673	08/01/2018.
485260	BH	5		02/16/2016	Call 100.0000.....		962,159	962,159	962,159	962,159	0	0	0	0	0	962,159	0	0	0	20,677	03/29/2021.
49725V	AB	8		12/30/2016	Redemption 100.0000.....		1,599,860	1,599,860	1,604,300	1,601,016	0	(179)	0	(179)	0	1,600,837	0	(977)	(977)	57,365	03/30/2021.

SCHEDULE D - PART 4

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

E14.9

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						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
521615	AA	2		12/15/2016	Redemption	100.0000	28,316	28,316	28,316	28,316	0	0	0	0	0	28,316	0	0	0	1,144	06/15/2033.
52465#	AZ	8		12/08/2016	Redemption	100.0000	273,774	273,774	273,774	273,774	0	0	0	0	0	273,774	0	0	0	11,085	06/08/2021.
52518R	BE	5		12/01/2016	Paydown		8,585	8,585	6,487	7,116	0	1,468	0	1,468	0	8,585	0	0	0	0	08/26/2024.
52520M	AE	3		12/25/2016	Paydown		415,764	430,123	396,133	396,133	0	0	0	0	0	396,133	0	19,631	19,631	11,651	11/25/2035.
526057	BV	5		04/28/2016	RW Baird		1,007,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	7,500	7,500	20,188	05/30/2025.
53688T	AA	2		10/29/2016	Redemption	100.0000	192,636	192,636	192,636	192,636	0	0	0	0	0	192,636	0	0	0	5,286	10/30/2027.
540424	AN	8		03/15/2016	Maturity		14,925,000	14,925,000	14,895,896	14,924,349	0	651	0	651	0	14,925,000	0	0	0	391,781	03/15/2016.
543190	AA	0		12/15/2016	Paydown		309,399	309,399	309,380	309,381	0	18	0	18	0	309,399	0	0	0	5,009	01/15/2045.
55265K	2X	6		12/01/2016	Paydown		114,219	114,219	114,647	113,992	0	(23)	0	(23)	0	113,969	0	250	250	3,006	12/25/2018.
55313U	AD	1		01/15/2016	Paydown		57,770	57,770	57,759	57,770	0	0	0	0	0	57,770	0	0	0	169	01/15/2030.
553891	AA	0		12/20/2016	Paydown		570,437	570,437	570,276	570,379	0	58	0	58	0	570,437	0	0	0	6,711	09/20/2031.
55818X	AE	3		12/23/2016	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	230,888	04/20/2026.
57165A	AA	6		12/20/2016	Paydown		293,775	293,775	293,734	293,756	0	19	0	19	0	293,775	0	0	0	3,914	05/20/2030.
57165A	AB	4		12/20/2016	Paydown		195,850	195,850	195,836	195,844	0	6	0	6	0	195,850	0	0	0	3,638	05/20/2030.
57165L	AA	2		12/20/2016	Paydown		383,073	383,073	383,031	383,055	0	18	0	18	0	383,073	0	0	0	7,181	10/20/2032.
57643M	JK	1		12/01/2016	Paydown		521,011	521,011	422,019	483,109	0	(1,375)	0	(1,375)	0	481,734	0	39,277	39,277	15,426	12/25/2034.
577778	BF	9		10/15/2016	Maturity		1,700,000	1,700,000	1,985,073	1,722,570	0	(22,570)	0	(22,570)	0	1,700,000	0	0	0	126,650	10/15/2016.
580645	AH	2		07/29/2016	Tax Free Exchange		2,917,391	3,000,000	2,912,689	2,913,063	0	4,328	0	4,328	0	2,917,391	0	0	0	60,000	06/15/2025.
58526#	BE	8		07/01/2016	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		07/01/2016	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		07/01/2016	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.
589497	AA	4		12/18/2016	Redemption	100.0000	294,336	294,336	294,336	294,336	0	0	0	0	0	294,336	0	0	0	19,677	12/18/2019.
59048@	AA	6		07/15/2016	Redemption	100.0000	27,549	27,549	27,549	27,549	0	0	0	0	0	27,549	0	0	0	767	07/15/2029.
59549P	AA	6		10/01/2016	Paydown		63,739	63,739	63,729	63,739	0	0	0	0	0	63,739	0	0	0	3,377	04/01/2030.
59549W	AA	1		12/15/2016	Paydown		392,655	392,655	382,342	386,849	0	5,806	0	5,806	0	392,655	0	0	0	10,527	07/15/2038.
59560U	AA	9		12/01/2016	Paydown		103,147	103,147	105,549	104,871	0	(1,724)	0	(1,724)	0	103,147	0	0	0	3,419	08/15/2037.
59560W	AC	1		12/01/2016	Paydown		359,535	359,535	359,286	359,254	0	281	0	281	0	359,535	0	0	0	10,911	12/15/2045.
59748T	AB	5		09/15/2016	Redemption	100.0000	269,964	269,964	269,964	269,964	0	0	0	0	0	269,964	0	0	0	11,507	03/15/2025.
60040#	AA	0		12/30/2016	Redemption	100.0000	56,309	56,309	56,309	56,309	0	0	0	0	0	56,309	0	0	0	2,251	06/30/2027.
60685@	AA	2		11/11/2016	Redemption	100.0000	252,420	252,420	252,420	252,420	0	0	0	0	0	252,420	0	0	0	8,944	11/11/2023.
608190	AH	7		01/15/2016	Maturity		1,556,000	1,556,000	1,555,440	1,555,834	0	166	0	166	0	1,556,000	0	0	0	47,653	01/15/2016.
61745M	VY	6		12/01/2016	Paydown		43,253	43,253	43,195	43,111	0	141	0	141	0	43,253	0	0	0	1,222	11/25/2033.
62963#	AK	7		12/19/2016	Redemption	100.0000	162,241	162,241	162,241	162,241	0	0	0	0	0	162,241	0	0	0	8,175	12/01/2026.
64352V	ED	9		12/01/2016	Paydown		1,125,484	1,125,484	1,063,906	1,106,619	0	14,371	0	14,371	0	1,120,990	0	4,494	4,494	30,201	11/25/2033.

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		F o r e i g n	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
64352V GU 9	NEW CENTURY HOME EQUITY LOAN 2004-A All7		..	10/01/2016.	Paydown.....		2,374,403	2,374,403	2,316,342	2,360,869	0	1,067	0	1,067	0	2,361,936	0	12,467	12,467	29,201	11/25/2031.
650094 CJ 2	NY TELEPHONE DEBENTURES.....		..	04/04/2016.	Redemption 115.1710.....		1,727,565	1,500,000	1,556,625	1,539,594	0	(557)	0	(557)	0	1,539,037	0	188,528	188,528	45,771	04/15/2028.
65251J AA 5	NEWSTAR COMMERCIAL LEASING FDG 2015-1A A		..	10/15/2016.	Paydown.....		6,376,236	6,376,236	6,360,140	6,362,683	0	3,019	0	3,019	0	6,365,702	0	10,534	10,534	105,907	04/15/2019.
65488B AA 7	SOUTHWESTERN ENERGY CO 144A NOARK PIPELI		..	12/01/2016.	Redemption 100.0000.....		90,000	90,000	89,096	89,754	0	66	0	66	0	89,819	0	181	181	4,826	06/01/2018.
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S		..	10/15/2016.	Redemption 100.0000.....		138,750	138,750	145,888	142,908	0	(251)	0	(251)	0	142,657	0	(3,907)	(3,907)	9,170	10/15/2026.
67087T AE 1	OAKWOOD MORTGAGE INVESTORS 1999-B M1		..	12/01/2016.	Paydown.....		21,813	21,813	21,813	21,813	0	0	0	0	0	21,813	0	0	0	0	12/15/2026.
67087T DS 7	OAKWOOD MORTGAGE INVESTORS 2002-B M1 MH		..	12/01/2016.	Paydown.....		179,167	179,167	179,167	179,167	0	0	0	0	0	179,167	0	0	0	0	06/15/2032.
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M.....		..	12/01/2016.	Paydown.....		421,796	421,796	408,075	421,796	0	0	0	0	0	421,796	0	0	0	15,594	02/15/2028.
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE.....		..	12/01/2016.	Redemption 100.0000.....		1,526	1,526	1,526	1,526	0	0	0	0	0	1,526	0	0	0	87	12/01/2028.
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4		..	12/01/2016.	Paydown.....		553,246	553,246	553,246	553,246	0	0	0	0	0	553,246	0	0	0	18,806	12/15/2031.
68235E AA 1	ONDECK ASSET SECURITIZATION TR 2014-1A A		..	05/17/2016.	Paydown.....		3,000,000	3,000,000	2,999,384	2,999,800	0	200	0	200	0	3,000,000	0	0	0	39,375	05/17/2018.
68268B AA 7	A		..	12/18/2016.	Paydown.....		981,683	981,683	981,531	981,628	0	56	0	56	0	981,683	0	0	0	19,867	09/18/2024.
68389X BC 8	ORACLE CORP 2.950% 05/15/25.....		..	02/10/2016.	Morgan Stanley & Co.....		3,987,280	4,000,000	3,981,720	3,982,783	0	202	0	202	0	3,982,985	0	4,295	4,295	29,828	05/15/2025.
684181 AA 8	ORANGE COGEN FUNDING CORP 144A.....		..	12/15/2016.	Redemption 100.0000.....		334,425	334,425	334,425	334,425	0	0	0	0	0	334,425	0	0	0	18,101	03/15/2022.
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A.		..	12/09/2016.	Paydown.....		1,146,970	1,146,970	1,146,770	1,146,802	0	7	0	7	0	1,146,809	0	162	162	13,670	07/09/2029.
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B.		..	12/09/2016.	Paydown.....		882,978	882,978	882,783	882,813	0	6	0	6	0	882,819	0	159	159	13,924	07/09/2029.
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A.		..	12/08/2016.	Paydown.....		1,054,799	1,054,799	1,054,626	1,054,628	0	112	0	112	0	1,054,740	0	59	59	15,579	09/08/2027.
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4		..	11/01/2016.	Paydown.....		1,528,283	1,528,283	1,564,579	1,550,733	0	(22,451)	0	(22,451)	0	1,528,283	0	0	0	70,065	06/15/2036.
690742 AA 9	OWENS CORNING 6.500% 12/01/16.....		..	09/07/2016.	Call 101.2979.....		4,051,916	4,000,000	4,068,814	4,008,570	0	(6,365)	0	(6,365)	0	4,002,205	0	49,711	49,711	199,333	12/01/2016.
69144V AA 1	OXFORD FINANCE FUNDING TRUST 2014-1A A		..	12/15/2016.	Paydown.....		813,717	813,717	813,717	813,717	0	0	0	0	0	813,717	0	0	0	28,277	12/15/2022.
73316P CE 8	POPULAR ABS MORTGAGE PASS-THRO 2005-2 AF		..	11/25/2016.	Paydown.....		1,368,981	1,368,981	1,368,981	1,368,981	0	0	0	0	0	1,368,981	0	0	0	35,397	04/25/2035.
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRO 2005-4 AF		..	12/25/2016.	Paydown.....		892,118	892,118	898,809	890,661	0	(488)	0	(488)	0	890,173	0	1,945	1,945	22,011	09/25/2035.
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE		..	12/31/2016.	Redemption 100.0000.....		439,200	439,200	439,200	439,200	0	0	0	0	0	439,200	0	0	0	16,196	12/31/2018.
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		..	12/01/2016.	Paydown.....		232,205	232,205	219,838	222,133	0	10,072	0	10,072	0	232,205	0	0	0	7,324	02/26/2036.
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2		..	12/01/2016.	Paydown.....		79,883	79,883	75,938	78,535	0	561	0	561	0	79,096	0	787	787	2,240	10/25/2021.
754427 AA 0	RAVENSWOOD UNIT 04 TRST 144A GUARANTOR		..	01/15/2016.	Redemption 100.0000.....		305,115	305,115	305,115	305,115	0	0	0	0	0	305,115	0	0	0	9,147	01/15/2019.
759509 AD 4	RELIANCE STEEL & ALUMINUM CO.....		..	11/15/2016.	Maturity.....		5,000,000	5,000,000	5,009,061	5,001,100	0	(1,100)	0	(1,100)	0	5,000,000	0	0	0	310,000	11/15/2016.
75952A AF 4	RELIANT ENERGY MID-ATLANTIC PW SERIES B		..	07/02/2016.	Redemption 100.0000.....		1,378,171	1,378,171	1,441,453	1,386,379	0	(4,327)	0	(4,327)	0	1,382,052	0	(3,881)	(3,881)	127,302	07/02/2017.
760985 5B 3	RESIDENTIAL FDG SEC CORP 2004-RS6 AI5....		..	11/01/2016.	Paydown.....		2,449,863	2,449,863	2,383,717	2,426,769	0	5,099	0	5,099	0	2,431,868	0	17,996	17,996	110,709	06/25/2034.

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		F o r e i g n	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
760985	B8	3	F o r e i g n	12/25/2016	Paydown.....		433,426	433,426	431,389	431,576	0	(3)	0	(3)	0	431,573	0	1,853	1,853	13,590	10/25/2033.
760985	XV	8		11/25/2016	Paydown.....		4,909,468	4,909,468	4,902,282	4,893,169	0	(416)	0	(416)	0	4,892,753	0	16,715	236,373	08/25/2033.	
76110H	GU	7		08/01/2016	Paydown.....		6,386,721	6,386,721	6,166,845	6,339,876	0	8,703	0	8,703	0	6,348,579	0	38,141	38,141	209,013	08/25/2033.
76110H	HZ	5		08/01/2016	Paydown.....		3,238,381	3,238,381	3,238,381	3,238,381	0	0	0	0	0	3,238,381	0	0	0	108,177	09/25/2033.
76110H	RW	1		12/01/2016	Paydown.....		909,461	909,461	901,094	903,572	0	5,888	0	5,888	0	909,461	0	0	0	30,106	03/25/2034.
76110H	TW	9		12/01/2016	Paydown.....		960,796	960,796	935,275	947,140	0	973	0	973	0	948,113	0	12,683	12,683	31,913	05/01/2034.
76110W	XR	2		12/25/2016	Paydown.....		132,610	160,762	133,914	133,914	0	0	0	0	0	133,914	0	(1,304)	(1,304)	7,730	05/25/2034.
76112B	AE	0		12/01/2016	Paydown.....		758,911	758,911	758,838	756,352	0	(5)	0	(5)	0	756,348	0	2,563	2,563	24,790	08/25/2034.
76112B	DT	4		12/01/2016	Paydown.....		776,853	776,853	776,806	774,425	0	2,429	0	2,429	0	776,853	0	0	0	24,591	10/25/2034.
76126C	HZ	8		07/15/2016	Redemption 100.0000.....		309,795	309,795	359,743	326,350	0	(932)	0	(932)	0	325,418	0	(15,623)	(15,623)	15,735	07/15/2021.
78446T	AC	8	F o r e i g n	12/15/2016	Paydown.....		225,792	225,792	242,544	241,718	0	(15,926)	0	(15,926)	0	225,792	0	0	0	5,742	10/17/2044.
78447B	AB	8		12/15/2016	Paydown.....		543,389	543,389	543,319	543,377	0	12	0	12	0	543,389	0	0	0	15,186	10/15/2046.
78469E	AB	5		12/25/2016	Paydown.....		1,083,964	1,083,964	1,094,380	1,092,541	0	(8,577)	0	(8,577)	0	1,083,964	0	0	0	16,036	10/25/2027.
78487Y	AA	1		09/01/2016	Paydown.....		344,482	344,482	344,479	343,955	0	527	0	527	0	344,482	0	0	0	8,565	07/20/2027.
78488B	AA	0		12/01/2016	Paydown.....		202,835	202,835	202,811	202,821	0	(18)	0	(18)	0	202,803	0	32	32	2,090	09/20/2029.
80282V	AE	2		03/15/2016	Paydown.....		199,124	199,124	199,104	199,124	0	0	0	0	0	199,124	0	0	0	845	02/15/2018.
81721M	ZO	8		03/30/2016	Incapital.....		2,004,656	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	4,656	4,656	28,125	08/01/2042.
81744T	AB	3		12/01/2016	Paydown.....		573,211	573,211	572,136	572,061	0	(5)	0	(5)	0	572,056	0	1,155	1,155	14,112	01/25/2042.
81745A	AB	3		12/01/2016	Paydown.....		917,578	917,578	933,528	932,906	0	(15,328)	0	(15,328)	0	917,578	0	0	0	16,558	05/25/2043.
81745C	AB	9		12/01/2016	Paydown.....		317,366	317,366	319,452	318,788	0	(1,421)	0	(1,421)	0	317,366	0	0	0	5,557	06/25/2043.
81783R	AA	1	F o r e i g n	10/25/2016	Paydown.....		206,192	206,192	206,192	206,192	0	0	0	0	0	206,192	0	0	0	5,155	01/25/2044.
822804	AA	8		12/01/2016	Paydown.....		384,346	384,346	375,925	378,315	0	6,031	0	6,031	0	384,346	0	0	0	8,118	07/25/2043.
82651N	AA	7		01/20/2016	Paydown.....		485,370	485,370	485,829	485,487	0	(117)	0	(117)	0	485,370	0	0	0	1,420	11/20/2025.
82651R	AA	8		01/20/2016	Paydown.....		137,969	137,969	137,955	137,965	0	3	0	3	0	137,969	0	0	0	385	06/20/2018.
82651U	AB	9		12/20/2016	Paydown.....		316,564	316,564	316,540	316,554	0	10	0	10	0	316,564	0	0	0	5,484	03/20/2029.
82652A	AA	4		12/20/2016	Paydown.....		60,143	60,143	60,130	60,138	0	5	0	5	0	60,143	0	0	0	895	11/20/2028.
82652E	AA	4		12/22/2016	Paydown.....		1,066,804	1,066,804	1,066,782	1,066,790	0	15	0	15	0	1,066,804	0	0	0	15,086	10/20/2031.
82838U	AA	7		12/15/2016	Paydown.....		259,468	259,468	258,763	259,105	0	363	0	363	0	259,468	0	0	0	3,979	03/17/2025.
82838U	AB	5		12/15/2016	Paydown.....		103,787	103,787	103,765	103,776	0	11	0	11	0	103,787	0	0	0	2,361	03/17/2025.
82838Y	AA	9		12/15/2016	Paydown.....		1,713,959	1,713,959	1,713,746	1,713,788	0	170	0	170	0	1,713,959	0	0	0	23,447	01/15/2027.
83416W	AB	9	F o r e i g n	12/31/2016	Redemption 100.0000.....		82,029	82,029	82,029	82,029	0	0	0	0	0	82,029	0	0	0	2,938	06/30/2035.
84055*	AA	6		01/01/2016	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		12/15/2016	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		12/15/2016	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.
846502	AA	0		11/01/2016	Paydown.....		297,355	297,355	297,355	297,355	0	0	0	0	0	297,355	0	0	0	7,472	08/01/2031.
84858D	AA	6		10/01/2016	Redemption 100.0000.....		33,947	33,947	33,947	33,947	0	0	0	0	0	33,947	0	0	0	1,585	10/01/2029.

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

E14.12

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			F o r e i g n	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
84858E AA 4	SPIRIT AIR 2015-1 B PASS THRU TRUST			..	10/01/2016.	Redemption 100.0000.....	.....	75,896	75,896	75,896	75,896	0	0	0	0	0	75,896	0	0	0	3,846	10/01/2025.
850228 AC 1	SPRINGCASTLE SPV 2014-AA A.....			..	10/25/2016.	Paydown.....	.....	4,192,019	4,192,019	4,191,744	4,191,837	0	182	0	182	0	4,192,019	0	0	0	78,276	05/25/2023.
850228 AD 9	SPRINGCASTLE SPV 2014-AA B.....			..	10/25/2016.	Paydown.....	.....	4,000,000	4,000,000	3,999,141	3,999,341	0	659	0	659	0	4,000,000	0	0	0	153,667	10/25/2027.
859245 AA 0	STERLING BANK TRUST FSB 2004-1.....			..	09/26/2016.	Paydown.....	.....	0	0	68,614	52,126	0	(52,126)	0	(52,126)	0	0	0	0	0	5,095	04/26/2026.
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2.....			..	08/25/2016.	Paydown.....	.....	17,898	17,898	13,640	13,640	0	0	0	0	0	13,640	0	4,259	4,259	542	03/25/2031.
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1.....			..	12/01/2016.	Paydown.....	.....	109,200	109,200	109,149	109,022	0	178	0	178	0	109,200	0	0	0	3,991	03/25/2032.
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5			..	12/01/2016.	Paydown.....	.....	253,597	253,597	172,395	172,395	0	0	0	0	0	172,395	0	81,202	81,202	9,268	08/25/2033.
	STRUCTURED ASSET SECURITIES 2003-3XS A8			..	12/01/2016.	Paydown.....	.....	63,782	63,782	63,503	63,530	0	0	0	0	0	63,529	0	253	253	778	01/25/2033.
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1			..	12/01/2016.	Paydown.....	.....	84,460	84,460	80,026	82,841	0	1,619	0	1,619	0	84,460	0	0	0	2,667	02/25/2020.
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5			..	12/01/2016.	Paydown.....	.....	584,518	584,518	577,394	581,128	0	19,692	0	19,692	0	600,819	0	(16,302)	(16,302)	15,775	09/25/2034.
	STRUCTURED ASSET SECURITIES 2004-20 8A2			..	12/01/2016.	Paydown.....	.....	1,308,675	1,308,675	1,270,586	1,299,903	0	8,772	0	8,772	0	1,308,675	0	0	0	45,403	11/25/2034.
86359B RB 9	STRUCTURED ASSET SECURITIES 2004-9XS 1A4			..	12/01/2016.	Paydown.....	.....	399,839	399,839	348,860	394,613	0	5,227	0	5,227	0	399,839	0	0	0	11,241	05/25/2034.
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9			..	12/01/2016.	Paydown.....	.....	133,779	133,896	131,047	132,558	0	287	0	287	0	132,844	0	934	934	4,460	12/25/2034.
871928 AX 5	CORP BOND BACKED CTF AMERICAN GEN CORP 1			..	09/15/2016.	Redemption 100.0000.....	.....	443,707	443,707	534,756	456,530	0	(4,345)	0	(4,345)	0	452,186	0	(8,479)	(8,479)	27,218	09/15/2017.
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A.....			..	12/20/2016.	Paydown.....	.....	250,000	250,000	249,892	249,901	0	99	0	99	0	250,000	0	0	0	4,807	11/20/2038.
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A.....			..	12/20/2016.	Paydown.....	.....	572,000	572,000	572,000	572,000	0	0	0	0	0	572,000	0	0	0	10,131	11/21/2039.
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED			..	08/01/2016.	Redemption 100.0000.....	.....	162,509	162,509	172,395	168,320	0	(107)	0	(107)	0	168,213	0	(5,704)	(5,704)	11,579	02/01/2030.
	TIDEWATER AUTO RECEIVABLE TRUS 2012-AA C			..	02/25/2016.	Paydown.....	.....	1,910,101	1,910,101	1,909,647	1,910,014	0	87	0	87	0	1,910,101	0	0	0	9,977	10/15/2019.
88713U AC 0	TIMBERSTAR TRUST 2006-1A B.....			..	07/01/2016.	Paydown.....	.....	4,200,000	4,200,000	4,436,832	4,245,299	0	(45,299)	0	(45,299)	0	4,200,000	0	0	0	140,794	10/15/2036.
88713U AD 8	TIMBERSTAR TRUST 2006-1A C.....			..	07/01/2016.	Paydown.....	.....	3,000,000	3,000,000	3,075,000	3,007,364	0	(7,364)	0	(7,364)	0	3,000,000	0	0	0	102,974	10/15/2036.
887315 BA 6	TIME WARNER INC DEBENTURES.....			..	01/15/2016.	Maturity.....	.....	5,000,000	5,000,000	5,456,700	5,001,983	0	(1,983)	0	(1,983)	0	5,000,000	0	0	0	201,250	01/15/2016.
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1.....			..	12/25/2016.	Paydown.....	.....	869,706	869,706	894,202	890,939	0	(2,904)	0	(2,904)	0	888,035	0	(18,329)	(18,329)	15,336	10/25/2053.
89566E AA 6	TRISTATE GEN AND TRANS ASSN 144A PASS TH			..	01/31/2016.	Redemption 100.0000.....	.....	520,750	520,750	520,750	520,750	0	0	0	0	0	520,750	0	0	0	15,727	01/31/2018.
	TRINITY RAIL LEASING III LP 2003-1A A.....			..	12/12/2016.	Redemption 100.0000.....	.....	526,238	526,238	526,238	526,238	0	0	0	0	0	526,238	0	0	0	16,239	11/12/2026.
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A.....			..	12/16/2016.	Paydown.....	.....	169,365	169,365	169,365	169,365	0	0	0	0	0	169,365	0	0	0	4,620	10/16/2040.
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1.....			..	12/15/2016.	Paydown.....	.....	191,840	191,840	191,840	191,840	0	0	0	0	0	191,840	0	0	0	2,343	01/15/2043.
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS			..	12/10/2016.	Redemption 100.0000.....	.....	197,872	197,872	197,872	197,872	0	0	0	0	0	197,872	0	0	0	6,569	05/10/2025.
	UNITED CAPITAL MARKETS 2003-A.....			..	12/25/2016.	Paydown.....	.....	0	0	37,993	36,868	0	(36,868)	0	(36,868)	0	0	0	0	0	24,541	11/08/2027.
90932Q AA 4	UNITED AIR 2014-2 A PTT.....			..	09/03/2016.	Redemption 100.0000.....	.....	173,032	173,032	173,320	173,276	0	(2)	0	(2)	0	173,274	0	(242)	(242)	4,852	09/03/2026.
913026 AT 7	UNITED TELEPHONE FLORIDA SERIES HH 1ST			..	12/23/2016.	Redemption 100.0000.....	.....	358,000	358,000	381,993	372,350	0	(1,119)	0	(1,119)	0	371,231	0	(13,231)	(13,231)	43,141	01/15/2025.
91913Y AM 2	VALERO ENERGY 6.125% 06/15/17.....			..	10/12/2016.	Call 103.6970.....	.....	5,184,850	5,000,000	5,106,950	5,020,748	0	(10,919)	0	(10,919)	0	5,009,829	0	175,021	175,021	252,656	06/15/2017.
92178P AE 7	VANDERBILT ACQUISITION LOAN TR 2002-1 A			..	11/07/2016.	Paydown.....		10,000,000	10,000,000	9,993,257	10,000,000	0	0	0	0	0	10,000,000	0	0	0	652,667	05/07/2032.

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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			F o r e i g n	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
928958	AA	5	WATERFORD 3 FDG-ENTERGY.....	..	01/02/2016	Redemption 100.0000.....	.....	.....21,502	21,502	21,502	21,502	0	0	0	0	0	21,502	0	0	0	870	01/02/2017.
92922F	JJ	8	WASHINGTON MUTUAL 2003-AR11 B1.....	..	12/01/2016	Paydown.....	.....	.....309,356	309,356	223,558	245,173	0	6,182	0	6,182	0	251,355	0	58,001	58,001	4,763	10/25/2033.
92922F	KF	4	WASHINGTON MUTUAL 2003-S13 22A1.....	..	12/25/2016	Paydown.....	.....	.....87,915	87,915	88,959	87,897	0	(43)	0	(43)	0	87,854	0	60	60	2,309	12/25/2018.
92922F	KX	5	WASHINGTON MUTUAL 2003-AR12 B1.....	..	12/25/2016	Paydown.....	.....	.....100,431	100,431	72,348	78,290	0	88	4,676	(4,588)	0	73,702	0	26,730	26,730	1,420	02/25/2034.
94403*	AY	2	WAWA INC SENIOR UNSECURED NOTES.....	..	05/04/2016	Redemption 100.0000.....	.....	.....940,000	940,000	940,000	940,000	0	0	0	0	0	940,000	0	0	0	27,589	05/04/2016.
949456	AA	5	WELK RESORTS LLC 2013-A A.....	..	12/15/2016	Paydown.....	.....	.....591,026	591,026	590,945	591,026	0	0	0	0	0	591,026	0	0	0	10,091	03/15/2029.
949458	AA	1	WELK RESORTS LLC 2015-AA A.....	..	12/15/2016	Paydown.....	.....	.....582,943	582,943	582,895	582,897	0	46	0	46	0	582,943	0	0	0	8,361	06/16/2031.
94978#	AH	0	CVS CORP CRED LEASE BACK PASS THRU CERT	..	12/10/2016	Redemption 100.0000.....	.....	.....274,299	274,299	274,299	274,297	0	2	0	2	0	274,299	0	0	0	11,316	01/10/2024.
94978#	AJ	6	HY-VEE INC CRD TN LEASE.....	..	12/05/2016	Redemption 100.0000.....	.....	.....159,549	159,549	159,549	159,549	0	0	0	0	0	159,549	0	0	0	6,485	10/05/2021.
94978#	BY	2	HUGHES SUPPLY INC PASS THROUGH CERT..	..	12/10/2016	Redemption 100.0000.....	.....	.....210,927	210,927	210,927	210,927	0	0	0	0	0	210,927	0	0	0	6,079	05/10/2019.
94978#	JE	8	ZC AVIATION 2014 CLASS A-1.....	..	12/15/2016	Redemption 100.0000.....	.....	.....222,640	222,640	222,640	222,640	0	0	0	0	0	222,640	0	0	0	4,390	09/15/2024.
94978#	JG	3	ZC AVIATION 2014 CLASS A-1.....	..	12/11/2016	Redemption 100.0000.....	.....	.....223,535	223,535	223,535	223,535	0	0	0	0	0	223,535	0	0	0	4,408	10/11/2024.
94980K	AG	7	WELLS FARGO MBS 2004-4 A7.....	..	04/01/2016	Paydown.....	.....	.....104,378	104,378	96,957	103,712	0	62	0	62	0	103,775	0	603	603	1,440	05/25/2034.
94982W	BB	9	WELLS FARGO MB TRST 2005-9 2A8.....	..	12/25/2016	Paydown.....	.....	.....7,717	7,717	7,328	7,639	0	1	0	1	0	7,641	0	76	76	209	10/25/2035.
94983S	AS	1	WELLS FARGO MORT BACKED SEC 2006-8 A15	..	12/25/2016	Paydown.....	.....	.....535,543	560,725	492,036	531,313	0	1,610	0	1,610	0	532,923	0	2,620	2,620	17,240	07/25/2036.
95058X	AA	6	WENDYS FUNDING LLC 2015-1A A2I.....	..	12/15/2016	Paydown.....	.....	.....80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,686	06/15/2045.
96032X	AA	5	WESTGATE RESORTS 2014-1A A.....	..	12/01/2016	Paydown.....	.....	.....1,076,203	1,076,203	1,072,083	1,073,257	0	2,946	0	2,946	0	1,076,203	0	0	0	12,831	12/20/2026.
96032X	AB	3	WESTGATE RESORTS 2014-1A B.....	..	12/01/2016	Paydown.....	.....	.....430,481	430,481	429,926	429,851	0	630	0	630	0	430,481	0	0	0	7,758	12/20/2026.
96033B	AA	2	WESTGATE RESORTS 2015-1A A.....	..	12/01/2016	Paydown.....	.....	.....786,189	786,189	785,922	785,581	0	609	0	609	0	786,189	0	0	0	11,804	05/20/2027.
96033B	AC	8	WESTGATE RESORTS 2015-1A B.....	..	12/01/2016	Paydown.....	.....	.....393,095	393,095	392,536	392,466	0	629	0	629	0	393,095	0	0	0	7,511	05/20/2027.
96033L	AA	0	WESTGATE RESORTS 2015-2A A.....	..	12/20/2016	Paydown.....	.....	.....865,192	865,192	864,043	864,029	0	1,163	0	1,163	0	865,192	0	0	0	14,515	07/20/2028.
96033L	AB	8	WESTGATE RESORTS 2015-2A B.....	..	12/20/2016	Paydown.....	.....	.....865,192	865,192	863,840	863,819	0	1,373	0	1,373	0	865,192	0	0	0	18,143	07/20/2028.
961548	AQ	7	WESTVACO CORP DEBENTURES.....	..	03/15/2016	Redemption 100.0000.....	.....	.....496,000	496,000	505,300	500,683	0	(70)	0	(70)	0	500,613	0	(4,613)	(4,613)	18,972	03/15/2027.
969457	BW	9	WILLIAMS COMPANIES 4.550% 06/24/24.....	..	10/12/2016	JP Morgan & Co.....	.....	.....2,067,500	2,000,000	1,994,760	1,995,370	0	366	0	366	0	1,993,736	0	71,764	71,764	74,064	06/24/2024.
97652P	AA	9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1	..	12/01/2016	Paydown.....	.....	.....427,633	427,633	442,065	436,540	0	(943)	0	(943)	0	435,597	0	(7,964)	(7,964)	8,974	06/27/2044.
97652T	AD	5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4	..	12/01/2016	Paydown.....	.....	.....1,783,295	1,783,295	1,822,583	1,805,369	0	(22,074)	0	(22,074)	0	1,783,295	0	0	0	39,979	01/20/2045.
98310W	AB	4	WYNDHAM WORLDWIDE 6.000% 12/01/16.....	..	03/25/2016	Call 103.5401.....	.....	.....4,141,605	4,000,000	3,969,334	3,996,235	0	928	0	928	0	3,997,164	0	144,441	144,441	76,000	12/01/2016.
984121	BP	7	XEROX CORPORATION 6.400% 03/15/16.....	..	03/15/2016	Maturity.....	.....	.....2,000,000	2,000,000	2,043,740	2,001,247	0	(1,247)	0	(1,247)	0	2,000,000	0	0	0	64,000	03/15/2016.
G0620B	AB	4	ATLAS 2014-1 A 4.875% 12/15/39.....	..	12/15/2016	Redemption 100.0000.....	.....	.....437,500	437,500	437,500	437,500	0	0	0	0	0	437,500	0	0	0	11,554	12/15/2039.
009088	AA	3	AIR CANADA 2015-2AA 3.750% 12/15/27.....	A	12/15/2016	Redemption 100.0000.....	.....	.....48,222	48,222	48,222	48,222	0	0	0	0	0	48,222	0	0	0	1,813	12/15/2027.
009088	AB	1	AIR CANADA 2015-2A 4.125% 12/15/27.....	A	12/15/2016	Redemption 100.0000.....	.....	.....48,227	48,227	48,227	48,227	0	0	0	0	0	48,227	0	0	0	1,995	12/15/2027.
009090	AA	9	AIR CANADA 2015-1A 3.600% 03/15/27.....	A	09/15/2016	Redemption 100.0000.....	.....	.....159,028	159,028	159,227	159,210	0	(7)	0	(7)	0	159,203	0	(175)	(175)	4,600	03/15/2027.
009090	AB	7	AIR CANADA 2015-1B 3.875% 03/15/23.....	A	09/15/2016	Redemption 100.0000.....	.....	.....68,375	68,375	68,375	68,375	0	0	0	0	0	68,375	0	0	0	2,069	03/15/2023.
30217V	AC	1	EXPRESS PIPELINE LP LP 144A.....	A	12/31/2016	Redemption 100.0000.....	.....	.....1,145,066	1,145,066	1,099,212	1,138,857	0	3,410	0	3,410	0	1,142,267	0	2,799	2,799	60,118	12/31/2017.
65656M	AA	9	NORTEL NETWORKS 2001-1 NOTE.....	A	07/12/2016	Paydown.....	.....	.....75,228	75,228	51,648	70,745	0	4,483	0	4,483	0	75,228	0	0	0	2,944	08/09/2016.
65656M	AA	9	NORTEL NETWORKS 2001-1 NOTE.....	A	08/09/2016	Maturity.....	.....	.....1,047,643	1,047,643	719,260	985,218	0	62,425	0	62,425	0	1,047,643	0	0	0	81,202	08/09/2016.
707886	B#	3	PENN WEST PETROLEUM LTD.....	A	10/31/2016	Redemption 100.0000.....	.....	.....1,173,032	1,173,032	1,173,032	1,173,038	0	22,457	0	22,457	0	1,195,496	0	(22,464)	(22,464)	71,960	05/29/2018.
707886	B@	5	PENN WEST PETROLEUM LTD.....	A	05/29/2016	Maturity.....	.....	.....2,474,865	2,474,865	2,474,865	2,474,865	0	0	0	0	0	2,474,865	0	0	0	98,434	05/29/2016.
878742	AW	5	TECK RESOURCES LIMITED.....	A	06/07/2016	Various.....	.....	.....2,112,500	3,000,000	1,320,000	1,320,000	0	3,197	0	3,197	0	1,323,197	0	789,303	789,303	168,056	07/15/2041.

SCHEDULE D - PART 4

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

E14.14

1			2		3	4	5		6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n									11	12	13	14	15						
				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		
CUSIP Identification			Description																					
895945	D#	7	TRICAN WELL SERVICE LTD SERIES G.....		A	08/05/2016.	Redemption	100.0000.....	1,039,425	1,039,425	1,039,425	1,039,806	0	680	0	680	0	1,040,486	0	(1,061)	(1,061)	46,184	04/28/2021.	
895945	G@	6	TRICAN WELL SERVICE LTD PIK SERIES G.....		A	04/28/2016.	Security Withdraw.....	0	47,055	0	0	0	(1,362)	0	(1,362)	0	(1,362)	0	1,363	1,363	1,363	1,363	04/28/2021.	
90388@	AB	7	ULTRA RESOURCES INC 5.920% 03/01/18.....		A	05/03/2016.	CRT Capital Group.....	1,660,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(340,000)	(340,000)	0	03/01/2018.		
00175M	AE	0	AMERICAN MONEY MANAGEMENT CORP 2014-15A		D	12/09/2016.	Paydown.....	7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	220,673	12/09/2026.		
01959E	AA	6	ALLIED WORLD ASSURANCE.....		D	08/01/2016.	Maturity.....	6,000,000	6,000,000	6,506,250	6,040,279	0	(40,279)	0	(40,279)	0	6,000,000	0	0	0	450,000	08/01/2016.		
02343*	AA	0	AMCOR FINANCE INC 5.380% 12/15/16.....		D	12/15/2016.	Maturity.....	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	215,200	12/15/2016.		
12479L	AA	8	CAI 2012-1A A 2012-1A A.....		D	12/25/2016.	Paydown.....	300,000	300,000	299,935	299,954	0	46	0	46	0	300,000	0	0	0	5,639	10/25/2027.		
26971H	AA	0	EAGLE LTD 2014-1A A1 2.570% 12/15/39.....		D	12/15/2016.	Paydown.....	1,250,000	1,250,000	1,249,802	1,249,852	0	27	0	27	0	1,249,879	0	121	121	17,401	12/15/2039.		
26971H	AC	6	EAGLE LTD 2014-1A B 5.290% 12/15/39.....		D	12/15/2016.	Paydown.....	187,500	187,500	188,672	188,573	0	(1,073)	0	(1,073)	0	187,500	0	0	0	5,373	12/15/2039.		
37952U	AD	5	SEACO CONTAINER 2014-1A A1.....		D	12/17/2016.	Paydown.....	250,000	250,000	249,948	249,953	0	3	0	3	0	249,956	0	44	44	4,320	07/17/2029.		
51817T	AA	0	LATAM AIRLINES 2015-1 A 144A.....		D	08/15/2016.	Redemption	100.0000.....	98,165	98,165	98,165	0	0	0	0	0	98,165	0	0	0	2,548	11/15/2027.		
51817T	AA	0	LATAM AIRLINES 2015-1 A 144A.....		D	09/08/2016.	Tax Free Exchange.....	2,901,835	2,901,835	2,901,835	2,901,835	0	0	0	0	0	2,901,835	0	0	0	91,408	11/15/2027.		
68210*	AC	7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE		C	06/24/2016.	Redemption	100.0000.....	601,145	601,145	601,145	601,145	0	0	0	0	601,145	0	0	0	26,177	07/12/2016.		
71656L	BA	8	PETROLEOS MEXICANOS 144A.....		D	03/29/2016.	Tax Free Exchange.....	4,993,291	5,000,000	4,992,690	4,993,140	0	150	0	150	0	4,993,291	0	0	0	106,250	01/15/2025.		
759470	A*	8	RELIANCE INDUSTRIES LIMITED.....		D	09/18/2016.	Maturity.....	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	65,281	09/18/2016.		
761655	B*	9	REXAM PLC SENIOR NOTES SERIES C.....		D	07/07/2016.	Redemption	100.0000.....	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	3,000,000	0	0	0	656,628	12/18/2024.		
78572M	AF	2	SABMILLER PLC 144A 6.500% 07/15/18.....		D	12/16/2016.	Taxable Exchange.....	5,136,319	5,000,000	4,998,200	4,999,420	0	208	0	208	0	4,999,628	0	136,692	136,692	325,000	07/15/2018.		
83363R	AA	5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI		C	12/15/2016.	Redemption	100.0000.....	5,000	5,000	5,142	5,070	0	(6)	0	(6)	0	5,064	0	(64)	(64)	233	12/15/2026.	
873152	AC	6	TXU AUSTRALIA HOLDINGS 144A SENIOR NOTES		C	12/01/2016.	Maturity.....	3,925,000	3,925,000	4,369,271	3,969,376	0	(44,376)	0	(44,376)	0	3,925,000	0	0	0	284,563	12/01/2016.		
88314R	AA	4	TEXTAINER MARINE CONTAINERS 2013-1A A.....		C	12/20/2016.	Paydown.....	200,000	200,000	198,975	199,208	0	792	0	792	0	200,000	0	0	0	4,225	09/20/2038.		
88314R	AC	0	TEXTAINER MARINE CONTAINERS 2014-1A A.....		D	12/20/2016.	Paydown.....	250,000	250,000	249,915	249,924	0	76	0	76	0	250,000	0	0	0	4,428	10/20/2039.		
89675*	AN	7	TRITON CONTAINER INVEST LLC SERIES A-1.....		D	04/30/2016.	Redemption	100.0000.....	285,714	285,714	285,714	285,714	0	0	0	0	285,714	0	0	0	8,671	04/30/2020.		
91020Q	AB	3	UNITED ENERGY DISTRIBUTION 144A.....		C	04/15/2016.	Maturity.....	3,925,000	3,925,000	3,917,503	3,924,759	0	241	0	241	0	3,925,000	0	0	0	106,956	04/15/2016.		
964152	AA	0	WHITE MOUNTAINS RE GROUP 144A.....		D	12/22/2016.	Call	101.3460.....	2,026,920	2,000,000	1,994,300	1,999,102	0	714	0	714	1,999,816	0	27,104	27,104	160,083	03/20/2017.		
D5861#	AA	7	NUPLEX INDUSTRIES GMBH GTD SR NT SER A.....		D	10/13/2016.	Redemption	100.0000.....	3,200,000	3,200,000	3,200,000	3,200,000	0	0	0	0	3,200,000	0	0	0	640,714	07/30/2019.		
G3157#	AB	0	EUROPEAN METAL RECYCLING LMTD.....		D	03/18/2016.	Redemption	100.0000.....	1,909,091	1,909,091	1,909,091	1,909,091	0	0	0	0	1,909,091	0	0	0	85,198	12/17/2022.		
G7572L	AB	5	RISE 2014-1 A ASSET BACKED SECURED TERM		D	12/15/2016.	Redemption	100.0000.....	424,794	424,794	433,820	431,855	0	(598)	0	(598)	0	431,257	0	(6,463)	(6,463)	10,600	02/15/2021.	
G7866#	AC	1	SAGE GROUP PLC SR NOTE.....		D	03/11/2016.	Maturity.....	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,900	03/11/2016.		
H4777*	AA	3	SBM DEEP PANUKE SA SNR SEC NOTES.....		D	12/15/2016.	Redemption	100.0000.....	790,000	790,000	790,000	790,000	0	0	0	0	790,000	0	0	0	20,825	12/15/2021.		
L9082*	AG	4	TRAFIGURA BEHEER BV SERIES A.....		D	04/07/2016.	Maturity.....	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.		
N3386#	AN	9	FUGRO N.V. SERIES B 5.780% 08/17/21.....		D	12/21/2016.	Redemption	100.0000.....	1,023,329	1,023,329	1,024,150	0	153	0	153	0	1,024,303	0	(974)	(974)	91,307	08/17/2021.		
N3386#	AP	4	FUGRO N.V. SERIES C 5.880% 08/17/23.....		D	12/21/2016.	Redemption	100.0000.....	511,664	511,664	512,084	0	95	0	95	0	512,178	0	(514)	(514)	49,666	08/17/2023.		
N6508#	AA	3	NUPLEX INDUSTRIES BV GTD SR NT SER B.....		D	10/13/2016.	Redemption	100.0000.....	2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	2,800,000	0	0	0	560,624	07/30/2019.		
P7077@	AF	1	NASSAU AIRPORT DEVELOPMENT CO.....		D	12/31/2016.	Redemption	100.0000.....	140,000	140,000	140,000	140,000	0	0	0	0	140,000	0	0	0	6,125	11/30/2033.		
Q3629#	AD	5	ETSA UTILITIES FINANCE PTY LTD.....		D	09/16/2016.	Maturity.....	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	294,500	09/16/2016.		
Q3946*	AB	9	FOXTEL MANAGEMENT PTY LIMITED SERIES B.....		D	09/24/2016.	Maturity.....	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	58,300	09/24/2016.		

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
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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		
										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.								
Q6270# AD 0	MURRAY GOULBURN CO-OP LTD SERIES B.....	D	10/29/2016.	Maturity.....	.....	.....2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	108,800	10/29/2016.		
Q9103# AC 9	TOLL FINANCE PTY LTD 4.340% 12/07/20.....	D	09/29/2016.	Direct.....	.....	.....4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	598,710	12/07/2020.		
Q9396# AB 7	VICTORIA PWR NETWORKS SERIES B.....	D	11/12/2016.	Maturity.....	.....	.....3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	172,453	11/12/2016.		
Y3915@ AA 7	INDIAN OIL CORPORATION LIMITED.....	D	08/01/2016.	Redemption 100.0000.....	.....	.....1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	61,200	08/01/2018.		
3899999.	Total - Bonds - Industrial and Miscellaneous.....					...452,100,380	...451,543,093	...450,107,870	...449,447,757	0	(28,308)	23,050	(51,358)	0	...449,396,405	0	..2,703,977	...2,703,977	19,397,995	XXX		
8399997.	Total - Bonds - Part 4.....					...497,861,904	...497,304,617	...496,188,979	...495,624,651	0	(427,335)	23,050	(450,385)	0	...495,174,272	0	..2,687,634	...2,687,634	20,874,513	XXX		
8399998.	Total - Bonds - Summary Item from Part 5.....					...39,108,384	...38,934,024	...38,980,286	0	0	31,233	0	31,233	0	...39,011,520	0	96,863	96,863	596,352	XXX		
8399999.	Total - Bonds.....					...536,970,288	...536,238,641	...535,169,265	...495,624,651	0	(396,102)	23,050	(419,152)	0	...534,185,792	0	..2,784,497	...2,784,497	21,470,865	XXX		
Preferred Stocks - Industrial and Miscellaneous																						
38145G 20 9	GOLDMAN SACHS GROUP INC SERIES I.....	..	07/21/2016.	Goldman Sachs & Co.....	80,000.000	2,099,954	0.00	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	99,954	99,954	59,501	XXX		
857477 88 9	STATE STREET CORP PFD.....	..	02/02/2016.	Wells Fargo Securities.....	100,000.000	2,662,951	0.00	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	162,951	162,951	0	XXX		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....					...4,762,905	XXX	...4,500,000	...4,500,000	0	0	0	0	0	...4,500,000	0	...262,905	...262,905	...59,501	XXX		
8999997.	Total - Preferred Stocks - Part 4.....					...4,762,905	XXX	...4,500,000	...4,500,000	0	0	0	0	0	...4,500,000	0	...262,905	...262,905	...59,501	XXX		
8999999.	Total - Preferred Stocks.....					...4,762,905	XXX	...4,500,000	...4,500,000	0	0	0	0	0	...4,500,000	0	...262,905	...262,905	...59,501	XXX		
9899999.	Total - Preferred and Common Stocks.....					...4,762,905	XXX	...4,500,000	...4,500,000	0	0	0	0	0	...4,500,000	0	...262,905	...262,905	...59,501	XXX		
9999999.	Total - Bonds, Preferred and Common Stocks.....					...541,733,193	XXX	...539,669,265	...500,124,651	0	(396,102)	23,050	(419,152)	0	...538,685,792	0	..3,047,402	...3,047,402	21,530,366	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		
	CUSIP Identification												Description	F o r e i g n	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																								
3136AF	BT	0	FANNIE MAE 2013-72 YA 3.000% 06/25/33	..	04/21/2016	Wells Fargo Securities.....	12/25/2016	Paydown.....	991,946	990,086	991,946	991,946	0	1,860	0	1,860	0	0	0	0	0	14,235	2,067	
36194N	LU	1	GN AU1239 2.850% 07/01/33.....	..	04/25/2016	Wells Fargo Securities.....	12/01/2016	Paydown.....	131,940	132,599	131,940	131,940	0	(660)	0	(660)	0	0	0	0	0	1,099	146	
36194S	PD	4	GNMA GN AU4920 3.020% 09/15/41.....	..	08/23/2016	Piper Jaffray Inc.....	12/15/2016	Paydown.....	38,637	39,349	38,637	38,637	0	(712)	0	(712)	0	0	0	0	0	195	94	
38379K	J5	8	GNMA 2015-130 VA 2.250% 09/16/41.....	..	06/13/2016	Cantor Fitzgerald.....	12/01/2016	Paydown.....	160,330	159,078	160,330	160,330	0	1,253	0	1,253	0	0	0	0	0	1,050	150	
0599999. Total - Bonds - U.S. Government.....									1,322,852	1,321,112	1,322,853	1,322,853	0	1,741	0	1,741	0	0	0	0	0	16,579	2,457	
Bonds - U.S. States, Territories and Possessions																								
34074M	ND	9	FLORIDA ST HSG FIN CORP REV 2016 Series	..	03/23/2016	Ryan Beck & Co.....	12/01/2016	Redemption	100.0000.....	201,888	201,888	201,888	201,888	0	0	0	0	0	0	0	0	2,155	0	
83756C	MM	4	SOUTH DAKOTA HSG DEV AUTH MTGE	..	05/18/2016	Bank of America.....	11/15/2016	Redemption	100.0000.....	240,000	240,000	240,000	240,000	0	0	0	0	0	0	0	0	2,369	0	
88275F	NX	3	TX DEPT OF HSG & COMM AFFAIRS.....	..	01/15/2016	J P Morgan & Co.....	12/01/2016	Redemption	100.0000.....	625,000	625,000	625,000	625,000	0	0	0	0	0	0	0	0	9,025	0	
1799999. Total - Bonds - U.S. States, Territories & Possessions.....									1,066,888	1,066,888	1,066,888	1,066,888	0	0	0	0	0	0	0	0	0	13,549	0	
Bonds - Industrial and Miscellaneous																								
00842T	AC	2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3	..	01/11/2016	Wells Fargo Securities.....	12/25/2016	Paydown.....	1,482,695	1,491,035	1,482,695	1,482,695	0	(8,340)	0	(8,340)	0	0	0	0	0	26,774	3,892	
023770	AA	8	AMERICAN AIRLINE 15-1 B PTT 2015-1 A	..	04/21/2016	KeyBanc Capital Markets.....	11/01/2016	Redemption	100.0000.....	101,108	102,245	101,108	102,225	0	(20)	0	(20)	0	0	(1,117)	(1,117)	2,559	1,659	
073568	AA	5	BEACON CONTAINER FINANCE LLC 2012-1A A	..	02/03/2016	Deutsche Bank Securities.....	10/20/2016	Paydown.....	4,003,128	3,960,908	4,003,128	4,003,128	0	42,220	0	42,220	0	0	0	0	0	177,103	7,446	
12542R	H#	0	CHS INC 6.180% 10/04/17.....	..	09/04/2015	Tax Free Exchange.....	10/04/2016	Redemption	100.0000.....	400,000	400,000	400,000	400,000	0	0	0	0	0	0	0	0	24,720	0	
12563L	AA	5	CLI FUNDING LLC 2016-1A A.....	..	02/04/2016	Wells Fargo Securities.....	12/18/2016	Paydown.....	760,136	760,058	760,136	760,060	0	3	0	3	0	0	75	75	15,121	0		
12635T	AA	2	CRG ISSUER 2015-1 A 4.070% 07/10/22	..	01/21/2016	Goldman Sachs & Co.....	10/10/2016	Paydown.....	3,428	3,402	3,428	3,428	0	26	0	26	0	0	0	0	70	4		
14040H	BK	0	CAPITAL ONE FINANCIAL CORP.....	..	07/25/2016	Morgan Stanley Dean Witter.....	07/25/2016	Seaport Group.....	2,000,000	1,992,900	1,995,860	1,992,900	0	0	0	0	0	0	2,960	2,960	0	0		
15089Q	AD	6	CELANESE US HOLDINGS LLC.....	..	01/22/2016	Citi.....	02/26/2016	Barclays.....	1,000,000	965,000	990,000	965,462	0	462	0	462	0	0	24,538	24,538	21,455	16,958		
161175	AM	6	CHARTER COMM OPT LLC 144A.....	..	04/20/2016	Suntrust.....	05/25/2016	Tax Free Exchange.....	1,500,000	1,599,105	1,598,380	1,598,380	0	(725)	0	(725)	0	0	0	0	0	18,814		
161175	AT	1	CHARTER COMM OPT LLC 144A.....	..	05/25/2016	Tax Free Exchange.....	12/06/2016	Tax Free Exchange.....	4,000,000	4,031,849	4,030,372	4,030,372	0	(1,477)	0	(1,477)	0	0	0	0	98,160	66,531		
16164A	AC	9	Chase Mortgage Finance Corpora 2016-2	..	07/19/2016	J P Morgan & Co.....	12/01/2016	Paydown.....	463,233	475,190	463,233	463,233	0	(11,957)	0	(11,957)	0	0	0	0	3,823	1,303		
20267T	AA	0	COMMONBOND STUDENT LOAN TRUST 2016-A A1	..	04/15/2016	Barclays.....	12/25/2016	Paydown.....	515,122	515,099	515,122	515,122	0	23	0	23	0	0	0	0	7,336	0		
20267U	AA	7	COMMONBOND STUDENT LOAN TRUST 2016-B A1	..	10/13/2016	Barclays.....	12/25/2016	Paydown.....	80,069	80,047	80,069	80,069	0	22	0	22	0	0	0	0	395	0		
23341K	AB	1	DRB PRIME STUDENT LOAN TRUST 2015-D A2	..	04/19/2016	Credit Suisse.....	12/25/2016	Paydown.....	1,353,639	1,356,177	1,353,639	1,353,639	0	(2,538)	0	(2,538)	0	0	0	0	16,546	3,249		
27034M	AB	0	Earnest Student Loan Program L 2016-D A2	..	10/25/2016	Barclays.....	12/25/2016	Paydown.....	41,677	41,664	41,677	41,677	0	13	0	13	0	0	0	0	173	0		
29977K	AA	1	EVERBANK MTGE LOAN TRUST 2013-2 A	..	03/22/2016	Wells Fargo Securities.....	12/01/2016	Paydown.....	224,747	222,219	224,747	224,747	0	2,528	0	2,528	0	0	0	0	2,925	506		
30161N	AM	3	EXELON CORP 3.950% 06/15/25.....	..	02/11/2016	Goldman Sachs & Co.....	05/13/2016	Tax Free Exchange.....	2,500,000	2,549,150	2,548,124	2,548,124	0	(1,026)	0	(1,026)	0	0	0	0	0	17,007		
38081E	AA	9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47	..	06/15/2016	Natixis Securities.....	09/20/2016	Paydown.....	217,079	217,079	217,079	217,079	0	0	0	0	0	0	0	0	2,035	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			F o r e i g n	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
38143U 8H 7	GOLDMAN SACHS 3.750% 02/25/26.....			..	04/20/2016	Goldman Sachs & Co.....	06/06/2016	Goldman Sachs & Co.....	5,000,000	5,155,300	5,195,950	5,153,663	0	(1,637)	0	(1,637)	0	0	42,287	42,287	54,167	31,250
38217K AA 2	Goodgreen Trust 2016-1A A.....			..	10/28/2016	Deutsche Bank Securities.....	12/15/2016	Paydown.....	3,563	3,561	3,563	3,561	0	0	0	0	0	0	2	2	0	0
404119 BT 5	HCA INC 5.250% 06/15/26.....			..	03/01/2016	Bank of America.....	03/02/2016	Bank of America.....	250,000	250,000	253,125	250,000	0	0	0	0	0	0	3,125	3,125	0	0
553894 AA 4	MVW OWNER TRUST 2016-1A A.....			..	08/02/2016	Credit Suisse.....	12/20/2016	Paydown.....	148,734	148,718	148,734	148,734	0	16	0	16	0	0	0	0	780	0
61237W AC 0	MONTEFIORE MEDICAL CENTER.....			..	05/04/2016	Bank of America.....	10/20/2016	Redemption 100.0000.....	100,000	100,000	100,000	100,000	0	0	0	0	0	0	0	0	1,271	0
62946A AA 2	NP SPE II LLC 2016-1A A1.....			..	04/25/2016	Credit Suisse.....	12/20/2016	Paydown.....	205,587	205,587	205,587	205,587	0	0	0	0	0	0	0	0	3,359	0
63857V AA 1	NATIONS EQUIP FIN FUNDING 2016-1A A			..	02/12/2016	Guggenheim Capital.....	12/20/2016	Paydown.....	3,417,449	3,417,376	3,417,449	3,417,449	0	73	0	73	0	0	0	0	41,295	0
81745N AS 8	SEQUOIA MORTGAGE TRUST 2014-1 2A6			..	09/30/2016	J P Morgan & Co.....	12/01/2016	Paydown.....	225,250	233,767	225,250	225,250	0	(8,517)	0	(8,517)	0	0	0	0	910	100
81746R AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19			..	10/04/2016	J P Morgan & Co.....	12/01/2016	Paydown.....	94,033	95,958	94,033	94,033	0	(1,925)	0	(1,925)	0	0	0	0	420	55
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2.....			..	04/12/2016	Guggenheim Capital.....	12/20/2016	Paydown.....	23,333	23,333	23,333	23,333	0	0	0	0	0	0	0	0	356	0
85022W AA 2	SPRINGCASTLE SPV 2016-AA A.....			..	09/16/2016	Bank of America.....	12/25/2016	Paydown.....	587,202	587,179	587,202	587,202	0	22	0	22	0	0	0	0	2,213	0
87342R AA 2	TACO BELL FUNDING, LLC 2016-1A A2I			..	05/04/2016	Barclays.....	11/25/2016	Paydown.....	6,250	6,250	6,250	6,250	0	0	0	0	0	0	0	0	129	0
918290 AA 5	VSE VOI Mortgage LLC 2016-A A.....			..	09/14/2016	Bank of America.....	12/01/2016	Paydown.....	239,358	239,334	239,358	239,358	0	25	0	25	0	0	0	0	685	0
96033C AA 0	WESTGATE RESORTS 2016-1A A.....			..	04/22/2016	Amherst Securities.....	12/20/2016	Paydown.....	929,360	926,020	929,360	929,360	0	3,340	0	3,340	0	0	0	0	9,720	0
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27 A			A	08/29/2016	Morgan Stanley Dean Witter.....	09/15/2016	Redemption 100.0000.....	24,125	25,150	24,125	25,146	0	(5)	0	(5)	0	0	(1,021)	(1,021)	434	400
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G A			A	08/01/2016	Interest Capitalization.....	08/05/2016	Redemption 100.0000.....	5,091	5,091	5,091	5,091	0	0	0	0	0	0	0	0	78	0
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G			A	04/28/2016	Interest Capitalization.....	04/28/2016	Security Withdraw.....	1,363	1,363	0	1,363	0	0	0	0	0	0	(1,363)	(1,363)	0	0
29100X AA 3	EMERALD AVIATION FINANCE LIMIT 2013-1 A			..	12/01/2016	Credit Suisse.....	12/15/2016	Paydown.....	17,096	17,331	17,096	17,096	0	(235)	0	(235)	0	0	0	0	66	46
51817T AA 0	LATAM AIRLINES 2015-1 A 144A.....			..	05/04/2016	J P Morgan & Co.....	08/15/2016	Redemption 100.0000.....	65,444	59,390	65,444	59,435	0	44	0	44	0	0	6,009	6,009	1,012	641
51817T AA 0	LATAM AIRLINES 2015-1 A 144A.....			..	05/04/2016	J P Morgan & Co.....	09/08/2016	Tax Free Exchange.....	1,934,556	1,755,610	1,756,468	1,756,468	0	859	0	859	0	0	0	0	40,626	18,959
51817T AB 8	LATAM AIRLINES 2015-1 A.....			..	09/08/2016	Tax Free Exchange.....	11/15/2016	Redemption 100.0000.....	76,295	73,281	76,295	73,347	0	66	0	66	0	0	2,948	2,948	801	205
80413T AB 5	SAUDI INTERNATIONAL BOND.....			..	10/19/2016	Citi Global Markets Inc.....	10/20/2016	Jeffries & Co.....	2,000,000	1,973,580	1,992,000	1,973,580	0	0	0	0	0	0	18,420	18,420	0	0
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A			C	03/03/2016	Deutsche Bank Securities.....	12/20/2016	Paydown.....	416,667	400,586	416,667	416,667	0	16,081	0	16,081	0	0	0	0	7,448	813
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A.			C	06/20/2016	Stifel Nicolaus.....	12/15/2016	Paydown.....	127,466	125,394	127,466	127,466	0	2,071	0	2,071	0	0	0	0	1,259	145
3899999.	Total - Bonds - Industrial and Miscellaneous.....								36,544,283	36,592,286	36,718,643	36,621,779	0	29,492	0	29,492	0	0	96,863	96,863	566,224	189,983
8399998.	Total - Bonds.....								38,934,024	38,980,286	39,108,384	39,011,520	0	31,233	0	31,233	0	0	96,863	96,863	596,352	192,440
9999999.	Total - Bonds, Preferred and Common Stocks.....								38,980,286	39,108,384	39,108,384	39,011,520	0	31,233	0	31,233	0	0	96,863	96,863	596,352	192,440

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1				2	3	4	5	6	7	8	9	10	Stock of Such Company	
													Owned by Insurer on Statement Date	
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company			Foreign	NAIC Company Code	ID Number	NAIC Valuation 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	Nonadmitted Amount	11	12	
														Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer														
67740*	10	4	Ohio National Life Assurance Corporation.....		89206.....	31-0962495.....	2ciB1	NO	0	277,950,678	0	3,200.000	100.0	
63763#	10	1	National Security Life and Annuity Co.....		85472.....	13-2740556.....	2ciB1	NO	0	32,602,407	0	10,000.000	100.0	
61411*	10	5	Montgomery Re.....		13575.....	26-3791519.....	2ciB1	NO	0	0	0	250,000.000	100.0	
49179@	10	0	Kenwood Re.....		15363.....	80-0955278.....	2ciB1	NO	0	0	0	250,000.000	100.0	
13177#	10	6	Camargo Re Captive.....		15855.....	47-4249160.....	2ciB1	NO	0	20,250,000	0	250,000.000	100.0	
1299999. Total - Common Stocks - U.S. Life Insurer.....									0	330,803,085	0	XXX	XXX	
Common Stocks - Other Affiliates														
67741#	10	9	Ohio National Equities, Inc.....		0.....	31-1454699.....	2ciB2		0	7,915,993	0	3,330.000	100.0	
68215@	10	6	The O. N. Equity Sales Co.....		0.....	31-0742113.....	2ciB2		0	5,143,907	0	33,600.000	100.0	
67741@	10	1	Ohio National Investment, Inc.....		0.....	31-1454693.....	2ciB2		0	0	0	10.000	100.0	
1799999. Total - Common Stocks - Other Affiliates.....									0	13,059,900	0	XXX	XXX	
1899999. Total - Common Stocks.....									0	343,862,985	0	XXX	XXX	
1999999. Total - Preferred and Common Stock.....									0	343,862,985	0	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: \$......0.

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 8, Section 1	Number of Shares	% of Outstanding

NONE

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	F o r r e i g n	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.....	..	12/30/2016.	US BANCORP.....	01/03/2017.	58,000,000	0	0	0	0	58,000,000	58,000,000	0	0	0.150	0.000	MAT...	96,836	483
0199999.	U.S. Government Bonds - Issuer Obligations.....						58,000,000	0	0	0	0	58,000,000	58,000,000	0	0	XXX	XXX	XXX	96,836	483
0599999.	Total - U.S. Government Bonds.....						58,000,000	0	0	0	0	58,000,000	58,000,000	0	0	XXX	XXX	XXX	96,836	483
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	FIRST AMERICAN GOVT OBLIG FUND CL Z.....	.....	..	12/30/2016.	DIRECT.....	01/03/2017.	43,323,493	0	0	0	0	43,323,493	43,323,493	0	0	0.000	0.000	MAT...	26,427	0
	US BANCORP.....	.....	..	12/30/2016.	US BANCORP.....	01/03/2017.	19,999,556	0	0	0	0	20,000,000	19,999,111	0	0	0.040	0.000	MAT...	52,111	0
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						63,323,049	0	0	0	0	63,323,493	63,322,604	0	0	XXX	XXX	XXX	78,539	0
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....						63,323,049	0	0	0	0	63,323,493	63,322,604	0	0	XXX	XXX	XXX	78,539	0
Total Bonds																				
7799999.	Subtotals - Issuer Obligations.....						121,323,049	0	0	0	0	121,323,493	121,322,604	0	0	XXX	XXX	XXX	175,375	483
8399999.	Subtotals - Bonds.....						121,323,049	0	0	0	0	121,323,493	121,322,604	0	0	XXX	XXX	XXX	175,375	483
9199999.	Total - Short-Term Investments.....						121,323,049	0	0	0	0	XXX.....	121,322,604	0	0	XXX	XXX	XXX	175,375	483

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Options - Hedging Other - Call Options and Warrants																							
BARCLAYS CUSTOM 10/11/2019 Strike @ 160.88 BXIG\$000 BXII	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL	AC28XWWI3WIBK2824319....	10/14/2016.	10/11/2019.	201	32,337	160.8800	0	1,575	0	1,151		1,151	(424)	0	0	0	n/a.....		n/a.....
BARCLAYS CUSTOM 11/14/2019 Strike @ 157.6832 BXIG\$001 BXII	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL	AC28XWWI3WIBK2824319....	11/14/2016.	11/14/2019.	5,154	812,699	157.6832	0	39,230	0	38,099		38,099	(1,131)	0	0	0	n/a.....		n/a.....
BARCLAYS CUSTOM 12/13/2019 Strike @ 158.2445 BXIG\$002 BXII	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL	AC28XWWI3WIBK2824319....	12/14/2016.	12/13/2019.	2,091	330,889	158.2445	0	16,070	0	20,724		20,724	4,653	0	0	0	n/a.....		n/a.....
RUSSELL 2000 10/13/2017 Strike @ 1212.41 4642L\$001 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	10/14/2016.	10/13/2017.	31	37,585	1,212.4100	0	1,699	0	3,532		3,532	1,833	0	0	0	n/a.....		n/a.....
RUSSELL 2000 10/13/2017 Strike @ 1212.41 4642L\$000 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	10/14/2016.	10/13/2017.	8	9,699	1,212.4100	0	440	0	874		874	433	0	0	0	n/a.....		n/a.....
RUSSELL 2000 10/13/2017 Strike @ 1212.41 4642L\$002 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	10/17/2016.	10/13/2017.	50	60,621	1,212.4100	0	2,788	0	5,792		5,792	3,004	0	0	0	n/a.....		n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L\$008 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/15/2016.	11/14/2017.	6	7,792	1,298.6000	0	438	0	590		590	152	0	0	0	n/a.....		n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L\$003 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/14/2016.	11/14/2017.	368	477,885	1,298.6000	0	26,681	0	33,143		33,143	6,462	0	0	0	n/a.....		n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L\$007 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/15/2016.	11/14/2017.	7	9,090	1,298.6000	0	538	0	696		696	159	0	0	0	n/a.....		n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L\$004 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/14/2016.	11/14/2017.	313	406,462	1,298.6000	0	22,687	0	29,383		29,383	6,696	0	0	0	n/a.....		n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L\$005 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/14/2016.	11/14/2017.	125	162,325	1,298.6000	0	9,078	0	12,229		12,229	3,151	0	0	0	n/a.....		n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1298.60 4642L\$006 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/15/2016.	11/14/2017.	74	96,096	1,298.6000	0	5,361	0	6,660		6,660	1,299	0	0	0	n/a.....		n/a.....
RUSSELL 2000 12/14/2017 Strike @ 1356.024 4642L\$011 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	12/14/2016.	12/14/2017.	71	96,278	1,356.0240	0	4,744	0	6,091		6,091	1,348	0	0	0	n/a.....		n/a.....
RUSSELL 2000 12/14/2017 Strike @ 1356.024 4642L\$009 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	12/14/2016.	12/14/2017.	571	774,290	1,356.0240	0	37,948	0	45,832		45,832	7,884	0	0	0	n/a.....		n/a.....
RUSSELL 2000 12/14/2017 Strike @ 1356.024 4642L\$010 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	12/14/2016.	12/14/2017.	385	522,069	1,356.0240	0	25,594	0	31,945		31,945	6,351	0	0	0	n/a.....		n/a.....
S&P 500 10/13/2017 Strike @ 2132.98 7846L\$003 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	10/17/2016.	10/13/2017.	85	181,303	2,132.9800	0	10,976	0	13,532		13,532	2,557	0	0	0	n/a.....		n/a.....
S&P 500 10/13/2017 Strike @ 2132.98 7846L\$000 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	10/14/2016.	10/13/2017.	9	19,197	2,132.9800	0	1,162	0	1,355		1,355	194	0	0	0	n/a.....		n/a.....
S&P 500 10/13/2017 Strike @ 2132.98 7846L\$002 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	10/14/2016.	10/13/2017.	31	66,122	2,132.9800	0	4,017	0	5,160		5,160	1,144	0	0	0	n/a.....		n/a.....
S&P 500 10/13/2017 Strike @ 2132.98 7846L\$001 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	10/14/2016.	10/13/2017.	52	110,915	2,132.9800	0	6,647	0	8,150		8,150	1,503	0	0	0	n/a.....		n/a.....
S&P 500 11/14/2017 Strike @ 2164.20 7846L\$009 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/15/2016.	11/14/2017.	7	15,149	2,164.2000	0	941	0	1,137		1,137	196	0	0	0	n/a.....		n/a.....
S&P 500 11/14/2017 Strike @ 2164.20 7846L\$005 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/14/2016.	11/14/2017.	608	1,315,834	2,164.2000	0	78,944	0	91,067		91,067	12,123	0	0	0	n/a.....		n/a.....
S&P 500 11/14/2017 Strike @ 2164.20 7846L\$008 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/15/2016.	11/14/2017.	67	145,001	2,164.2000	0	8,659	0	9,990		9,990	1,330	0	0	0	n/a.....		n/a.....

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S&P 500 11/14/2017 Strike @ 2164.20 7846L\$006 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/14/2016.	11/14/2017.	168	363,586	...2,164.2000	0	21,842	0	26,385		26,385	4,543	0	0	0	n/a.....		n/a.....
S&P 500 11/14/2017 Strike @ 2164.20 7846L\$004 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/14/2016.	11/14/2017.	438	947,920	...2,164.2000	0	56,894	0	62,496		62,496	5,602	0	0	0	n/a.....		n/a.....
S&P 500 11/14/2017 Strike @ 2164.20 7846L\$007 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/15/2016.	11/14/2017.	64	138,509	...2,164.2000	0	8,324	0	9,144		9,144	820	0	0	0	n/a.....		n/a.....
S&P 500 12/14/2017 Strike @ 2253.28 7846L\$010 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	12/14/2016.	12/14/2017.	1,072	2,415,516	...2,253.2800	0	143,772	0	132,623		132,623	(11,149)	0	0	0	n/a.....		n/a.....
S&P 500 12/14/2017 Strike @ 2253.28 7846L\$012 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	12/14/2016.	12/14/2017.	193	434,883	...2,253.2800	0	25,855	0	23,850		23,850	(2,005)	0	0	0	n/a.....		n/a.....
S&P 500 12/14/2017 Strike @ 2253.28 7846L\$011 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	12/14/2016.	12/14/2017.	640	1,442,099	...2,253.2800	0	85,844	0	79,187		79,187	(6,658)	0	0	0	n/a.....		n/a.....
SWAPTION 5Y X 10Y IR SWAPTION SWPTN\$000	Macro Rate Hedge.....	Exhibit 5	Interes t Rate	GOLDMAN SACHS	W22LROWP2IHZNBB6K528...	08/09/2016.	08/09/2021.	0	...35,000,000	1.5500	0	1,806,000	0	788,496		788,496	...(1,017,504)	0	0	0	n/a.....		n/a.....
SWAPTION 5Y X 10Y IR SWAPTION SWPTN\$002	Macro Rate Hedge.....	Exhibit 5	Interes t Rate	BNP PARIBAS.....	KVQR4N79VEW8JPSK1K14...	09/07/2016.	09/07/2021.	0	..190,000,000	1.4500	0	9,694,750	0	3,881,663		3,881,663	...(5,813,087)	0	0	0	n/a.....		n/a.....
SWAPTION 5Y X 10Y IR SWAPTION SWPTN\$004	Macro Rate Hedge.....	Exhibit 5	Interes t Rate	BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80....	10/11/2016.	10/12/2021.	0	..190,000,000	1.7000	0	9,310,000	0	4,990,485		4,990,485	...(4,319,515)	0	0	0	n/a.....		n/a.....
SWAPTION 5Y X 10Y IR SWAPTION SWPTN\$006	Macro Rate Hedge.....	Exhibit 5	Interes t Rate	BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80....	11/03/2016.	11/03/2021.	0	..190,000,000	1.8000	0	8,930,000	0	5,458,371		5,458,371	...(3,471,629)	0	0	0	n/a.....		n/a.....
SWAPTION 5Y X 10Y IR SWAPTION SWPTN\$008	Macro Rate Hedge.....	Exhibit 5	Interes t Rate	CREDIT SUISSE.	ANGGYXNX0JLX3X63JN86...	12/12/2016.	12/13/2021.	0	..190,000,000	2.6000	0	9,595,000	0	10,199,800		10,199,800	604,800	0	0	0	n/a.....		n/a.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....											0	...39,984,498	0	26,019,632	XXX	..26,019,632	..(13,964,865)	0	0	0	0	XXX	XXX

Purchased Options - Hedging Other - Put Options

EURO STOXX 50 03/16/2017 Strike @ 3062 78463\$014 SX5E	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL	AC28XWWI3WIBK2824319....	03/16/2016.	03/16/2017.	1,326	4,060,212	...3,062.0000	0	482,677	0	60,521	.....	.....60,521	(392,828)	(29,329)	0	0	n/a.....	.....	n/a.....
FTSE 100 01/18/2017 Strike @ 5695 50424\$014 UKX	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL	AC28XWWI3WIBK2824319....	01/20/2016.	01/18/2017.	396	2,255,220	...5,695.0000	0	325,722	0	126	.....	.....126	(280,537)	(45,059)	0	0	n/a.....	.....	n/a.....
FTSE 100 03/16/2017 Strike @ 6177 50424\$015 UKX	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL	AC28XWWI3WIBK2824319....	03/16/2016.	03/16/2017.	412	2,544,924	...6,177.0000	0	329,975	0	10,556	.....	.....10,556	(274,686)	(44,733)	0	0	n/a.....	.....	n/a.....
RUSSELL 2000 01/18/2017 Strike @ 970 46428\$067	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL	AC28XWWI3WIBK2824319....	01/20/2016.	01/18/2017.	9,595	9,307,150	970.0000	0	1,003,061	0	400	.....	.....400	...(1,002,661)	0	0	0	n/a.....	.....	n/a.....
RUSSELL 2000 03/16/2017 Strike @ 1070 46428\$068	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL	AC28XWWI3WIBK2824319....	03/16/2016.	03/16/2017.	5,896	6,308,720	...1,070.0000	0	576,806	0	18,890	.....	.....18,890	(557,915)	0	0	0	n/a.....	.....	n/a.....
RUSSELL 2000 06/28/2017 Strike @ 1090 46428\$069	Variable Annuities.....	Exhibit 5	Equity/ Index	BNP PARIBAS.....	KVQR4N79VEW8JPSK1K14...	06/28/2016.	06/28/2017.	8,698	9,480,820	...1,090.0000	0	903,461	0	135,651	.....	.....135,651	(767,810)	0	0	0	n/a.....	.....	n/a.....
RUSSELL 2000 08/29/2017 Strike @ 1330 46428\$074	Variable Annuities.....	Exhibit 5	Equity/ Index	GOLDMAN SACHS	W22LROWP2IHZNBB6K528...	11/29/2016.	08/29/2017.	1,176	1,564,080	...1,330.0000	0	112,367	0	94,028	.....	.....94,028	(18,339)	0	0	0	n/a.....	.....	n/a.....
RUSSELL 2000 08/31/2017 Strike @ 1236 46428\$070	Variable Annuities.....	Exhibit 5	Equity/ Index	CREDIT SUISSE.	ANGGYXNX0JLX3X63JN86...	08/31/2016.	08/31/2017.	9,171	11,335,356	...1,236.0000	0	951,308	0	464,136	.....	.....464,136	(487,172)	0	0	0	n/a.....	.....	n/a.....
RUSSELL 2000 09/29/2017 Strike @ 1330 46428\$073	Variable Annuities.....	Exhibit 5	Equity/ Index	GOLDMAN SACHS	W22LROWP2IHZNBB6K528...	11/29/2016.	09/29/2017.	1,253	1,666,490	...1,330.0000	0	127,242	0	108,394	.....	.....108,394	(18,848)	0	0	0	n/a.....	.....	n/a.....
RUSSELL 2000 10/27/2017 Strike @ 1330 46428\$072	Variable Annuities.....	Exhibit 5	Equity/ Index	GOLDMAN SACHS	W22LROWP2IHZNBB6K528...	11/29/2016.	10/27/2017.	1,323	1,759,590	...1,330.0000	0	139,643	0	121,170		121,170	(18,473)	0	0	0	n/a.....		n/a.....

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RUSSELL 2000 11/29/2017 Strike @ 1330 46428\$071	Variable Annuities.....	Exhibit 5	Equity/ Index	GOLDMAN SACHS W22LROWP2IHZNBB6K528...	11/29/2016.	11/29/2017.	1,392	1,851,360	1,330.0000	0	155,278	0	135,514		135,514	(19,763)	0	0	0	n/a.....		n/a.....	
S&P 500 01/03/2017 Strike @ 1438.24 78462F\$25	Variable Annuities.....	Exhibit 5	Equity/ Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41....	12/31/2008.	01/03/2017.	370	532,149	1,438.2400	216,283	0	0	0	.....	.....0	(9,678)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 01/18/2017 Strike @ 1840 78462\$073	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL AC28XWWI3WIBK2824319....	01/20/2016.	01/18/2017.	11,248	20,696,320	1,840.0000	0	1,981,785	0	3,122	.....	.....3,122	...(1,978,663)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 01/29/2021 Strike @ 1286.12 78462F\$68	Variable Annuities.....	Exhibit 5	Equity/ Index	CREDIT SUISSE. ANGGYXNX0JLX3X63JN86...	05/18/2011.	01/29/2021.	75	96,459	1,286.1200	21,324	0	0	5,696	.....	.....5,696	(3,419)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 01/31/2017 Strike @ 1380.71 78462F\$26	Variable Annuities.....	Exhibit 5	Equity/ Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41....	12/31/2008.	01/31/2017.	375	517,766	1,380.7100	205,656	0	0	6	.....	.....6	(8,943)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 01/31/2018 Strike @ 1723.00 78462F\$39	Variable Annuities.....	Exhibit 5	Equity/ Index	JP MORGAN..... 8I5DZWZKVSZI1NUHU748....	12/31/2008.	01/31/2018.	275	473,825	1,723.0000	208,728	0	0	11,055	.....	.....11,055	(21,470)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 01/31/2020 Strike @ 1380.00 78462F\$56	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL AC28XWWI3WIBK2824319....	03/23/2010.	01/31/2020.	115	158,700	1,380.0000	37,835	0	0	7,298	.....	.....7,298	(5,694)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 02/26/2021 Strike @ 1327.22 78462F\$69	Variable Annuities.....	Exhibit 5	Equity/ Index	CREDIT SUISSE. ANGGYXNX0JLX3X63JN86...	05/18/2011.	02/26/2021.	95	126,086	1,327.2200	28,446	0	0	8,035	.....	.....8,035	(4,645)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 02/28/2017 Strike @ 1439.00 78462F\$27	Variable Annuities.....	Exhibit 5	Equity/ Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41....	12/31/2008.	02/28/2017.	780	1,122,420	1,439.0000	455,992	0	0	151	.....	.....151	(24,655)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 02/28/2018 Strike @ 1653.00 78462F\$40	Variable Annuities.....	Exhibit 5	Equity/ Index	JP MORGAN..... 8I5DZWZKVSZI1NUHU748....	12/31/2008.	02/28/2018.	450	743,850	1,653.0000	320,843	0	0	16,493	.....	.....16,493	(30,803)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 02/28/2020 Strike @ 1380.00 78462F\$57	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL AC28XWWI3WIBK2824319....	03/23/2010.	01/28/2020.	65	89,700	1,380.0000	21,385	0	0	4,261	.....	.....4,261	(3,233)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 03/29/2018 Strike @ 1653.00 78462F\$41	Variable Annuities.....	Exhibit 5	Equity/ Index	JP MORGAN..... 8I5DZWZKVSZI1NUHU748....	12/31/2008.	03/29/2018.	200	330,600	1,653.0000	142,403	0	0	8,064	.....	.....8,064	(13,649)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 03/29/2019 Strike @ 850.00 78462F\$49	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL AC28XWWI3WIBK2824319....	04/21/2009.	03/29/2019.	800	680,000	850.0000	205,000	0	0	6,052	.....	.....6,052	(10,573)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 03/31/2017 Strike @ 1423.00 78462F\$28	Variable Annuities.....	Exhibit 5	Equity/ Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41....	12/31/2008.	03/31/2017.	90	128,070	1,423.0000	51,711	0	0	70	.....	.....70	(2,946)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 03/31/2021 Strike @ 1325.83 78462F\$70	Variable Annuities.....	Exhibit 5	Equity/ Index	CREDIT SUISSE. ANGGYXNX0JLX3X63JN86...	05/18/2011.	03/31/2021.	155	205,504	1,325.8300	46,387	0	0	13,430	.....	.....13,430	(7,613)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 04/28/2017 Strike @ 1469.00 78462F\$29	Variable Annuities.....	Exhibit 5	Equity/ Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41....	12/31/2008.	04/28/2017.	265	389,285	1,469.0000	159,657	0	0	500	.....	.....500	(10,415)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 04/30/2018 Strike @ 1129.00 78462F\$42	Variable Annuities.....	Exhibit 5	Equity/ Index	BNP PARIBAS.... KVQR4N79VEW8JPSK1K14....	01/28/2009.	04/30/2018.	170	191,930	1,129.0000	68,063	0	0	1,543	.....	.....1,543	(3,906)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 04/30/2019 Strike @ 1149.00 78462F\$50	Variable Annuities.....	Exhibit 5	Equity/ Index	BNP PARIBAS.... KVQR4N79VEW8JPSK1K14....	06/17/2009.	04/30/2019.	295	338,955	1,149.0000	90,323	0	0	7,070	.....	.....7,070	(8,546)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 04/30/2021 Strike @ 1363.61 78462F\$71	Variable Annuities.....	Exhibit 5	Equity/ Index	CREDIT SUISSE. ANGGYXNX0JLX3X63JN86...	05/18/2011.	04/30/2021.	120	163,633	1,363.6100	37,620	0	0	11,471	.....	.....11,471	(6,267)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 05/28/2021 Strike @ 1257.60 78462F\$72	Variable Annuities.....	Exhibit 5	Equity/ Index	JP MORGAN..... 8I5DZWZKVSZI1NUHU748....	01/25/2012.	05/28/2021.	393	494,237	1,257.6000	145,214	0	0	31,478	.....	.....31,478	(14,951)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 05/31/2017 Strike @ 1500.00 78462F\$30	Variable Annuities.....	Exhibit 5	Equity/ Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41....	12/31/2008.	05/31/2017.	415	622,500	1,500.0000	257,995	0	0	1,528	.....	.....1,528	(18,691)	0	0	0	n/a.....	.....	n/a.....	
S&P 500 05/31/2017 Strike @ 1562.43 78462F\$31	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL AC28XWWI3WIBK2824319....	12/31/2008.	05/31/2017.	545	851,524	1,562.4300	362,705	0	0	2,549		2,549	(27,954)	0	0	0	n/a.....		n/a.....	

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S&P 500 05/31/2019 Strike @ 1149.00 78462F\$51	Variable Annuities.....	Exhibit 5	Equity/ Index	BNP PARIBAS..... KQVR4N79VEW8JPSK1K14...	06/17/2009.	05/31/2019.	385	442,365	1,149.0000	117,336	0	0	9,793		9,793	(11,340)	0	0	0	n/a.....		n/a.....
S&P 500 06/30/2017 Strike @ 1547.69 78462F\$32	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL AC28XWWI3WIBK2824319...	12/31/2008.	06/30/2017.	300	464,307	1,547.6900	196,568	0	0	1,978	.....	.....1,978	(15,202)	0	0	0	n/a.....	.....	n/a.....
S&P 500 06/30/2021 Strike @ 1257.60 78462F\$73	Variable Annuities.....	Exhibit 5	Equity/ Index	JP MORGAN..... 8I5DZWZKVZ11NUHU748....	01/25/2012.	06/30/2021.	621	780,970	1,257.6000	230,056	0	0	51,129	.....	.....51,129	(23,145)	0	0	0	n/a.....	.....	n/a.....
S&P 500 07/05/2017 Strike @ 2158 78462\$077	Variable Annuities.....	Exhibit 5	Equity/ Index	BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80....	10/04/2016.	07/05/2017.	3,983	8,595,314	2,158.0000	0	512,380	0	273,020	.....	.....273,020	(239,360)	0	0	0	n/a.....	.....	n/a.....
S&P 500 07/30/2021 Strike @ 1257.60 78462F\$74	Variable Annuities.....	Exhibit 5	Equity/ Index	JP MORGAN..... 8I5DZWZKVZ11NUHU748....	01/25/2012.	07/30/2021.	203	255,293	1,257.6000	75,313	0	0	17,111	.....	.....17,111	(7,551)	0	0	0	n/a.....	.....	n/a.....
S&P 500 07/31/2017 Strike @ 1562.43 78462F\$33	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL AC28XWWI3WIBK2824319...	12/31/2008.	07/31/2017.	400	624,972	1,562.4300	265,607	0	0	3,683	.....	.....3,683	(21,463)	0	0	0	n/a.....	.....	n/a.....
S&P 500 07/31/2018 Strike @ 1129.00 78462F\$45	Variable Annuities.....	Exhibit 5	Equity/ Index	BNP PARIBAS..... KQVR4N79VEW8JPSK1K14...	02/05/2009.	07/31/2018.	435	491,115	1,129.0000	167,962	0	0	5,265	.....	.....5,265	(10,609)	0	0	0	n/a.....	.....	n/a.....
S&P 500 08/04/2017 Strike @ 2158 78462\$076	Variable Annuities.....	Exhibit 5	Equity/ Index	BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80....	10/04/2016.	08/04/2017.	4,273	9,221,134	2,158.0000	0	586,212	0	333,210	.....	.....333,210	(253,002)	0	0	0	n/a.....	.....	n/a.....
S&P 500 08/08/2017 Strike @ 2140 78462\$081	Variable Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	11/08/2016.	08/08/2017.	4,888	10,460,320	2,140.0000	0	611,929	0	382,767	.....	.....382,767	(229,162)	0	0	0	n/a.....	.....	n/a.....
S&P 500 08/29/2017 Strike @ 2205 78462\$085	Variable Annuities.....	Exhibit 5	Equity/ Index	GOLDMAN SACHS W22LROWP2IHZNBB6K528...	11/29/2016.	08/29/2017.	6,216	13,706,280	2,205.0000	0	768,981	0	655,554	.....	.....655,554	(113,428)	0	0	0	n/a.....	.....	n/a.....
S&P 500 08/31/2017 Strike @ 1547.69 78462F\$34	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL AC28XWWI3WIBK2824319...	12/31/2008.	08/31/2017.	550	851,230	1,547.6900	359,756	0	0	6,098	.....	.....6,098	(29,112)	0	0	0	n/a.....	.....	n/a.....
S&P 500 08/31/2018 Strike @ 1129.00 78462F\$46	Variable Annuities.....	Exhibit 5	Equity/ Index	BNP PARIBAS..... KQVR4N79VEW8JPSK1K14...	02/05/2009.	08/31/2018.	215	242,735	1,129.0000	82,984	0	0	2,866	.....	.....2,866	(5,342)	0	0	0	n/a.....	.....	n/a.....
S&P 500 08/31/2021 Strike @ 1257.60 78462F\$75	Variable Annuities.....	Exhibit 5	Equity/ Index	JP MORGAN..... 8I5DZWZKVZ11NUHU748....	01/25/2012.	08/31/2021.	223	280,445	1,257.6000	83,041	0	0	19,330	.....	.....19,330	(8,278)	0	0	0	n/a.....	.....	n/a.....
S&P 500 09/05/2017 Strike @ 2158 78462\$075	Variable Annuities.....	Exhibit 5	Equity/ Index	BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80....	10/04/2016.	09/05/2017.	4,546	9,810,268	2,158.0000	0	664,232	0	397,953	.....	.....397,953	(266,280)	0	0	0	n/a.....	.....	n/a.....
S&P 500 09/06/2017 Strike @ 2233 78462\$089 SPX	Variable Annuities.....	Exhibit 5	Equity/ Index	CREDIT SUISSE. ANGGYXNX0JLX3X63JN86...	12/07/2016.	09/06/2017.	5,019	11,207,427	2,233.0000	0	618,291	0	594,168	.....	.....594,168	(24,123)	0	0	0	n/a.....	.....	n/a.....
S&P 500 09/08/2017 Strike @ 2140 78462\$080	Variable Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	11/08/2016.	09/08/2017.	5,222	11,175,080	2,140.0000	0	703,299	0	459,483	.....	.....459,483	(243,816)	0	0	0	n/a.....	.....	n/a.....
S&P 500 09/29/2017 Strike @ 1674.00 78462F\$35	Variable Annuities.....	Exhibit 5	Equity/ Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41....	12/31/2008.	09/29/2017.	360	602,640	1,674.0000	262,906	0	0	7,698	.....	.....7,698	(25,763)	0	0	0	n/a.....	.....	n/a.....
S&P 500 09/29/2017 Strike @ 2205 78462\$084	Variable Annuities.....	Exhibit 5	Equity/ Index	GOLDMAN SACHS W22LROWP2IHZNBB6K528...	11/29/2016.	09/29/2017.	6,687	14,744,835	2,205.0000	0	884,423	0	769,434	.....	.....769,434	(114,988)	0	0	0	n/a.....	.....	n/a.....
S&P 500 09/30/2019 Strike @ 1370.00 78462F\$52	Variable Annuities.....	Exhibit 5	Equity/ Index	BNP PARIBAS..... KQVR4N79VEW8JPSK1K14...	01/05/2010.	09/30/2019.	240	328,800	1,370.0000	81,238	0	0	12,921	.....	.....12,921	(11,527)	0	0	0	n/a.....	.....	n/a.....
S&P 500 09/30/2020 Strike @ 1141.20 78462F\$64	Variable Annuities.....	Exhibit 5	Equity/ Index	CREDIT SUISSE. ANGGYXNX0JLX3X63JN86...	05/18/2011.	09/30/2020.	20	22,824	1,141.2000	4,658	0	0	974	.....	.....974	(692)	0	0	0	n/a.....	.....	n/a.....
S&P 500 09/30/2021 Strike @ 1257.60 78462F\$76	Variable Annuities.....	Exhibit 5	Equity/ Index	JP MORGAN..... 8I5DZWZKVZ11NUHU748....	01/25/2012.	09/30/2021.	114	143,366	1,257.6000	42,517	0	0	10,110		10,110	(4,219)	0	0	0	n/a.....		n/a.....

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S&P 500 10/04/2017 Strike @ 2158 78462\$074	Variable Annuities.....	Exhibit 5	Equity/ Index	BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80....	10/04/2016.	10/04/2017.	4,806	10,371,348	...2,158.0000	0	739,489	0	461,576		461,576	(277,913)	0	0	0	n/a.....		n/a.....
S&P 500 10/06/2017 Strike @ 2233 78462\$088 SPX	Variable Annuities.....	Exhibit 5	Equity/ Index	CREDIT SUISSE. ANGGYXNX0JLX3X63JN86...	12/07/2016.	10/06/2017.	5,391	12,038,103	...2,233.0000	0	714,308	0	690,855	.....	.....690,855	(23,452)	0	0	0	n/a.....	.....	n/a.....
S&P 500 10/10/2017 Strike @ 2140 78462\$079	Variable Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	11/08/2016.	10/10/2017.	5,545	11,866,300	...2,140.0000	0	790,052	0	537,440	.....	.....537,440	(252,611)	0	0	0	n/a.....	.....	n/a.....
S&P 500 10/27/2017 Strike @ 2205 78462\$083	Variable Annuities.....	Exhibit 5	Equity/ Index	GOLDMAN SACHS W22LROWWP2IHZNBB6K528....	11/29/2016.	10/27/2017.	7,092	15,637,860	...2,205.0000	0	991,603	0	873,770	.....	.....873,770	(117,833)	0	0	0	n/a.....	.....	n/a.....
S&P 500 10/29/2021 Strike @ 1257.60 78462F\$77	Variable Annuities.....	Exhibit 5	Equity/ Index	JP MORGAN..... 8I5DZWZKVSZ11NUHU748....	01/25/2012.	10/29/2021.	211	265,354	...1,257.6000	78,819	0	0	19,118	.....	.....19,118	(7,794)	0	0	0	n/a.....	.....	n/a.....
S&P 500 10/30/2020 Strike @ 1183.26 78462F\$65	Variable Annuities.....	Exhibit 5	Equity/ Index	CREDIT SUISSE. ANGGYXNX0JLX3X63JN86...	05/18/2011.	10/30/2020.	25	29,582	...1,183.2600	6,185	0	0	1,392	.....	.....1,392	(941)	0	0	0	n/a.....	.....	n/a.....
S&P 500 10/31/2017 Strike @ 1629.00 78462F\$36	Variable Annuities.....	Exhibit 5	Equity/ Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41....	12/31/2008.	10/31/2017.	700	1,140,300	...1,629.0000	490,100	0	0	15,040	.....	.....15,040	(46,004)	0	0	0	n/a.....	.....	n/a.....
S&P 500 10/31/2019 Strike @ 1370.00 78462F\$53	Variable Annuities.....	Exhibit 5	Equity/ Index	BNP PARIBAS..... KVQR4N79VEW8JPSK1K14....	01/05/2010.	10/31/2019.	305	417,850	...1,370.0000	103,102	0	0	17,019	.....	.....17,019	(14,769)	0	0	0	n/a.....	.....	n/a.....
S&P 500 11/07/2017 Strike @ 2233 78462\$087 SPX	Variable Annuities.....	Exhibit 5	Equity/ Index	CREDIT SUISSE. ANGGYXNX0JLX3X63JN86...	12/07/2016.	11/07/2017.	5,755	12,850,915	...2,233.0000	0	813,757	0	791,230	.....	.....791,230	(22,527)	0	0	0	n/a.....	.....	n/a.....
S&P 500 11/08/2017 Strike @ 2140 78462\$078	Variable Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	11/08/2016.	11/08/2017.	5,842	12,501,880	...2,140.0000	0	875,657	0	613,027	.....	.....613,027	(262,630)	0	0	0	n/a.....	.....	n/a.....
S&P 500 11/29/2017 Strike @ 2205 78462\$082	Variable Annuities.....	Exhibit 5	Equity/ Index	GOLDMAN SACHS W22LROWWP2IHZNBB6K528....	11/29/2016.	11/29/2017.	7,488	16,511,040	...2,205.0000	0	1,114,289	0	993,810	.....	.....993,810	(120,479)	0	0	0	n/a.....	.....	n/a.....
S&P 500 11/29/2019 Strike @ 1370.00 78462F\$54	Variable Annuities.....	Exhibit 5	Equity/ Index	BNP PARIBAS..... KVQR4N79VEW8JPSK1K14....	01/05/2010.	11/29/2019.	150	205,500	...1,370.0000	50,664	0	0	8,695	.....	.....8,695	(7,329)	0	0	0	n/a.....	.....	n/a.....
S&P 500 11/30/2017 Strike @ 1644.00 78462F\$37	Variable Annuities.....	Exhibit 5	Equity/ Index	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41....	12/31/2008.	11/30/2017.	195	320,580	...1,644.0000	138,306	0	0	5,052	.....	.....5,052	(13,328)	0	0	0	n/a.....	.....	n/a.....
S&P 500 11/30/2020 Strike @ 1180.55 78462F\$66	Variable Annuities.....	Exhibit 5	Equity/ Index	CREDIT SUISSE. ANGGYXNX0JLX3X63JN86...	05/18/2011.	11/30/2020.	45	53,125	...1,180.5500	11,122	0	0	2,565	.....	.....2,565	(1,694)	0	0	0	n/a.....	.....	n/a.....
S&P 500 11/30/2021 Strike @ 1257.60 78462F\$78	Variable Annuities.....	Exhibit 5	Equity/ Index	JP MORGAN..... 8I5DZWZKVSZ11NUHU748....	01/25/2012.	11/30/2021.	235	295,536	...1,257.6000	88,085	0	0	21,828	.....	.....21,828	(8,651)	0	0	0	n/a.....	.....	n/a.....
S&P 500 12/07/2017 Strike @ 2233 78462\$086 SPX	Variable Annuities.....	Exhibit 5	Equity/ Index	CREDIT SUISSE. ANGGYXNX0JLX3X63JN86...	12/07/2016.	12/07/2017.	6,079	13,574,407	...2,233.0000	0	906,318	0	885,047	.....	.....885,047	(21,271)	0	0	0	n/a.....	.....	n/a.....
S&P 500 12/29/2017 Strike @ 1723.00 78462F\$38	Variable Annuities.....	Exhibit 5	Equity/ Index	JP MORGAN..... 8I5DZWZKVSZ11NUHU748....	12/31/2008.	12/29/2017.	215	370,445	...1,723.0000	163,433	0	0	7,550	.....	.....7,550	(17,071)	0	0	0	n/a.....	.....	n/a.....
S&P 500 12/31/2018 Strike @ 850.00 78462F\$48	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL AC28XWWI3WIBK2824319....	04/21/2009.	12/31/2018.	1,600	1,360,000	850.0000	409,728	0	0	9,770	.....	.....9,770	(19,305)	0	0	0	n/a.....	.....	n/a.....
S&P 500 12/31/2019 Strike @ 1380.00 78462F\$55	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL AC28XWWI3WIBK2824319....	03/23/2010.	12/31/2019.	190	262,200	...1,380.0000	62,700	0	0	11,655	.....	.....11,655	(9,370)	0	0	0	n/a.....	.....	n/a.....
S&P 500 12/31/2020 Strike @ 1257.64 78462F\$67	Variable Annuities.....	Exhibit 5	Equity/ Index	CREDIT SUISSE. ANGGYXNX0JLX3X63JN86...	05/18/2011.	12/31/2020.	65	81,747	...1,257.6400	17,796	0	0	4,533	.....	.....4,533	(2,812)	0	0	0	n/a.....	.....	n/a.....
S&P 500 12/31/2021 Strike @ 1257.60 78462F\$79	Variable Annuities.....	Exhibit 5	Equity/ Index	JP MORGAN..... 8I5DZWZKVSZ11NUHU748....	01/25/2012.	12/31/2021.	517	650,179	...1,257.6000	194,165	0	0	49,076	.....	.....49,076	(19,060)	0	0	0	n/a.....	.....	n/a.....
S&P 500 3/31/2020 Strike @ 1089.41 78462F\$58	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL AC28XWWI3WIBK2824319....	06/17/2010.	03/31/2020.	315	343,164	...1,089.4100	93,410	0	0	10,348		10,348	(9,516)	0	0	0	n/a.....		n/a.....

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S&P 500 4/30/2020 Strike @ 1089.41 78462F\$59	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL	AC28XWWI3WIBK2824319....	06/17/2010.	04/30/2020.	250	272,353	1,089.4100	74,010	0	0	8,500		8,500	(7,606)	0	0	0	n/a.....		n/a.....
S&P 500 5/29/2020 Strike @ 1049.00 78462F\$60	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL	AC28XWWI3WIBK2824319....	10/05/2010.	05/29/2020.	135	141,615	1,049.0000	41,303	0	0	4,242		4,242	(3,818)	0	0	0	n/a.....	.....	n/a.....
S&P 500 5/31/2018 Strike @ 1129.00 78462F\$43	Variable Annuities.....	Exhibit 5	Equity/ Index	BNP PARIBAS.....	KVQR4N79VEW8JPSK1K14....	01/28/2009.	05/31/2018.	1,530	1,727,370	1,129.0000	612,719	0	0	15,470		15,470	(36,054)	0	0	0	n/a.....	.....	n/a.....
S&P 500 6/29/2018 Strike @ 1129.00 78462F\$44	Variable Annuities.....	Exhibit 5	Equity/ Index	BNP PARIBAS.....	KVQR4N79VEW8JPSK1K14....	01/28/2009.	06/29/2018.	640	722,560	1,129.0000	256,288	0	0	7,099		7,099	(15,383)	0	0	0	n/a.....	.....	n/a.....
S&P 500 6/30/2020 Strike @ 1049.00 78462F\$61	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL	AC28XWWI3WIBK2824319....	10/05/2010.	06/30/2020.	120	125,880	1,049.0000	35,208	0	0	3,921		3,921	(3,404)	0	0	0	n/a.....	.....	n/a.....
S&P 500 7/31/2020 Strike @ 1049.33 78462F\$62	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL	AC28XWWI3WIBK2824319....	10/05/2010.	07/31/2020.	105	110,180	1,049.3300	30,864	0	0	3,550		3,550	(3,002)	0	0	0	n/a.....	.....	n/a.....
S&P 500 8/31/2020 Strike @ 1049.33 78462F\$63	Variable Annuities.....	Exhibit 5	Equity/ Index	BARCLAYS CAPITAL	AC28XWWI3WIBK2824319....	10/05/2010.	08/31/2020.	120	125,920	1,049.3300	35,348	0	0	4,209		4,209	(3,461)	0	0	0	n/a.....	.....	n/a.....
S&P 500 9/28/2018 Strike @ 1129.00 78462F\$47	Variable Annuities.....	Exhibit 5	Equity/ Index	BNP PARIBAS.....	KVQR4N79VEW8JPSK1K14....	02/05/2009.	06/28/2018.	655	739,495	1,129.0000	252,601	0	0	9,370		9,370	(16,459)	0	0	0	n/a.....	.....	n/a.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....											8,299,468	19,384,545	0	11,390,560	XXX	..11,390,560	...(9,079,695)	(119,121)	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....											8,299,468	59,369,043	0	37,410,192	XXX	..37,410,192	...(23,044,560)	(119,121)	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....											0	39,984,498	0	26,019,632	XXX	..26,019,632	...(13,964,865)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options.....											8,299,468	19,384,545	0	11,390,560	XXX	..11,390,560	...(9,079,695)	(119,121)	0	0	0	XXX	XXX
0429999. Total-Purchased Options.....											8,299,468	59,369,043	0	37,410,192	XXX	..37,410,192	...(23,044,560)	(119,121)	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																							
RUSSELL 2000 10/13/2017 Strike @ 1273.03 4642S\$000 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	10/14/2016.	10/13/2017.	8	10,184	1,273.0300	0	(204)	0	(477)		(477)	(272)	0	0	0	n/a.....	.....	n/a.....
RUSSELL 2000 10/13/2017 Strike @ 1276.06 4642S\$002 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	10/17/2016.	10/13/2017.	50	63,803	1,276.0600	0	(1,238)	0	(3,159)		(3,159)	(1,921)	0	0	0	n/a.....	.....	n/a.....
RUSSELL 2000 10/13/2017 Strike @ 1276.06 4642S\$001 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	10/14/2016.	10/13/2017.	31	39,558	1,276.0600	0	(755)	0	(1,927)		(1,927)	(1,172)	0	0	0	n/a.....	.....	n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1363.52 4642S\$006 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/15/2016.	11/14/2017.	74	100,900	1,363.5200	0	(3,017)	0	(3,633)		(3,633)	(616)	0	0	0	n/a.....	.....	n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1363.52 4642S\$003 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/14/2016.	11/14/2017.	368	501,775	1,363.5200	0	(15,253)	0	(18,078)		(18,078)	(2,825)	0	0	0	n/a.....	.....	n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1366.77 4642S\$004 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/14/2016.	11/14/2017.	313	427,799	1,366.7700	0	(12,604)	0	(16,027)		(16,027)	(3,423)	0	0	0	n/a.....	.....	n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1366.77 4642S\$007 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/15/2016.	11/14/2017.	7	9,567	1,366.7700	0	(294)	0	(380)		(380)	(86)	0	0	0	n/a.....	.....	n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1370.02 4642S\$005 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/14/2016.	11/14/2017.	125	171,253	1,370.0200	0	(4,913)	0	(6,670)		(6,670)	(1,757)	0	0	0	n/a.....	.....	n/a.....
RUSSELL 2000 11/14/2017 Strike @ 1370.02 4642S\$008 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	11/15/2016.	11/14/2017.	6	8,220	1,370.0200	0	(234)	0	(322)		(322)	(88)	0	0	0	n/a.....	.....	n/a.....
RUSSELL 2000 12/14/2017 Strike @ 1437.39 4642S\$009 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	12/14/2016.	12/14/2017.	571	820,750	1,437.3900	0	(15,954)	0	(24,999)		(24,999)	(9,046)	0	0	0	n/a.....	.....	n/a.....
RUSSELL 2000 12/14/2017 Strike @ 1440.78 4642S\$010 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653...	12/14/2016.	12/14/2017.	385	554,700	1,440.7800	0	(10,342)	0	(17,424)		(17,424)	(7,082)	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, Counterparty or Central 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	C o d e	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)
RUSSELL 2000 12/14/2017 Strike @ 1444.17 4642S\$011 RTY	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	12/14/2016.	12/14/2017.	71	102,536	1,444.1700	0	(1,839)	0	(3,322)	.....	.....(3,322)	(1,483)	0	0	0	n/a.....	.....	n/a.....
S&P 500 10/13/2017 Strike @ 2228.96 7846S\$000 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	10/14/2016.	10/13/2017.	9	20,061	2,228.9600	0	(697)	0	(791)	.....	.....(791)	(93)	0	0	0	n/a.....	.....	n/a.....
S&P 500 10/13/2017 Strike @ 2234.30 7846S\$003 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	10/17/2016.	10/13/2017.	85	189,916	2,234.3000	0	(6,371)	0	(7,894)	.....	.....(7,894)	(1,523)	0	0	0	n/a.....	.....	n/a.....
S&P 500 10/13/2017 Strike @ 2234.30 7846S\$001 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	10/14/2016.	10/13/2017.	52	116,184	2,234.3000	0	(3,858)	0	(4,754)	.....	.....(4,754)	(896)	0	0	0	n/a.....	.....	n/a.....
S&P 500 10/13/2017 Strike @ 2239.63 7846S\$002 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	10/14/2016.	10/13/2017.	31	69,429	2,239.6300	0	(2,258)	0	(3,010)	.....	.....(3,010)	(752)	0	0	0	n/a.....	.....	n/a.....
S&P 500 11/14/2017 Strike @ 2261.59 7846S\$004 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	11/14/2016.	11/14/2017.	438	990,576	2,261.5900	0	(34,421)	0	(36,456)	.....	.....(36,456)	(2,035)	0	0	0	n/a.....	.....	n/a.....
S&P 500 11/14/2017 Strike @ 2261.59 7846S\$007 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	11/15/2016.	11/14/2017.	64	144,742	2,261.5900	0	(4,995)	0	(5,334)	.....	.....(5,334)	(340)	0	0	0	n/a.....	.....	n/a.....
S&P 500 11/14/2017 Strike @ 2267 7846S\$005 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	11/14/2016.	11/14/2017.	608	1,378,336	2,267.0000	0	(46,314)	0	(53,122)	.....	.....(53,122)	(6,809)	0	0	0	n/a.....	.....	n/a.....
S&P 500 11/14/2017 Strike @ 2267 7846S\$008 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	11/15/2016.	11/14/2017.	67	151,889	2,267.0000	0	(5,022)	0	(5,827)	.....	.....(5,827)	(805)	0	0	0	n/a.....	.....	n/a.....
S&P 500 11/14/2017 Strike @ 2272.41 7846S\$009 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	11/15/2016.	11/14/2017.	7	15,907	2,272.4100	0	(529)	0	(663)	.....	.....(663)	(135)	0	0	0	n/a.....	.....	n/a.....
S&P 500 11/14/2017 Strike @ 2272.41 7846S\$006 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	11/14/2016.	11/14/2017.	168	381,765	2,272.4100	0	(12,377)	0	(15,391)	.....	.....(15,391)	(3,014)	0	0	0	n/a.....	.....	n/a.....
S&P 500 12/14/2017 Strike @ 2377.21 7846S\$010 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	12/14/2016.	12/14/2017.	1,072	2,548,369	2,377.2100	0	(77,081)	0	(68,389)	.....	.....(68,389)	8,692	0	0	0	n/a.....	.....	n/a.....
S&P 500 12/14/2017 Strike @ 2382.844 7846S\$011 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	12/14/2016.	12/14/2017.	640	1,525,020	2,382.8440	0	(44,581)	0	(39,410)	.....	.....(39,410)	5,171	0	0	0	n/a.....	.....	n/a.....
S&P 500 12/14/2017 Strike @ 2388.477 7846S\$012 SPX	Fixed Index Annuities.....	Exhibit 5	Equity/ Index	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	12/14/2016.	12/14/2017.	193	460,976	2,388.4770	0	(12,993)	0	(11,450)	.....	.....(11,450)	1,543	0	0	0	n/a.....	.....	n/a.....
0509999. Total-Written Options-Hedging Other-Call Options and Warrants.....										0	(318,144)	0	(348,909)	XXX	(348,909)	(30,767)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
SWAPTION 5Y X 10Y IR SWAPTION SWPTN\$001	Macro Rate Hedge.....	Exhibit 5	Interest Rate	GOLDMAN SACHS W22LROWP2IHZNBB6K528...	08/09/2016.	08/09/2021.	0	35,000,000	0.6500	0	(878,500)	0	(334,652)	.....	.....(334,652)	543,848	0	0	0	n/a.....	.....	n/a.....
SWAPTION 5Y X 10Y IR SWAPTION SWPTN\$003	Macro Rate Hedge.....	Exhibit 5	Interest Rate	BNP PARIBAS..... KVQR4N79VEW8JPSK1K14..	09/07/2016.	09/07/2021.	0	..190,000,000	0.6000	0	(4,636,000)	0	(1,753,164)	.....	.....(1,753,164)	2,882,836	0	0	0	n/a.....	.....	n/a.....
SWAPTION 5Y X 10Y IR SWAPTION SWPTN\$005	Macro Rate Hedge.....	Exhibit 5	Interest Rate	BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80....	10/11/2016.	10/12/2021.	0	..190,000,000	0.8000	0	(4,408,000)	0	(2,393,916)	.....	.....(2,393,916)	2,014,084	0	0	0	n/a.....	.....	n/a.....
SWAPTION 5Y X 10Y IR SWAPTION SWPTN\$007	Macro Rate Hedge.....	Exhibit 5	Interest Rate	BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80....	11/03/2016.	11/03/2021.	0	..190,000,000	0.9000	0	(4,218,000)	0	(2,635,709)	.....	.....(2,635,709)	1,582,291	0	0	0	n/a.....	.....	n/a.....
SWAPTION 5Y X 10Y IR SWAPTION SWPTN\$009	Macro Rate Hedge.....	Exhibit 5	Interest Rate	CREDIT SUISSE. ANGGYXNX0JLX3X63JN86...	12/12/2016.	12/13/2021.	0	..190,000,000	1.6500	0	(4,588,500)	0	(5,042,277)	.....	.....(5,042,277)	(453,777)	0	0	0	n/a.....	.....	n/a.....
0519999. Total-Written Options-Hedging Other-Put Options.....										0	(18,729,000)	0	(12,159,718)	XXX	(12,159,718)	6,569,282	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other.....										0	(19,047,144)	0	(12,508,627)	XXX	(12,508,627)	6,538,515	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central 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	C o d e	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)
0789999. Total-Written Options-Call Options and Warrants.....										0	(318,144)	0	(348,909)	XXX	(348,909)	(30,767)	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options.....										0	...(18,729,000)	0	(12,159,718)	XXX	...(12,159,718)	...6,569,282	0	0	0	0	XXX	XXX
0849999. Total-Written Options.....										0	...(19,047,144)	0	(12,508,627)	XXX	...(12,508,627)	...6,538,515	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D....	Curren cy	CREDIT SUISSE FB USA EXD7DEVFDH4HOFFQ7349..	11/12/2014.	11/12/2024.	0	9,038,400	3.78 / (1.93)...	0	0	199,231	1,659,000		1,659,000	0	...1,659,000	0	0	126,753	.....	100/100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										0	0	199,231	1,659,000	XXX	1,659,000	0	...1,659,000	0	0	126,753	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										0	0	199,231	1,659,000	XXX	1,659,000	0	...1,659,000	0	0	126,753	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....										0	0	199,231	1,659,000	XXX	1,659,000	0	...1,659,000	0	0	126,753	XXX	XXX
1209999. Total-Swaps.....										0	0	199,231	1,659,000	XXX	1,659,000	0	...1,659,000	0	0	126,753	XXX	XXX
1399999. Total-Hedging Effective.....										0	0	199,231	1,659,000	XXX	1,659,000	0	...1,659,000	0	0	126,753	XXX	XXX
1409999. Total-Hedging Other.....										8,299,468	...40,321,899	0	24,901,565	XXX	...24,901,565	...(16,506,045)	(119,121)	0	0	0	XXX	XXX
1449999. TOTAL.....										8,299,468	...40,321,899	199,231	26,560,565	XXX	...26,560,565	...(16,506,045)	...1,539,879	0	0	126,753	XXX	XXX

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or 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	C o d e	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)
Purchased Options - Hedging Other - Put Options																								
EURO STOXX 50 11/30/2016 Strike @ 3490.78463\$013 SX5E	Variable Annuities.....	Exhibit 5.	Equity/In dex	BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	12/02/2015.	11/30/2016.	Closing Sale	1,816	...6,337,840	3,490.0000	642,128	0	847,864	0	0	...	(198,624)	(37,688)	0	205,736	0	0	n/a.....
FTSE 100 11/04/2016 Strike @ 6400.50424\$013 UKX	Variable Annuities.....	Exhibit 5.	Equity/In dex	BNP PARIBAS....	KVQR4N79VEW&JPSK1K1	11/05/2015.	11/04/2016.	11/04/2016.	Expiration.	656	...4,198,400	6,400.0000	530,463	0	0	0	...	(10,709)	14,778	0	(530,462)	0	0	n/a.....
NASDAQ 100 11/04/2016 Strike @ 4700.73935\$065	Variable Annuities.....	Exhibit 5.	Equity/In dex	MORGAN STANLEY	4PQUHN3JPFGFNF3BB65	11/04/2015.	11/04/2016.	11/04/2016.	Closing Sale	1,999	...9,395,300	4,700.0000	722,599	0	79,046	0	...	(68,867)	0	0	(643,552)	0	0	n/a.....
NASDAQ 100 12/22/2016 Strike @ 4575.73935\$066	Variable Annuities.....	Exhibit 5.	Equity/In dex	GOLDMAN SACHS	W22LROWP2IHZNBB6K52	12/22/2015.	12/22/2016.	12/22/2016.	Expiration.	1,568	...7,173,600	4,575.0000	608,592	0	0	0	...	34,808	0	0	(608,592)	0	0	n/a.....
RUSSELL 2000 07/15/2016 Strike @ 1273.3346428\$065	Variable Annuities.....	Exhibit 5.	Equity/In dex	GOLDMAN SACHS	W22LROWP2IHZNBB6K52	07/15/2015.	07/15/2016.	07/15/2016.	Closing Sale	21,464	..27,330,755	1,273.3300	2,261,855	0	1,459,982	0	...	..(1,117,023)	0	0	(801,873)	0	0	n/a.....
RUSSELL 2000 12/22/2016 Strike @ 1127.46428\$066	Variable Annuities.....	Exhibit 5.	Equity/In dex	GOLDMAN SACHS	W22LROWP2IHZNBB6K52	12/22/2015.	12/22/2016.	12/22/2016.	Expiration.	10,789	..12,159,203	1,127.0000	1,090,530	0	0	0	...	54,549	0	0	..(1,090,530)	0	0	n/a.....
S&P 500 02/29/2016 Strike @ 1383.00.78462F\$16	Variable Annuities.....	Exhibit 5.	Equity/In dex	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU4	12/31/2008.	02/29/2016.	02/29/2016.	Expiration.	1,115	...1,542,045	1,383.0000	614,204	0	0	0	...	613,596	0	0	(614,204)	0	0	n/a.....
S&P 500 04/29/2016 Strike @ 1435.00.78462F\$17.2796	Variable Annuities.....	Exhibit 5.	Equity/In dex	BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	12/31/2008.	04/29/2016.	04/29/2016.	Expiration.	385	552,475	1,435.0000	225,567	0	0	0	...	223,942	0	0	(225,567)	0	0	n/a.....
S&P 500 05/31/2016 Strike @ 1499.00.78462F\$18.2796	Variable Annuities.....	Exhibit 5.	Equity/In dex	BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	12/31/2008.	05/31/2016.	05/31/2016.	Expiration.	810	...1,214,190	1,499.0000	509,129	0	0	0	...	502,191	0	0	(509,129)	0	0	n/a.....
S&P 500 06/30/2016 Strike @ 1356.00.78462F\$19	Variable Annuities.....	Exhibit 5.	Equity/In dex	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU4	12/31/2008.	06/30/2016.	06/30/2016.	Expiration.	255	345,780	1,356.0000	136,150	0	0	0	...	134,444	0	0	(136,150)	0	0	n/a.....
S&P 500 07/15/2016 Strike @ 2108.95.78462\$065	Variable Annuities.....	Exhibit 5.	Equity/In dex	GOLDMAN SACHS	W22LROWP2IHZNBB6K52	07/15/2015.	07/15/2016.	07/15/2016.	Expiration.	7,253	..15,296,214	2,108.9500	1,020,243	0	0	0	...	19,254	0	0	..(1,020,243)	0	0	n/a.....
S&P 500 07/29/2016 Strike @ 1356.00.78462F\$20	Variable Annuities.....	Exhibit 5.	Equity/In dex	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU4	12/31/2008.	07/29/2016.	07/29/2016.	Expiration.	545	739,020	1,356.0000	290,971	0	0	0	...	286,344	0	0	(290,971)	0	0	n/a.....
S&P 500 08/04/2016 Strike @ 2100.00.78462\$070	Variable Annuities.....	Exhibit 5.	Equity/In dex	MORGAN STANLEY	4PQUHN3JPFGFNF3BB65	11/04/2015.	08/04/2016.	08/04/2016.	Expiration.	12,747	..26,768,700	2,100.0000	1,623,713	0	0	0	...	(171,432)	0	0	..(1,623,713)	0	0	n/a.....
S&P 500 08/31/2016 Strike @ 1421.00.78462F\$21	Variable Annuities.....	Exhibit 5.	Equity/In dex	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU4	12/31/2008.	08/31/2016.	08/31/2016.	Expiration.	505	717,605	1,421.0000	290,159	0	0	0	...	283,075	0	0	(290,159)	0	0	n/a.....
S&P 500 09/02/2016 Strike @ 2100.00.78462\$069	Variable Annuities.....	Exhibit 5.	Equity/In dex	MORGAN STANLEY	4PQUHN3JPFGFNF3BB65	11/04/2015.	09/02/2016.	09/02/2016.	Expiration.	13,629	..28,620,900	2,100.0000	1,857,360	0	0	0	...	(188,601)	0	0	..(1,857,360)	0	0	n/a.....
S&P 500 09/30/2016 Strike @ 1374.00.78462F\$22	Variable Annuities.....	Exhibit 5.	Equity/In dex	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU4	12/31/2008.	09/30/2016.	09/30/2016.	Expiration.	605	831,270	1,374.0000	329,719	0	0	0	...	321,267	0	0	(329,719)	0	0	n/a.....
S&P 500 10/03/2016 Strike @ 1904.00.78462\$066	Variable Annuities.....	Exhibit 5.	Equity/In dex	BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	10/01/2015.	10/03/2016.	10/03/2016.	Expiration.	6,155	..11,719,120	1,904.0000	1,024,253	0	0	0	...	501,183	0	0	..(1,024,253)	0	0	n/a.....
S&P 500 10/04/2016 Strike @ 2100.00.78462\$068	Variable Annuities.....	Exhibit 5.	Equity/In dex	MORGAN STANLEY	4PQUHN3JPFGFNF3BB65	11/04/2015.	10/04/2016.	10/04/2016.	Expiration.	14,472	..30,391,200	2,100.0000	2,085,126	0	0	0	...	(203,808)	0	0	..(2,085,126)	0	0	n/a.....
S&P 500 10/31/2016 Strike @ 1388.00.78462F\$23	Variable Annuities.....	Exhibit 5.	Equity/In dex	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU4	12/31/2008.	10/31/2016.	10/31/2016.	Expiration.	625	867,500	1,388.0000	345,759	0	0	0	...	335,174	0	0	(345,759)	0	0	n/a.....
S&P 500 11/04/2016 Strike @ 2100.00.78462\$067	Variable Annuities.....	Exhibit 5.	Equity/In dex	MORGAN STANLEY	4PQUHN3JPFGFNF3BB65	11/04/2015.	11/04/2016.	11/04/2016.	Closing Sale	15,292	..32,113,200	2,100.0000	2,325,607	0	226,627	0	...	(218,406)	0	0	..(2,098,980)	0	0	n/a.....
S&P 500 11/30/2016 Strike @ 1402.00.78462F\$24	Variable Annuities.....	Exhibit 5.	Equity/In dex	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU4	12/31/2008.	11/30/2016.	11/30/2016.	Expiration.	290	406,580	1,402.0000	163,035	0	0	0	...	157,097	0	0	(163,035)	0	0	n/a.....
S&P 500 11/30/2016 Strike @ 2100.00.78462\$071	Variable Annuities.....	Exhibit 5.	Equity/In dex	CREDIT SUISSE.	ANGGYXNX0JLX3X63JN8	12/02/2015.	11/30/2016.	11/30/2016.	Expiration.	15,141	..31,796,100	2,100.0000	2,333,228	0	0	0	...	(262,421)	0	0	..(2,333,228)	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, Counterparty or Central 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	C o d e	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)
S&P 500 12/22/2016 Strike @ 2030.00 78462\$072	Variable Annuities.....	Exhibit 5.	Equity/In dex	GOLDMAN SACHS W22LROWP2IHZNBB6K52	12/22/2015.	12/22/2016.	12/22/2016.	Expiration.	5,861	..11,897,830	..2,030.0000	937,887	0	0	0	0	...	80,324	0	0	(937,887)	0	0	n/a.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....												21,968,277	0	2,613,519	0	0	KXX	1,107,358	(22,910)	0	(19,354,756)	0	0	XXX
0149999. Total-Purchased Options-Hedging Other.....												21,968,277	0	2,613,519	0	0	KXX	1,107,358	(22,910)	0	(19,354,756)	0	0	XXX
0379999. Total-Purchased Options-Put Options.....												21,968,277	0	2,613,519	0	0	KXX	1,107,358	(22,910)	0	(19,354,756)	0	0	XXX
0429999. Total-Purchased Options.....												21,968,277	0	2,613,519	0	0	KXX	1,107,358	(22,910)	0	(19,354,756)	0	0	XXX
Swaps - Hedging Other - Total Return																								
Total Equity Return Swap.....	Variable Annuities.....	Exhibit 5.	Equity/In dex	BNP PARIBAS.... KVQR4N79VEW8JPSK1K1	12/04/2015.	03/09/2016.	03/09/2016.	Maturity.....	256	...1,000,000	..3,905.3140	0	0	0	40,180	0	...	(22,376)	0	0	0	0	0	n/a.....
0949999. Total-Swaps-Hedging Other-Total Return.....												0	0	0	40,180	0	KXX	(22,376)	0	0	0	0	0	XXX
0969999. Total-Swaps-Hedging Other.....												0	0	0	40,180	0	KXX	(22,376)	0	0	0	0	0	XXX
1189999. Total-Swaps-Total Return.....												0	0	0	40,180	0	KXX	(22,376)	0	0	0	0	0	XXX
1209999. Total-Swaps.....												0	0	0	40,180	0	KXX	(22,376)	0	0	0	0	0	XXX
1409999. Total-Hedging Other.....												21,968,277	0	2,613,519	40,180	0	KXX	1,084,982	(22,910)	0	(19,354,756)	0	0	XXX
1449999. TOTAL.....												21,968,277	0	2,613,519	40,180	0	KXX	1,084,982	(22,910)	0	(19,354,756)	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					
																Change in					
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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	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																					
BPH7.....	2,109	...1,318,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.	Product equity risk	03/15/2017.	CME..... SNZ2OJLFK8MNNCLQOF39	12/13/2016.	127.0462	123.5800	...4,568,838	...4,568,838	0	0	0	...4,568,838	...4,568,838	..(5,799,750)	n/a	625
VGH7....	4,245	44,751	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.	Product equity risk	03/17/2017.	EUX.....	12/13/2016.	3,208.9340	3,277.0000	..(3,046,005)	..(3,046,005)	0	0	0	..(3,046,005)	..(3,046,005)	(10,735,996)	n/a	11
ECH7....	1,104	138,000,000	EURO FX CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.	Product equity risk	03/15/2017.	CME..... SNZ2OJLFK8MNNCLQOF39	12/13/2016.	1.0673	1.0574	...1,364,706	...1,364,706	0	0	0	...1,364,706	...1,364,706	..(3,036,000)	n/a	125,000
ZH7.....	1,884	23,222	FTSE 100.....	Variable Annuities.....	Exhibit 5.	Product equity risk	03/17/2017.	ICF.....	12/13/2016.	6,872.0804	7,050.0000	..(4,131,681)	..(4,131,681)	0	0	0	..(4,131,681)	..(4,131,681)	..(8,824,430)	n/a	12
JYH7....	555	693,750	JPN YEN CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.	Product equity risk	03/15/2017.	CME..... SNZ2OJLFK8MNNCLQOF39	12/13/2016.	87.1391	85.9700	811,094	811,094	0	0	0	811,094	811,094	..(2,220,000)	n/a	1,250
NQH7....	1,120	22,400	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.	Product equity risk	03/17/2017.	CME..... SNZ2OJLFK8MNNCLQOF39	12/09/2016.	4,862.6133	4,864.0000	(31,062)	(31,062)	0	0	0	(31,062)	(31,062)	..(4,032,000)	n/a	20
NKH7....	368	3,144	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.	Product equity risk	03/10/2017.	OSE.....	12/08/2016.	18,460.0000	19,100.0000	..(2,012,302)	..(2,012,302)	0	0	0	..(2,012,302)	..(2,012,302)	..(2,641,146)	n/a	9
RTAH....	3,543	177,150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.	Product equity risk	03/17/2017.	NYF.....	12/09/2016.	1,387.1511	1,356.9000	...5,358,980	...5,358,980	0	0	0	...5,358,980	...5,358,980	(11,691,900)	n/a	50
ESH7....	7,200	360,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.	Product equity risk	03/17/2017.	CME..... SNZ2OJLFK8MNNCLQOF39	12/09/2016.	2,242.3559	2,236.2000	...2,216,108	...2,216,108	0	0	0	...2,216,108	...2,216,108	(34,200,000)	n/a	50
13429999. Total-Short Futures-Hedging Other.....												...5,098,674	...5,098,674	0	0	0	...5,098,674	...5,098,674	(83,181,222)	XXX	XXX
1389999. Total-Short Futures.....												...5,098,674	...5,098,674	0	0	0	...5,098,674	...5,098,674	(83,181,222)	XXX	XXX
1409999. Total-Hedging Other.....												...5,098,674	...5,098,674	0	0	0	...5,098,674	...5,098,674	(83,181,222)	XXX	XXX
1449999. TOTAL.....												...5,098,674	...5,098,674	0	0	0	...5,098,674	...5,098,674	(83,181,222)	XXX	XXX

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	..(1,149,176)	...6,247,850	...5,098,674
Total Net Cash Deposits.....	..(1,149,176)	...6,247,850	...5,098,674

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			
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	
Short Futures																				
Hedging Other																				
BPH6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9500	01/12/2016	143.6900	Closing Purchase.	15,650	15,650	0	0	n/a	625
BPH6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9501	01/12/2016	143.7000	Closing Purchase.	39,063	39,063	0	0	n/a	625
BPH6.....	12	7,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9500	01/12/2016	143.7100	Closing Purchase.	46,800	46,800	0	0	n/a	625
BPH6.....	12	7,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9500	01/12/2016	143.7200	Closing Purchase.	46,725	46,725	0	0	n/a	625
BPH6.....	11	6,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9501	01/12/2016	143.7300	Closing Purchase.	42,763	42,763	0	0	n/a	625
BPH6.....	11	6,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9500	01/12/2016	143.7400	Closing Purchase.	42,694	42,694	0	0	n/a	625
BPH6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9500	01/12/2016	143.8500	Closing Purchase.	7,625	7,625	0	0	n/a	625
BPH6.....	6	3,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9501	02/02/2016	143.7000	Closing Purchase.	23,438	23,438	0	0	n/a	625
BPH6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9500	02/02/2016	143.7100	Closing Purchase.	15,600	15,600	0	0	n/a	625
BPH6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9500	03/02/2016	140.6000	Closing Purchase.	23,375	23,375	0	0	n/a	625
BPH6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9500	03/04/2016	141.8600	Closing Purchase.	20,225	20,225	0	0	n/a	625
BPH6.....	5	3,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9500	03/08/2016	142.1700	Closing Purchase.	24,313	24,313	0	0	n/a	625
BPH6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9500	03/08/2016	141.9200	Closing Purchase.	50,188	50,188	0	0	n/a	625
BPH6.....	30	18,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9500	03/08/2016	141.8700	Closing Purchase.	151,500	151,500	0	0	n/a	625
BPH6.....	105	65,625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9500	03/09/2016	142.1700	Closing Purchase.	510,563	510,563	0	0	n/a	625
BPH6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/14/2015	151.4800	03/09/2016	142.1700	Closing Purchase.	17,456	17,456	0	0	n/a	625
BPH6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/21/2015	148.9800	03/09/2016	142.1700	Closing Purchase.	8,513	8,513	0	0	n/a	625
BPH6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/21/2015	148.9700	03/09/2016	142.1700	Closing Purchase.	12,750	12,750	0	0	n/a	625
BPH6.....	5	3,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/05/2016	146.4500	03/09/2016	142.1700	Closing Purchase.	13,375	13,375	0	0	n/a	625
BPH6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	145.7000	03/09/2016	142.1700	Closing Purchase.	22,063	22,063	0	0	n/a	625
BPH6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	145.3300	03/09/2016	142.1700	Closing Purchase.	3,950	3,950	0	0	n/a	625
BPH6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	145.3200	03/09/2016	142.1700	Closing Purchase.	5,906	5,906	0	0	n/a	625
BPH6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/14/2016	144.0500	03/09/2016	142.1700	Closing Purchase.	2,350	2,350	0	0	n/a	625
BPH6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/14/2016	144.0400	03/09/2016	142.1700	Closing Purchase.	3,506	3,506	0	0	n/a	625
BPH6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	141.4400	03/09/2016	142.1700	Closing Purchase.	(1,825)	(1,825)	0	0	n/a	625
BPH6.....	8	5,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	141.6800	03/09/2016	142.1700	Closing Purchase.	(2,450)	(2,450)	0	0	n/a	625
BPH6.....	7	4,375	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/16/2016	143.0900	03/09/2016	142.1700	Closing Purchase.	4,025	4,025	0	0	n/a	625
BPH6.....	309	193,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9500	03/09/2016	142.1700	Closing Purchase.	1,502,513	1,502,513	0	0	n/a	625
BPH6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/14/2015	151.2500	03/09/2016	142.1700	Closing Purchase.	11,350	11,350	0	0	n/a	625
BPH6.....	6	3,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/14/2015	151.2400	03/09/2016	142.1700	Closing Purchase.	34,013	34,013	0	0	n/a	625
BPH6.....	6	3,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	146.1500	03/09/2016	142.1700	Closing Purchase.	14,925	14,925	0	0	n/a	625
BPH6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	146.1400	03/09/2016	142.1700	Closing Purchase.	9,925	9,925	0	0	n/a	625
BPH6.....	14	8,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	145.6500	03/09/2016	142.1700	Closing Purchase.	30,450	30,450	0	0	n/a	625
BPH6.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	145.6600	03/09/2016	142.1700	Closing Purchase.	2,181	2,181	0	0	n/a	625
BPH6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	145.3400	03/09/2016	142.1700	Closing Purchase.	19,813	19,813	0	0	n/a	625
BPH6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/13/2016	144.4800	03/09/2016	142.1700	Closing Purchase.	14,438	14,438	0	0	n/a	625
BPH6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/14/2016	143.8400	03/09/2016	142.1700	Closing Purchase.	10,438	10,438	0	0	n/a	625
BPH6.....	5	3,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	141.4400	03/09/2016	142.1700	Closing Purchase.	(2,281)	(2,281)	0	0	n/a	625
BPH6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	141.4300	03/09/2016	142.1700	Closing Purchase.	(4,625)	(4,625)	0	0	n/a	625
BPH6.....	20	12,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	141.7200	03/09/2016	142.1700	Closing Purchase.	(5,625)	(5,625)	0	0	n/a	625
BPH6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	144.5600	03/09/2016	142.1700	Closing Purchase.	4,481	4,481	0	0	n/a	625
BPH6.....	7	4,375	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	144.5700	03/09/2016	142.1700	Closing Purchase.	10,500	10,500	0	0	n/a	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			
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	
BPH6.....	988	617,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9500	03/09/2016	142.1700	Closing Purchase.	4,804,150	4,804,150	0	0	n/a	625
BPH6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/14/2015	151.3900	03/09/2016	142.1700	Closing Purchase.	57,625	57,625	0	0	n/a	625
BPH6.....	7	4,375	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/18/2015	148.9500	03/09/2016	142.1700	Closing Purchase.	29,663	29,663	0	0	n/a	625
BPH6.....	13	8,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/18/2015	148.9600	03/09/2016	142.1700	Closing Purchase.	55,169	55,169	0	0	n/a	625
BPH6.....	16	10,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/21/2015	148.9700	03/09/2016	142.1700	Closing Purchase.	68,000	68,000	0	0	n/a	625
BPH6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/21/2015	148.9800	03/09/2016	142.1700	Closing Purchase.	12,769	12,769	0	0	n/a	625
BPH6.....	6	3,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/21/2015	148.9900	03/09/2016	142.1700	Closing Purchase.	25,575	25,575	0	0	n/a	625
BPH6.....	20	12,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/05/2016	146.4800	03/09/2016	142.1700	Closing Purchase.	53,875	53,875	0	0	n/a	625
BPH6.....	77	48,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	145.6600	03/09/2016	142.1700	Closing Purchase.	167,956	167,956	0	0	n/a	625
BPH6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	145.6701	03/09/2016	142.1700	Closing Purchase.	6,563	6,563	0	0	n/a	625
BPH6.....	8	5,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	145.3500	03/09/2016	142.1700	Closing Purchase.	15,900	15,900	0	0	n/a	625
BPH6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	145.3600	03/09/2016	142.1700	Closing Purchase.	5,981	5,981	0	0	n/a	625
BPH6.....	19	11,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	145.3700	03/09/2016	142.1700	Closing Purchase.	38,000	38,000	0	0	n/a	625
BPH6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/14/2016	143.8900	03/09/2016	142.1700	Closing Purchase.	3,225	3,225	0	0	n/a	625
BPH6.....	7	4,375	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/14/2016	143.9000	03/09/2016	142.1700	Closing Purchase.	7,569	7,569	0	0	n/a	625
BPH6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/14/2016	143.9100	03/09/2016	142.1700	Closing Purchase.	3,263	3,263	0	0	n/a	625
BPH6.....	21	13,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/14/2016	143.9300	03/09/2016	142.1700	Closing Purchase.	23,100	23,100	0	0	n/a	625
BPH6.....	9	5,625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/14/2016	143.9400	03/09/2016	142.1700	Closing Purchase.	9,956	9,956	0	0	n/a	625
BPH6.....	7	4,375	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/14/2016	143.9500	03/09/2016	142.1700	Closing Purchase.	7,788	7,788	0	0	n/a	625
BPH6.....	21	13,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	141.4299	03/09/2016	142.1700	Closing Purchase.	(9,713)	(9,713)	0	0	n/a	625
BPH6.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	141.4400	03/09/2016	142.1700	Closing Purchase.	(456)	(456)	0	0	n/a	625
BPH6.....	8	5,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	141.4500	03/09/2016	142.1700	Closing Purchase.	(3,600)	(3,600)	0	0	n/a	625
BPH6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	141.6599	03/09/2016	142.1700	Closing Purchase.	(638)	(638)	0	0	n/a	625
BPH6.....	31	19,375	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	141.6700	03/09/2016	142.1700	Closing Purchase.	(9,688)	(9,688)	0	0	n/a	625
BPH6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	141.6800	03/09/2016	142.1700	Closing Purchase.	(1,225)	(1,225)	0	0	n/a	625
BPH6.....	23	14,375	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	141.6900	03/09/2016	142.1700	Closing Purchase.	(6,900)	(6,900)	0	0	n/a	625
BPH6.....	15	9,375	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/16/2016	143.0300	03/09/2016	142.1700	Closing Purchase.	8,063	8,063	0	0	n/a	625
BPH6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	144.6600	03/09/2016	142.1700	Closing Purchase.	6,225	6,225	0	0	n/a	625
BPH6.....	14	8,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	144.6700	03/09/2016	142.1700	Closing Purchase.	21,875	21,875	0	0	n/a	625
BPH6.....	12	7,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	144.6800	03/09/2016	142.1700	Closing Purchase.	18,825	18,825	0	0	n/a	625
BPH6.....	187	116,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9500	03/09/2016	142.1700	Closing Purchase.	909,288	909,288	0	0	n/a	625
BPH6.....	15	9,375	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/29/2015	147.9700	03/09/2016	142.1700	Closing Purchase.	54,375	54,375	0	0	n/a	625
BPH6.....	12	7,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/05/2016	146.5600	03/09/2016	142.1700	Closing Purchase.	32,925	32,925	0	0	n/a	625
BPH6.....	6	3,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	145.6401	03/09/2016	142.1700	Closing Purchase.	13,013	13,013	0	0	n/a	625
BPH6.....	14	8,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	145.6500	03/09/2016	142.1700	Closing Purchase.	30,450	30,450	0	0	n/a	625
BPH6.....	5	3,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	145.3700	03/09/2016	142.1700	Closing Purchase.	10,000	10,000	0	0	n/a	625
BPH6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	141.6900	03/09/2016	142.1700	Closing Purchase.	(3,000)	(3,000)	0	0	n/a	625
BPH6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/08/2016	143.7100	03/09/2016	142.1700	Closing Purchase.	9,625	9,625	0	0	n/a	625
BPH6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/29/2016	139.3000	03/09/2016	142.1700	Closing Purchase.	(7,175)	(7,175)	0	0	n/a	625
BPH6.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/01/2016	139.1899	03/09/2016	142.1700	Closing Purchase.	(1,863)	(1,863)	0	0	n/a	625
BPH6.....	14	8,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/01/2016	139.1799	03/09/2016	142.1700	Closing Purchase.	(26,163)	(26,163)	0	0	n/a	625
BPH6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/08/2016	142.0900	03/09/2016	142.1700	Closing Purchase.	(500)	(500)	0	0	n/a	625
BPH6.....	44	27,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	149.9500	03/09/2016	142.1700	Closing Purchase.	213,950	213,950	0	0	n/a	625
BPH6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/04/2016	146.6500	03/09/2016	142.1700	Closing Purchase.	5,600	5,600	0	0	n/a	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20	
															16	17	18			
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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	
BPH6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	146.1200	03/09/2016	142.1700	Closing Purchase.	4,938	4,938	0	0	n/a	625
BPH6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	145.7000	03/09/2016	142.1700	Closing Purchase.	6,619	6,619	0	0	n/a	625
BPH6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	141.7700	03/09/2016	142.1700	Closing Purchase.	(500)	(500)	0	0	n/a	625
BPH6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/01/2016	139.0993	03/09/2016	142.1700	Closing Purchase.	(3,838)	(3,838)	0	0	n/a	625
BPM6.....	5	3,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	03/14/2016	143.0800	Closing Purchase.	(2,750)	(2,750)	0	0	n/a	625
BPM6.....	15	9,375	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	03/14/2016	143.0300	Closing Purchase.	(7,781)	(7,781)	0	0	n/a	625
BPM6.....	17	10,625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	03/14/2016	143.0600	Closing Purchase.	(9,138)	(9,138)	0	0	n/a	625
BPM6.....	8	5,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	03/14/2016	143.0700	Closing Purchase.	(4,350)	(4,350)	0	0	n/a	625
BPM6.....	25	15,625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	03/14/2016	143.0800	Closing Purchase.	(13,750)	(13,750)	0	0	n/a	625
BPM6.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	03/14/2016	143.0200	Closing Purchase.	(513)	(513)	0	0	n/a	625
BPM6.....	5	3,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	03/15/2016	141.6000	Closing Purchase.	1,875	1,875	0	0	n/a	625
BPM6.....	12	7,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	03/15/2016	141.6100	Closing Purchase.	4,425	4,425	0	0	n/a	625
BPM6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	03/15/2016	141.6300	Closing Purchase.	1,069	1,069	0	0	n/a	625
BPM6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	03/15/2016	141.6000	Closing Purchase.	1,125	1,125	0	0	n/a	625
BPM6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	03/18/2016	144.9400	Closing Purchase.	(6,850)	(6,850)	0	0	n/a	625
BPM6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	03/22/2016	142.3200	Closing Purchase.	(225)	(225)	0	0	n/a	625
BPM6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	04/20/2016	144.0300	Closing Purchase.	(4,575)	(4,575)	0	0	n/a	625
BPM6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	04/21/2016	143.4300	Closing Purchase.	(7,688)	(7,688)	0	0	n/a	625
BPM6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.1993	04/26/2016	145.8900	Closing Purchase.	(4,613)	(4,613)	0	0	n/a	625
BPM6.....	8	5,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	04/26/2016	145.9000	Closing Purchase.	(18,500)	(18,500)	0	0	n/a	625
BPM6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	04/26/2016	145.9500	Closing Purchase.	(7,031)	(7,031)	0	0	n/a	625
BPM6.....	17	10,625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	04/26/2016	145.9600	Closing Purchase.	(39,950)	(39,950)	0	0	n/a	625
BPM6.....	9	5,625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	05/11/2016	144.6500	Closing Purchase.	(13,781)	(13,781)	0	0	n/a	625
BPM6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	05/25/2016	147.1100	Closing Purchase.	(30,688)	(30,688)	0	0	n/a	625
BPM6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	05/26/2016	146.8900	Closing Purchase.	(11,725)	(11,725)	0	0	n/a	625
BPM6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	05/31/2016	145.7100	Closing Purchase.	(8,775)	(8,775)	0	0	n/a	625
BPM6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	05/31/2016	145.7200	Closing Purchase.	(6,600)	(6,600)	0	0	n/a	625
BPM6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	05/31/2016	145.7300	Closing Purchase.	(6,619)	(6,619)	0	0	n/a	625
BPM6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	06/03/2016	145.1200	Closing Purchase.	(7,300)	(7,300)	0	0	n/a	625
BPM6.....	133	83,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	06/08/2016	145.5200	Closing Purchase.	(275,975)	(275,975)	0	0	n/a	625
BPM6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/16/2016	143.8800	06/08/2016	145.5200	Closing Purchase.	(2,050)	(2,050)	0	0	n/a	625
BPM6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/16/2016	143.8900	06/08/2016	145.5200	Closing Purchase.	(2,038)	(2,038)	0	0	n/a	625
BPM6.....	372	232,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	06/08/2016	145.5200	Closing Purchase.	(771,900)	(771,900)	0	0	n/a	625
BPM6.....	7	4,375	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/16/2016	143.9600	06/08/2016	145.5200	Closing Purchase.	(6,825)	(6,825)	0	0	n/a	625
BPM6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/16/2016	143.9700	06/08/2016	145.5200	Closing Purchase.	(2,906)	(2,906)	0	0	n/a	625
BPM6.....	1,288	805,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	06/08/2016	145.5200	Closing Purchase.	(2,672,600)	(2,672,600)	0	0	n/a	625
BPM6.....	249	155,625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	06/08/2016	145.5200	Closing Purchase.	(516,675)	(516,675)	0	0	n/a	625
BPM6.....	6	3,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.3200	06/08/2016	145.5200	Closing Purchase.	(12,000)	(12,000)	0	0	n/a	625
BPM6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.3300	06/08/2016	145.5200	Closing Purchase.	(7,975)	(7,975)	0	0	n/a	625
BPM6.....	6	3,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/24/2016	141.3299	06/08/2016	145.5200	Closing Purchase.	(15,713)	(15,713)	0	0	n/a	625
BPM6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/24/2016	141.3400	06/08/2016	145.5200	Closing Purchase.	(5,225)	(5,225)	0	0	n/a	625
BPM6.....	15	9,375	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/05/2016	141.3100	06/08/2016	145.5200	Closing Purchase.	(39,469)	(39,469)	0	0	n/a	625
BPM6.....	6	3,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/06/2016	140.9000	06/08/2016	145.5200	Closing Purchase.	(17,325)	(17,325)	0	0	n/a	625
BPM6.....	8	5,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/19/2016	144.1100	06/08/2016	145.5200	Closing Purchase.	(7,050)	(7,050)	0	0	n/a	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20	
															16	17	18			
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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	
BPM6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/19/2016	144.1000	06/08/2016	145.5200	Closing Purchase.	(1,775)	(1,775)	0	0	n/a	625
BPM6.....	14	8,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/31/2016	145.6100	06/08/2016	145.5200	Closing Purchase.	788	788	0	0	n/a	625
BPM6.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/31/2016	145.6201	06/08/2016	145.5200	Closing Purchase.	63	63	0	0	n/a	625
BPM6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/06/2016	144.7100	06/08/2016	145.5200	Closing Purchase.	(2,025)	(2,025)	0	0	n/a	625
BPM6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/06/2016	144.7200	06/08/2016	145.5200	Closing Purchase.	(1,000)	(1,000)	0	0	n/a	625
BPM6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/06/2016	144.7300	06/08/2016	145.5200	Closing Purchase.	(988)	(988)	0	0	n/a	625
BPM6.....	51	31,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	142.2000	06/08/2016	145.5200	Closing Purchase.	(105,825)	(105,825)	0	0	n/a	625
BPM6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/05/2016	141.3100	06/08/2016	145.5200	Closing Purchase.	(5,263)	(5,263)	0	0	n/a	625
BPM6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/18/2016	146.1301	06/08/2016	145.5200	Closing Purchase.	763	763	0	0	n/a	625
BP6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6099	06/21/2016	146.9400	Closing Purchase.	(8,313)	(8,313)	0	0	n/a	625
BP6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	06/30/2016	134.2900	Closing Purchase.	28,300	28,300	0	0	n/a	625
BP6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	06/30/2016	134.2500	Closing Purchase.	14,200	14,200	0	0	n/a	625
BP6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	07/01/2016	132.7900	Closing Purchase.	24,038	24,038	0	0	n/a	625
BP6.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	07/01/2016	132.8000	Closing Purchase.	8,006	8,006	0	0	n/a	625
BP6.....	14	8,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	07/05/2016	130.7300	Closing Purchase.	130,200	130,200	0	0	n/a	625
BP6.....	11	6,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	07/05/2016	130.7400	Closing Purchase.	102,231	102,231	0	0	n/a	625
BP6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	07/05/2016	130.7200	Closing Purchase.	27,919	27,919	0	0	n/a	625
BP6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	07/11/2016	129.7300	Closing Purchase.	39,700	39,700	0	0	n/a	625
BP6.....	5	3,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	07/13/2016	132.5000	Closing Purchase.	40,969	40,969	0	0	n/a	625
BP6.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	07/13/2016	132.5100	Closing Purchase.	8,188	8,188	0	0	n/a	625
BP6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	07/15/2016	132.9800	Closing Purchase.	23,681	23,681	0	0	n/a	625
BP6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	08/01/2016	132.1000	Closing Purchase.	33,775	33,775	0	0	n/a	625
BP6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	08/24/2016	132.5500	Closing Purchase.	24,488	24,488	0	0	n/a	625
BP6.....	5	3,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	09/07/2016	133.5200	Closing Purchase.	37,781	37,781	0	0	n/a	625
BP6.....	104	65,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	09/07/2016	134.4000	Closing Purchase.	728,650	728,650	0	0	n/a	625
BP6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/15/2016	141.9600	09/07/2016	134.4000	Closing Purchase.	18,900	18,900	0	0	n/a	625
BP6.....	14	8,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	132.1300	09/07/2016	134.4000	Closing Purchase.	(19,863)	(19,863)	0	0	n/a	625
BP6.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	132.1400	09/07/2016	134.4000	Closing Purchase.	(1,413)	(1,413)	0	0	n/a	625
BP6.....	5	3,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	133.8400	09/07/2016	134.4000	Closing Purchase.	(1,750)	(1,750)	0	0	n/a	625
BP6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	09/07/2016	133.5900	Closing Purchase.	75,125	75,125	0	0	n/a	625
BP6.....	372	232,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	09/07/2016	134.4000	Closing Purchase.	2,606,325	2,606,325	0	0	n/a	625
BP6.....	12	7,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	141.2300	09/07/2016	134.4000	Closing Purchase.	51,225	51,225	0	0	n/a	625
BP6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	141.2400	09/07/2016	134.4000	Closing Purchase.	12,825	12,825	0	0	n/a	625
BP6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/24/2016	136.8100	09/07/2016	134.4000	Closing Purchase.	6,025	6,025	0	0	n/a	625
BP6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/24/2016	136.8500	09/07/2016	134.4000	Closing Purchase.	6,125	6,125	0	0	n/a	625
BP6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/24/2016	136.8800	09/07/2016	134.4000	Closing Purchase.	3,100	3,100	0	0	n/a	625
BP6.....	20	12,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	131.7600	09/07/2016	134.4000	Closing Purchase.	(33,000)	(33,000)	0	0	n/a	625
BP6.....	12	7,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	133.9000	09/07/2016	134.4000	Closing Purchase.	(3,750)	(3,750)	0	0	n/a	625
BP6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	133.9100	09/07/2016	134.4000	Closing Purchase.	(919)	(919)	0	0	n/a	625
BP6.....	1,288	805,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	09/07/2016	134.4000	Closing Purchase.	9,024,050	9,024,050	0	0	n/a	625
BP6.....	6	3,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	141.2301	09/07/2016	134.4000	Closing Purchase.	25,613	25,613	0	0	n/a	625
BP6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	141.2400	09/07/2016	134.4000	Closing Purchase.	12,825	12,825	0	0	n/a	625
BP6.....	11	6,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	141.2500	09/07/2016	134.4000	Closing Purchase.	47,094	47,094	0	0	n/a	625
BP6.....	20	12,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	141.2600	09/07/2016	134.4000	Closing Purchase.	85,750	85,750	0	0	n/a	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			
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	
BPUE.....	50	31,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/24/2016	136.8200	09/07/2016	134.4000	Closing Purchase.	75,625	75,625	0	0	n/a	625
BPUE.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	131.9600	09/07/2016	134.4000	Closing Purchase.	(15,250)	(15,250)	0	0	n/a	625
BPUE.....	35	21,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	131.9700	09/07/2016	134.4000	Closing Purchase.	(53,156)	(53,156)	0	0	n/a	625
BPUE.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	133.9400	09/07/2016	134.4000	Closing Purchase.	(2,875)	(2,875)	0	0	n/a	625
BPUE.....	20	12,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	133.9500	09/07/2016	134.4000	Closing Purchase.	(5,625)	(5,625)	0	0	n/a	625
BPUE.....	286	178,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	09/07/2016	134.4000	Closing Purchase.	2,003,788	2,003,788	0	0	n/a	625
BPUE.....	6	3,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/10/2016	143.4501	09/07/2016	134.4000	Closing Purchase.	33,938	33,938	0	0	n/a	625
BPUE.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/10/2016	143.4600	09/07/2016	134.4000	Closing Purchase.	16,988	16,988	0	0	n/a	625
BPUE.....	6	3,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	141.1800	09/07/2016	134.4000	Closing Purchase.	25,425	25,425	0	0	n/a	625
BPUE.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	141.1900	09/07/2016	134.4000	Closing Purchase.	16,975	16,975	0	0	n/a	625
BPUE.....	8	5,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/12/2016	132.5400	09/07/2016	134.4000	Closing Purchase.	(9,300)	(9,300)	0	0	n/a	625
BPUE.....	25	15,625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/19/2016	131.3200	09/07/2016	134.4000	Closing Purchase.	(48,125)	(48,125)	0	0	n/a	625
BPUE.....	15	9,375	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/26/2016	131.3100	09/07/2016	134.4000	Closing Purchase.	(28,969)	(28,969)	0	0	n/a	625
BPUE.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	08/05/2016	130.6900	09/07/2016	134.4000	Closing Purchase.	(6,956)	(6,956)	0	0	n/a	625
BPUE.....	7	4,375	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	08/05/2016	130.7000	09/07/2016	134.4000	Closing Purchase.	(16,188)	(16,188)	0	0	n/a	625
BPUE.....	50	31,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	145.6100	09/07/2016	134.4000	Closing Purchase.	350,313	350,313	0	0	n/a	625
BPUE.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	141.1900	09/07/2016	134.4000	Closing Purchase.	12,731	12,731	0	0	n/a	625
BPUE.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	131.6900	09/07/2016	134.4000	Closing Purchase.	(5,081)	(5,081)	0	0	n/a	625
BPUE.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	08/25/2016	131.9600	09/07/2016	134.4000	Closing Purchase.	(1,525)	(1,525)	0	0	n/a	625
BPUE.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	08/31/2016	131.1700	09/07/2016	134.4000	Closing Purchase.	(2,019)	(2,019)	0	0	n/a	625
BPZ6.....	14	8,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6200	09/13/2016	132.0600	Closing Purchase.	22,400	22,400	0	0	n/a	625
BPZ6.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6200	09/13/2016	132.0700	Closing Purchase.	1,594	1,594	0	0	n/a	625
BPZ6.....	34	21,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6300	09/13/2016	132.1000	Closing Purchase.	53,763	53,763	0	0	n/a	625
BPZ6.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6301	09/13/2016	132.1300	Closing Purchase.	1,563	1,563	0	0	n/a	625
BPZ6.....	5	3,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6300	11/10/2016	124.6600	Closing Purchase.	31,156	31,156	0	0	n/a	625
BPZ6.....	15	9,375	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6200	11/10/2016	125.0300	Closing Purchase.	89,906	89,906	0	0	n/a	625
BPZ6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6300	11/10/2016	124.8300	Closing Purchase.	18,375	18,375	0	0	n/a	625
BPZ6.....	47	29,375	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6300	11/10/2016	124.8400	Closing Purchase.	287,581	287,581	0	0	n/a	625
BPZ6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6200	11/10/2016	125.1800	Closing Purchase.	23,600	23,600	0	0	n/a	625
BPZ6.....	16	10,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6200	11/10/2016	125.1900	Closing Purchase.	94,300	94,300	0	0	n/a	625
BPZ6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6200	11/10/2016	125.2800	Closing Purchase.	23,350	23,350	0	0	n/a	625
BPZ6.....	14	8,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6200	11/11/2016	125.8200	Closing Purchase.	77,000	77,000	0	0	n/a	625
BPZ6.....	24	15,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6300	11/11/2016	125.8900	Closing Purchase.	131,100	131,100	0	0	n/a	625
BPZ6.....	16	10,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6300	11/11/2016	125.9000	Closing Purchase.	87,300	87,300	0	0	n/a	625
BPZ6.....	12	7,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6200	11/11/2016	125.8300	Closing Purchase.	65,925	65,925	0	0	n/a	625
BPZ6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6201	11/11/2016	125.8700	Closing Purchase.	10,938	10,938	0	0	n/a	625
BPZ6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6301	11/14/2016	124.7400	Closing Purchase.	12,363	12,363	0	0	n/a	625
BPZ6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6300	11/14/2016	124.7500	Closing Purchase.	12,350	12,350	0	0	n/a	625
BPZ6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6200	11/14/2016	124.7400	Closing Purchase.	61,750	61,750	0	0	n/a	625
BPZ6.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6200	11/14/2016	124.6500	Closing Purchase.	6,231	6,231	0	0	n/a	625
BPZ6.....	9	5,625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6201	11/15/2016	124.0400	Closing Purchase.	59,513	59,513	0	0	n/a	625
BPZ6.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6200	11/15/2016	124.0500	Closing Purchase.	6,606	6,606	0	0	n/a	625
BPZ6.....	17	10,625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6300	11/15/2016	123.9600	Closing Purchase.	113,369	113,369	0	0	n/a	625
BPZ6.....	13	8,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6301	11/15/2016	123.9700	Closing Purchase.	86,613	86,613	0	0	n/a	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
BPZ6.....	15	9,375	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	11/15/2016	124.3000	Closing Purchase.	96,750	96,750	0	0	n/a	625
BPZ6.....	25	15,625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	11/15/2016	124.3100	Closing Purchase.	161,094	161,094	0	0	n/a	625
BPZ6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	11/15/2016	124.3200	Closing Purchase.	64,375	64,375	0	0	n/a	625
BPZ6.....	17	10,625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	11/15/2016	124.3600	Closing Purchase.	109,013	109,013	0	0	n/a	625
BPZ6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	11/18/2016	123.2000	Closing Purchase.	21,431	21,431	0	0	n/a	625
BPZ6.....	6	3,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	11/21/2016	124.8800	Closing Purchase.	36,525	36,525	0	0	n/a	625
BPZ6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	11/21/2016	124.8900	Closing Purchase.	24,325	24,325	0	0	n/a	625
BPZ6.....	19	11,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	11/21/2016	125.0200	Closing Purchase.	114,119	114,119	0	0	n/a	625
BPZ6.....	6	3,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	11/21/2016	125.0300	Closing Purchase.	36,000	36,000	0	0	n/a	625
BPZ6.....	5	3,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	11/21/2016	125.0400	Closing Purchase.	29,969	29,969	0	0	n/a	625
BPZ6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	11/23/2016	124.0800	Closing Purchase.	19,781	19,781	0	0	n/a	625
BPZ6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	11/28/2016	124.1500	Closing Purchase.	19,650	19,650	0	0	n/a	625
BPZ6.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	11/28/2016	124.2400	Closing Purchase.	6,488	6,488	0	0	n/a	625
BPZ6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/01/2016	126.1600	Closing Purchase.	52,875	52,875	0	0	n/a	625
BPZ6.....	28	17,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/02/2016	126.7000	Closing Purchase.	138,775	138,775	0	0	n/a	625
BPZ6.....	12	7,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/02/2016	126.7100	Closing Purchase.	59,400	59,400	0	0	n/a	625
BPZ6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/06/2016	127.1300	Closing Purchase.	18,750	18,750	0	0	n/a	625
BPZ6.....	5	3,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/06/2016	127.1100	Closing Purchase.	23,469	23,469	0	0	n/a	625
BPZ6.....	12	7,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/06/2016	127.1400	Closing Purchase.	56,175	56,175	0	0	n/a	625
BPZ6.....	8	5,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/06/2016	127.1500	Closing Purchase.	37,400	37,400	0	0	n/a	625
BPZ6.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/06/2016	127.1700	Closing Purchase.	4,656	4,656	0	0	n/a	625
BPZ6.....	5	3,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/07/2016	126.0800	Closing Purchase.	26,688	26,688	0	0	n/a	625
BPZ6.....	6	3,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/08/2016	125.9300	Closing Purchase.	32,625	32,625	0	0	n/a	625
BPZ6.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/08/2016	125.5700	Closing Purchase.	5,656	5,656	0	0	n/a	625
BPZ6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/09/2016	125.8800	Closing Purchase.	16,406	16,406	0	0	n/a	625
BPZ6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/09/2016	125.8800	Closing Purchase.	21,850	21,850	0	0	n/a	625
BPZ6.....	6	3,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/09/2016	125.8900	Closing Purchase.	32,738	32,738	0	0	n/a	625
BPZ6.....	40	25,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/09/2016	125.8500	Closing Purchase.	219,500	219,500	0	0	n/a	625
BPZ6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/09/2016	125.8600	Closing Purchase.	54,750	54,750	0	0	n/a	625
BPZ6.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/09/2016	125.8500	Closing Purchase.	5,481	5,481	0	0	n/a	625
BPZ6.....	1	625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/09/2016	125.8600	Closing Purchase.	5,475	5,475	0	0	n/a	625
BPZ6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/12/2016	126.4500	Closing Purchase.	51,063	51,063	0	0	n/a	625
BPZ6.....	97	60,625	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/13/2016	126.8200	Closing Purchase.	473,481	473,481	0	0	n/a	625
BPZ6.....	5	3,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/12/2016	12/13/2016	126.8200	Closing Purchase.	20,281	20,281	0	0	n/a	625
BPZ6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/10/2016	12/13/2016	126.8200	Closing Purchase.	(7,450)	(7,450)	0	0	n/a	625
BPZ6.....	8	5,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/12/2016	12/13/2016	126.8200	Closing Purchase.	(24,100)	(24,100)	0	0	n/a	625
BPZ6.....	2	1,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/17/2016	12/13/2016	126.8200	Closing Purchase.	(6,375)	(6,375)	0	0	n/a	625
BPZ6.....	3	1,875	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/18/2016	12/13/2016	126.8200	Closing Purchase.	(6,900)	(6,900)	0	0	n/a	625
BPZ6.....	5	3,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/01/2016	12/13/2016	126.8200	Closing Purchase.	(13,406)	(13,406)	0	0	n/a	625
BPZ6.....	5	3,125	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/03/2016	12/13/2016	126.8200	Closing Purchase.	(7,031)	(7,031)	0	0	n/a	625
BPZ6.....	328	205,000	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	12/13/2016	126.7800	Closing Purchase.	1,607,200	1,607,200	0	0	n/a	625
BPZ6.....	4	2,500	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/04/2016	12/13/2016	126.7800	Closing Purchase.	2,450	2,450	0	0	n/a	625
BPZ6.....	6	3,750	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/01/2016	12/13/2016	126.7800	Closing Purchase.	3,713	3,713	0	0	n/a	625
BPZ6.....	10	6,250	BP CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/12/2016	12/13/2016	126.7800	Closing Purchase.	(28,438)	(28,438)	0	0	n/a	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
BPZ6.....	10	6,250	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/18/2016	123.1499	12/13/2016	126.7800	Closing Purchase.	(22,688)	(22,688)	0	n/a	625
BPZ6.....	10	6,250	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/01/2016	122.5000	12/13/2016	126.7800	Closing Purchase.	(26,750)	(26,750)	0	n/a	625
BPZ6.....	10	6,250	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/01/2016	122.5099	12/13/2016	126.7800	Closing Purchase.	(26,688)	(26,688)	0	n/a	625
BPZ6.....	8	5,000	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/03/2016	124.6400	12/13/2016	126.7800	Closing Purchase.	(10,700)	(10,700)	0	n/a	625
BPZ6.....	2	1,250	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/03/2016	124.6499	12/13/2016	126.7800	Closing Purchase.	(2,663)	(2,663)	0	n/a	625
BPZ6.....	278	173,750	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6300	12/13/2016	126.7500	Closing Purchase.	1,369,150	1,369,150	0	n/a	625
BPZ6.....	890	556,250	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6300	12/13/2016	126.7700	Closing Purchase.	4,372,125	4,372,125	0	n/a	625
BPZ6.....	11	6,875	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/04/2016	127.7300	12/13/2016	126.7700	Closing Purchase.	6,600	6,600	0	n/a	625
BPZ6.....	19	11,875	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/04/2016	127.7400	12/13/2016	126.7700	Closing Purchase.	11,519	11,519	0	n/a	625
BPZ6.....	50	31,250	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/12/2016	122.3100	12/13/2016	126.7700	Closing Purchase.	(139,375)	(139,375)	0	n/a	625
BPZ6.....	30	18,750	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/18/2016	123.2100	12/13/2016	126.7700	Closing Purchase.	(66,750)	(66,750)	0	n/a	625
BPZ6.....	261	163,125	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6200	12/13/2016	126.7800	Closing Purchase.	1,278,900	1,278,900	0	n/a	625
BPZ6.....	10	6,250	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/27/2016	130.0200	12/13/2016	126.7800	Closing Purchase.	20,250	20,250	0	n/a	625
BPZ6.....	10	6,250	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/11/2016	122.2100	12/13/2016	126.7800	Closing Purchase.	(28,563)	(28,563)	0	n/a	625
BPZ6.....	10	6,250	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/12/2016	122.2500	12/13/2016	126.7800	Closing Purchase.	(28,313)	(28,313)	0	n/a	625
BPZ6.....	10	6,250	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/03/2016	124.6400	12/13/2016	126.7800	Closing Purchase.	(13,375)	(13,375)	0	n/a	625
BPZ6.....	29	18,125	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	134.6200	12/13/2016	126.7900	Closing Purchase.	141,919	141,919	0	n/a	625
BPZ6.....	2	1,250	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/15/2016	132.1100	12/13/2016	126.7900	Closing Purchase.	6,650	6,650	0	n/a	625
BPZ6.....	2	1,250	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/20/2016	129.7601	12/13/2016	126.7900	Closing Purchase.	3,713	3,713	0	n/a	625
BPZ6.....	2	1,250	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/05/2016	127.7601	12/13/2016	126.7900	Closing Purchase.	1,213	1,213	0	n/a	625
BPZ6.....	3	1,875	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/12/2016	122.2200	12/13/2016	126.7900	Closing Purchase.	(8,569)	(8,569)	0	n/a	625
BPZ6.....	3	1,875	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/01/2016	122.5400	12/13/2016	126.7900	Closing Purchase.	(7,969)	(7,969)	0	n/a	625
BPZ6.....	2	1,250	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/03/2016	124.6200	12/13/2016	126.7900	Closing Purchase.	(2,713)	(2,713)	0	n/a	625
BPH7.....	8	5,000	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/15/2017	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0300	12/13/2016	126.9600	Closing Purchase.	350	350	0	n/a	625
BPH7.....	2	1,250	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/15/2017	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0300	12/13/2016	126.9700	Closing Purchase.	75	75	0	n/a	625
BPH7.....	3	1,875	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/15/2017	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.1000	12/14/2016	127.3600	Closing Purchase.	(488)	(488)	0	n/a	625
BPH7.....	4	2,500	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/15/2017	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0300	12/16/2016	124.6000	Closing Purchase.	6,075	6,075	0	n/a	625
BPH7.....	3	1,875	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/15/2017	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0300	12/16/2016	124.6100	Closing Purchase.	4,538	4,538	0	n/a	625
BPH7.....	12	7,500	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/15/2017	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0300	12/16/2016	124.6200	Closing Purchase.	18,075	18,075	0	n/a	625
BPH7.....	1	625	BP CURRENCY FUTURE	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/15/2017	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	127.0300	12/16/2016	124.6300	Closing Purchase.	1,500	1,500	0	n/a	625
VGH6.....	130	1,409	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....		12/15/2015	3,233.0000	01/12/2016	3,071.0000	Closing Purchase.	228,311	228,311	0	n/a	11
VGH6.....	5	54	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....		12/15/2015	3,232.0000	01/12/2016	3,069.0000	Closing Purchase.	8,835	8,835	0	n/a	11
VGH6.....	75	813	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....		12/15/2015	3,233.0000	01/26/2016	3,026.0000	Closing Purchase.	168,244	168,244	0	n/a	11
VGH6.....	25	271	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....		12/15/2015	3,232.0000	01/26/2016	3,024.0000	Closing Purchase.	56,352	56,352	0	n/a	11
VGH6.....	8	87	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....		12/14/2015	3,163.0000	01/27/2016	3,025.0000	Closing Purchase.	12,042	12,042	0	n/a	11
VGH6.....	7	76	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....		12/15/2015	3,237.0000	01/27/2016	3,025.0000	Closing Purchase.	16,187	16,187	0	n/a	11
VGH6.....	2	22	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....		12/15/2015	3,232.0000	01/27/2016	3,023.0000	Closing Purchase.	4,560	4,560	0	n/a	11
VGH6.....	12	131	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....		12/15/2015	3,237.0000	02/01/2016	3,009.0000	Closing Purchase.	29,765	29,765	0	n/a	11
VGH6.....	25	272	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....		12/15/2015	3,231.0000	02/01/2016	3,014.0000	Closing Purchase.	59,019	59,019	0	n/a	11
VGH6.....	9	98	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....		12/14/2015	3,165.0000	02/01/2016	3,010.0000	Closing Purchase.	15,176	15,176	0	n/a	11
VGH6.....	41	446	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....		12/14/2015	3,164.0000	02/01/2016	3,010.0000	Closing Purchase.	68,690	68,690	0	n/a	11
VGH6.....	25	272	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....		12/15/2015	3,227.0000	02/01/2016	3,010.0000	Closing Purchase.	59,019	59,019	0	n/a	11
VGH6.....	10	109	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....		12/15/2015	3,233.0000	02/01/2016	3,012.0000	Closing Purchase.	24,043	24,043	0	n/a	11
VGH6.....	10	109	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....		12/15/2015	3,237.0000	02/02/2016	2,936.0000	Closing Purchase.	32,890	32,890	0	n/a	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		
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
VGH6.....	10	112	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,233.0000	02/09/2016	2,733.0000	Closing Purchase.	56,200	56,200	0	0	n/a	11
VGH6.....	20	223	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,233.0000	02/16/2016	2,812.0000	Closing Purchase.	94,009	94,009	0	0	n/a	11
VGH6.....	4	45	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,232.0000	02/16/2016	2,816.0000	Closing Purchase.	18,579	18,579	0	0	n/a	11
VGH6.....	15	166	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,237.0000	02/18/2016	2,912.0000	Closing Purchase.	54,078	54,078	0	0	n/a	11
VGH6.....	7	78	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,231.0000	02/18/2016	2,910.0000	Closing Purchase.	24,926	24,926	0	0	n/a	11
VGH6.....	23	255	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,231.0000	02/18/2016	2,911.0000	Closing Purchase.	81,644	81,644	0	0	n/a	11
VGH6.....	75	832	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,234.0000	02/18/2016	2,906.0000	Closing Purchase.	272,888	272,888	0	0	n/a	11
VGH6.....	5	55	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,227.0000	02/18/2016	2,906.0000	Closing Purchase.	17,804	17,804	0	0	n/a	11
VGH6.....	15	166	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,233.0000	02/18/2016	2,909.0000	Closing Purchase.	53,912	53,912	0	0	n/a	11
VGH6.....	4	44	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,232.0000	02/18/2016	2,899.0000	Closing Purchase.	14,776	14,776	0	0	n/a	11
VGH6.....	10	109	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,237.0000	03/01/2016	2,984.0000	Closing Purchase.	27,531	27,531	0	0	n/a	11
VGH6.....	20	217	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,237.0000	03/02/2016	3,005.0000	Closing Purchase.	50,335	50,335	0	0	n/a	11
VGH6.....	45	488	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,231.0000	03/02/2016	3,017.0000	Closing Purchase.	104,466	104,466	0	0	n/a	11
VGH6.....	150	1,627	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,234.0000	03/02/2016	3,010.0000	Closing Purchase.	364,493	364,493	0	0	n/a	11
VGH6.....	65	708	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,235.0000	03/03/2016	3,014.0000	Closing Purchase.	156,535	156,535	0	0	n/a	11
VGH6.....	5	54	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,234.0000	03/03/2016	3,014.0000	Closing Purchase.	11,987	11,987	0	0	n/a	11
VGH6.....	14	154	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,237.0000	03/04/2016	3,036.0000	Closing Purchase.	30,943	30,943	0	0	n/a	11
VGH6.....	30	330	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,231.0000	03/04/2016	3,036.0000	Closing Purchase.	64,327	64,327	0	0	n/a	11
VGH6.....	50	548	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,235.0000	03/07/2016	3,010.0000	Closing Purchase.	123,210	123,210	0	0	n/a	11
VGH6.....	3	33	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,232.0000	03/07/2016	3,015.0000	Closing Purchase.	7,130	7,130	0	0	n/a	11
VGH6.....	10	110	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,237.0000	03/08/2016	2,989.0000	Closing Purchase.	27,340	27,340	0	0	n/a	11
VGH6.....	20	220	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,231.0000	03/08/2016	2,992.0000	Closing Purchase.	52,695	52,695	0	0	n/a	11
VGH6.....	50	551	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,235.0000	03/08/2016	2,990.0000	Closing Purchase.	135,044	135,044	0	0	n/a	11
VGH6.....	205	2,278	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,237.0000	03/14/2016	3,090.0000	Closing Purchase.	334,800	334,800	0	0	n/a	11
VGH6.....	30	333	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/05/2016	3,172.0000	03/14/2016	3,090.0000	Closing Purchase.	27,331	27,331	0	0	n/a	11
VGH6.....	20	222	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/07/2016	3,081.0000	03/14/2016	3,090.0000	Closing Purchase.	(2,000)	(2,000)	0	0	n/a	11
VGH6.....	15	167	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/08/2016	3,042.0000	03/14/2016	3,090.0000	Closing Purchase.	(7,999)	(7,999)	0	0	n/a	11
VGH6.....	12	133	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/11/2016	3,029.0000	03/14/2016	3,090.0000	Closing Purchase.	(8,133)	(8,133)	0	0	n/a	11
VGH6.....	4	44	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/15/2016	2,941.0000	03/14/2016	3,090.0000	Closing Purchase.	(6,622)	(6,622)	0	0	n/a	11
VGH6.....	12	133	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/19/2016	2,973.0000	03/14/2016	3,090.0000	Closing Purchase.	(15,598)	(15,598)	0	0	n/a	11
VGH6.....	17	189	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/20/2016	2,877.0000	03/14/2016	3,090.0000	Closing Purchase.	(40,229)	(40,229)	0	0	n/a	11
VGH6.....	25	278	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	02/08/2016	2,795.0000	03/14/2016	3,090.0000	Closing Purchase.	(81,936)	(81,936)	0	0	n/a	11
VGH6.....	10	111	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	02/09/2016	2,716.0000	03/14/2016	3,090.0000	Closing Purchase.	(41,551)	(41,551)	0	0	n/a	11
VGH6.....	10	111	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	02/11/2016	2,709.0000	03/14/2016	3,090.0000	Closing Purchase.	(42,329)	(42,329)	0	0	n/a	11
VGH6.....	579	6,433	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,231.0000	03/14/2016	3,086.0000	Closing Purchase.	932,740	932,740	0	0	n/a	11
VGH6.....	35	389	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/05/2016	3,162.0000	03/14/2016	3,086.0000	Closing Purchase.	29,553	29,553	0	0	n/a	11
VGH6.....	40	444	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/07/2016	3,078.0000	03/14/2016	3,086.0000	Closing Purchase.	(3,555)	(3,555)	0	0	n/a	11
VGH6.....	30	333	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/08/2016	3,040.0000	03/14/2016	3,086.0000	Closing Purchase.	(15,332)	(15,332)	0	0	n/a	11
VGH6.....	30	333	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/11/2016	3,032.0000	03/14/2016	3,086.0000	Closing Purchase.	(17,998)	(17,998)	0	0	n/a	11
VGH6.....	60	667	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/14/2016	3,029.0000	03/14/2016	3,086.0000	Closing Purchase.	(37,996)	(37,996)	0	0	n/a	11
VGH6.....	10	111	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/19/2016	2,970.0000	03/14/2016	3,086.0000	Closing Purchase.	(12,888)	(12,888)	0	0	n/a	11
VGH6.....	35	389	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/20/2016	2,875.0000	03/14/2016	3,086.0000	Closing Purchase.	(82,047)	(82,047)	0	0	n/a	11
VGH6.....	60	667	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	02/09/2016	2,724.0000	03/14/2016	3,086.0000	Closing Purchase.	(241,309)	(241,309)	0	0	n/a	11
VGH6.....	50	556	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	02/11/2016	2,699.0000	03/14/2016	3,086.0000	Closing Purchase.	(214,979)	(214,979)	0	0	n/a	11

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
VGH6.....	935	10,388	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,235.0000	03/14/2016	3,089.0000	Closing Purchase.	1,516,626	1,516,626	0	0	n/a	11
VGH6.....	900	9,999	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,235.0000	03/14/2016	3,091.0000	Closing Purchase.	1,439,856	1,439,856	0	0	n/a	11
VGH6.....	100	1,111	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/05/2016	3,173.0000	03/14/2016	3,091.0000	Closing Purchase.	91,102	91,102	0	0	n/a	11
VGH6.....	20	222	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/05/2016	3,173.0000	03/14/2016	3,093.0000	Closing Purchase.	17,776	17,776	0	0	n/a	11
VGH6.....	160	1,778	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/07/2016	3,076.0000	03/14/2016	3,093.0000	Closing Purchase.	(30,219)	(30,219)	0	0	n/a	11
VGH6.....	80	889	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/08/2016	3,040.0000	03/14/2016	3,093.0000	Closing Purchase.	(47,106)	(47,106)	0	0	n/a	11
VGH6.....	110	1,222	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/11/2016	3,025.0000	03/14/2016	3,093.0000	Closing Purchase.	(83,103)	(83,103)	0	0	n/a	11
VGH6.....	60	667	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/15/2016	2,932.0000	03/14/2016	3,093.0000	Closing Purchase.	(107,323)	(107,323)	0	0	n/a	11
VGH6.....	70	778	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/19/2016	2,978.0000	03/14/2016	3,093.0000	Closing Purchase.	(89,436)	(89,436)	0	0	n/a	11
VGH6.....	130	1,444	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/20/2016	2,874.0000	03/14/2016	3,093.0000	Closing Purchase.	(316,302)	(316,302)	0	0	n/a	11
VGH6.....	100	1,111	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	02/08/2016	2,793.0000	03/14/2016	3,093.0000	Closing Purchase.	(333,300)	(333,300)	0	0	n/a	11
VGH6.....	100	1,111	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	02/09/2016	2,723.0000	03/14/2016	3,093.0000	Closing Purchase.	(411,070)	(411,070)	0	0	n/a	11
VGH6.....	20	222	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	02/10/2016	2,801.0000	03/14/2016	3,093.0000	Closing Purchase.	(64,882)	(64,882)	0	0	n/a	11
VGH6.....	150	1,667	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	02/11/2016	2,700.0000	03/14/2016	3,093.0000	Closing Purchase.	(654,935)	(654,935)	0	0	n/a	11
VGH6.....	248	2,755	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,233.0000	03/14/2016	3,085.0000	Closing Purchase.	407,781	407,781	0	0	n/a	11
VGH6.....	20	222	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/29/2015	3,297.0000	03/14/2016	3,085.0000	Closing Purchase.	47,106	47,106	0	0	n/a	11
VGH6.....	30	333	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/04/2016	3,144.0000	03/14/2016	3,085.0000	Closing Purchase.	19,665	19,665	0	0	n/a	11
VGH6.....	40	444	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/07/2016	3,074.0000	03/14/2016	3,085.0000	Closing Purchase.	(4,888)	(4,888)	0	0	n/a	11
VGH6.....	20	222	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/08/2016	3,042.0000	03/14/2016	3,085.0000	Closing Purchase.	(9,555)	(9,555)	0	0	n/a	11
VGH6.....	20	222	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/11/2016	3,036.0000	03/14/2016	3,085.0000	Closing Purchase.	(10,888)	(10,888)	0	0	n/a	11
VGH6.....	10	111	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/20/2016	2,873.0000	03/14/2016	3,085.0000	Closing Purchase.	(23,553)	(23,553)	0	0	n/a	11
VGH6.....	30	333	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	02/03/2016	2,883.0000	03/14/2016	3,085.0000	Closing Purchase.	(67,327)	(67,327)	0	0	n/a	11
VGH6.....	25	278	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	02/08/2016	2,789.0000	03/14/2016	3,085.0000	Closing Purchase.	(82,214)	(82,214)	0	0	n/a	11
VGH6.....	35	389	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	02/23/2016	2,890.0000	03/14/2016	3,085.0000	Closing Purchase.	(75,826)	(75,826)	0	0	n/a	11
VGH6.....	20	222	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	03/01/2016	2,984.0000	03/14/2016	3,085.0000	Closing Purchase.	(22,442)	(22,442)	0	0	n/a	11
VGH6.....	30	333	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	03/08/2016	2,986.0000	03/14/2016	3,085.0000	Closing Purchase.	(32,997)	(32,997)	0	0	n/a	11
VGH6.....	15	167	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	03/09/2016	3,015.0000	03/14/2016	3,085.0000	Closing Purchase.	(11,666)	(11,666)	0	0	n/a	11
VGH6.....	48	533	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	12/15/2015	3,232.0000	03/14/2016	3,081.0000	Closing Purchase.	80,525	80,525	0	0	n/a	11
VGH6.....	7	78	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/05/2016	3,159.0000	03/14/2016	3,081.0000	Closing Purchase.	6,066	6,066	0	0	n/a	11
VGH6.....	5	56	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/07/2016	3,077.0000	03/14/2016	3,081.0000	Closing Purchase.	(222)	(222)	0	0	n/a	11
VGH6.....	3	33	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/08/2016	3,044.0000	03/14/2016	3,081.0000	Closing Purchase.	(1,233)	(1,233)	0	0	n/a	11
VGH6.....	5	56	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/11/2016	3,032.0000	03/14/2016	3,081.0000	Closing Purchase.	(2,722)	(2,722)	0	0	n/a	11
VGH6.....	3	33	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	01/20/2016	2,870.0000	03/14/2016	3,081.0000	Closing Purchase.	(7,033)	(7,033)	0	0	n/a	11
VGH6.....	2	22	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	02/11/2016	2,688.0000	03/14/2016	3,081.0000	Closing Purchase.	(8,732)	(8,732)	0	0	n/a	11
VGH6.....	2	22	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	02/24/2016	2,828.0000	03/14/2016	3,081.0000	Closing Purchase.	(5,622)	(5,622)	0	0	n/a	11
VGH6.....	3	33	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	03/01/2016	2,990.0000	03/14/2016	3,081.0000	Closing Purchase.	(3,033)	(3,033)	0	0	n/a	11
VGH6.....	3	33	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016	EUX.....	03/09/2016	3,015.0000	03/14/2016	3,081.0000	Closing Purchase.	(2,200)	(2,200)	0	0	n/a	11
VGM6.....	20	222	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,007.0000	03/15/2016	2,990.0000	Closing Purchase.	3,777	3,777	0	0	n/a	11
VGM6.....	70	778	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,010.0000	03/15/2016	2,985.0000	Closing Purchase.	19,441	19,441	0	0	n/a	11
VGM6.....	35	389	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,006.0000	03/15/2016	2,991.0000	Closing Purchase.	5,832	5,832	0	0	n/a	11
VGM6.....	10	113	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,011.0000	03/17/2016	2,953.0000	Closing Purchase.	6,566	6,566	0	0	n/a	11
VGM6.....	6	68	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,011.0000	03/18/2016	2,975.0000	Closing Purchase.	2,438	2,438	0	0	n/a	11
VGM6.....	10	113	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,007.0000	03/18/2016	2,980.0000	Closing Purchase.	3,047	3,047	0	0	n/a	11
VGM6.....	60	677	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,010.0000	03/18/2016	2,978.0000	Closing Purchase.	21,669	21,669	0	0	n/a	11

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
VGM6.....	15	169	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,006.0000	04/14/2016	2,986.0000	Closing Purchase.	3,376	3,376	0	0	n/a	11
VGM6.....	15	169	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,006.0000	04/15/2016	2,985.0000	Closing Purchase.	3,555	3,555	0	0	n/a	11
VGM6.....	2	23	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,002.0000	04/15/2016	2,985.0000	Closing Purchase.	384	384	0	0	n/a	11
VGM6.....	20	227	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,011.0000	04/19/2016	3,042.0000	Closing Purchase.	(7,034)	(7,034)	0	0	n/a	11
VGM6.....	20	227	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,007.0000	04/19/2016	3,046.0000	Closing Purchase.	(8,849)	(8,849)	0	0	n/a	11
VGM6.....	40	455	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,010.0000	04/20/2016	3,064.0000	Closing Purchase.	(24,583)	(24,583)	0	0	n/a	11
VGM6.....	20	227	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,007.0000	04/21/2016	3,086.0000	Closing Purchase.	(17,924)	(17,924)	0	0	n/a	11
VGM6.....	20	227	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,010.0000	04/21/2016	3,083.0000	Closing Purchase.	(16,562)	(16,562)	0	0	n/a	11
VGM6.....	20	226	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,007.0000	04/26/2016	3,052.0000	Closing Purchase.	(10,155)	(10,155)	0	0	n/a	11
VGM6.....	70	790	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,010.0000	04/26/2016	3,048.0000	Closing Purchase.	(30,013)	(30,013)	0	0	n/a	11
VGM6.....	10	112	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,006.0000	05/24/2016	2,995.0000	Closing Purchase.	1,229	1,229	0	0	n/a	11
VGM6.....	30	334	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,006.0000	05/25/2016	3,048.0000	Closing Purchase.	(14,045)	(14,045)	0	0	n/a	11
VGM6.....	10	112	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,011.0000	05/26/2016	3,056.0000	Closing Purchase.	(5,027)	(5,027)	0	0	n/a	11
VGM6.....	8	89	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,011.0000	05/31/2016	3,068.0000	Closing Purchase.	(5,085)	(5,085)	0	0	n/a	11
VGM6.....	30	335	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,007.0000	05/31/2016	3,058.0000	Closing Purchase.	(17,063)	(17,063)	0	0	n/a	11
VGM6.....	80	892	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,010.0000	05/31/2016	3,065.0000	Closing Purchase.	(49,069)	(49,069)	0	0	n/a	11
VGM6.....	15	170	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,011.0000	06/07/2016	3,038.0000	Closing Purchase.	(4,596)	(4,596)	0	0	n/a	11
VGM6.....	291	3,268	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,011.0000	06/14/2016	2,813.0000	Closing Purchase.	646,993	646,993	0	0	n/a	11
VGM6.....	10	112	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	05/04/2016	2,896.0000	06/14/2016	2,813.0000	Closing Purchase.	9,320	9,320	0	0	n/a	11
VGM6.....	10	112	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	05/16/2016	2,915.0000	06/14/2016	2,813.0000	Closing Purchase.	11,454	11,454	0	0	n/a	11
VGM6.....	809	9,084	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,007.0000	06/14/2016	2,811.0000	Closing Purchase.	1,780,515	1,780,515	0	0	n/a	11
VGM6.....	20	225	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	05/05/2016	2,898.0000	06/14/2016	2,811.0000	Closing Purchase.	19,538	19,538	0	0	n/a	11
VGM6.....	25	281	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	05/16/2016	2,919.0000	06/14/2016	2,811.0000	Closing Purchase.	30,318	30,318	0	0	n/a	11
VGM6.....	595	6,681	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,010.0000	06/14/2016	2,811.0000	Closing Purchase.	1,329,570	1,329,570	0	0	n/a	11
VGM6.....	1,000	11,229	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,012.0000	06/14/2016	2,811.0000	Closing Purchase.	2,257,029	2,257,029	0	0	n/a	11
VGM6.....	1,000	11,229	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,014.0000	06/14/2016	2,811.0000	Closing Purchase.	2,279,487	2,279,487	0	0	n/a	11
VGM6.....	80	898	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	05/05/2016	2,898.0000	06/14/2016	2,811.0000	Closing Purchase.	78,154	78,154	0	0	n/a	11
VGM6.....	50	561	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	05/16/2016	2,918.0000	06/14/2016	2,811.0000	Closing Purchase.	60,075	60,075	0	0	n/a	11
VGM6.....	438	4,918	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,006.0000	06/14/2016	2,812.0000	Closing Purchase.	954,151	954,151	0	0	n/a	11
VGM6.....	25	281	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/24/2016	2,927.0000	06/14/2016	2,812.0000	Closing Purchase.	32,283	32,283	0	0	n/a	11
VGM6.....	40	449	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	04/05/2016	2,816.0000	06/14/2016	2,812.0000	Closing Purchase.	1,797	1,797	0	0	n/a	11
VGM6.....	30	337	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	04/19/2016	3,043.0000	06/14/2016	2,812.0000	Closing Purchase.	77,817	77,817	0	0	n/a	11
VGM6.....	15	168	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	04/29/2016	2,980.0000	06/14/2016	2,812.0000	Closing Purchase.	28,297	28,297	0	0	n/a	11
VGM6.....	40	449	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	05/31/2016	3,054.0000	06/14/2016	2,812.0000	Closing Purchase.	108,697	108,697	0	0	n/a	11
VGM6.....	9	101	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	06/03/2016	2,990.0000	06/14/2016	2,812.0000	Closing Purchase.	17,989	17,989	0	0	n/a	11
VGM6.....	25	281	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	06/10/2016	2,914.0000	06/14/2016	2,812.0000	Closing Purchase.	28,634	28,634	0	0	n/a	11
VGM6.....	79	887	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	03/14/2016	3,002.0000	06/14/2016	2,815.0000	Closing Purchase.	165,886	165,886	0	0	n/a	11
VGM6.....	4	45	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	04/05/2016	2,819.0000	06/14/2016	2,815.0000	Closing Purchase.	180	180	0	0	n/a	11
VGM6.....	3	34	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	04/26/2016	3,050.0000	06/14/2016	2,815.0000	Closing Purchase.	7,916	7,916	0	0	n/a	11
VGM6.....	3	34	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016	EUX.....	05/05/2016	2,897.0000	06/14/2016	2,815.0000	Closing Purchase.	2,762	2,762	0	0	n/a	11
VGU6.....	50	566	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	06/14/2016	2,788.0000	06/21/2016	2,968.0000	Closing Purchase.	(101,844)	(101,844)	0	0	n/a	11
VGU6.....	20	226	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	06/14/2016	2,800.0000	06/21/2016	2,968.0000	Closing Purchase.	(38,022)	(38,022)	0	0	n/a	11
VGU6.....	4	45	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	06/14/2016	2,791.0000	06/21/2016	2,967.0000	Closing Purchase.	(7,966)	(7,966)	0	0	n/a	11
VGU6.....	9	102	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	06/14/2016	2,794.0000	06/22/2016	2,995.0000	Closing Purchase.	(20,415)	(20,415)	0	0	n/a	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		
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
VGU6.....	25	282	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,785.0000	06/22/2016	2,992.0000	Closing Purchase.	(58,400)	(58,400)	0	0	n/a	11
VGU6.....	25	277	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,794.0000	06/30/2016	2,822.0000	Closing Purchase.	(7,769)	(7,769)	0	0	n/a	11
VGU6.....	25	277	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,785.0000	06/30/2016	2,836.0000	Closing Purchase.	(14,151)	(14,151)	0	0	n/a	11
VGU6.....	1	11	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,791.0000	06/30/2016	2,835.0000	Closing Purchase.	(488)	(488)	0	0	n/a	11
VGU6.....	3	33	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,803.0000	06/30/2016	2,835.0000	Closing Purchase.	(1,066)	(1,066)	0	0	n/a	11
VGU6.....	1	11	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,794.0000	07/01/2016	2,882.0000	Closing Purchase.	(980)	(980)	0	0	n/a	11
VGU6.....	14	156	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,801.0000	07/01/2016	2,882.0000	Closing Purchase.	(12,628)	(12,628)	0	0	n/a	11
VGU6.....	30	334	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,785.0000	07/01/2016	2,880.0000	Closing Purchase.	(31,738)	(31,738)	0	0	n/a	11
VGU6.....	46	512	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,790.0000	07/01/2016	2,879.0000	Closing Purchase.	(45,591)	(45,591)	0	0	n/a	11
VGU6.....	54	601	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,790.0000	07/01/2016	2,880.0000	Closing Purchase.	(54,121)	(54,121)	0	0	n/a	11
VGU6.....	20	223	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,800.0000	07/01/2016	2,876.0000	Closing Purchase.	(16,927)	(16,927)	0	0	n/a	11
VGU6.....	85	946	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,800.0000	07/05/2016	2,806.0000	Closing Purchase.	(5,679)	(5,679)	0	0	n/a	11
VGU6.....	6	67	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,803.0000	07/05/2016	2,811.0000	Closing Purchase.	(534)	(534)	0	0	n/a	11
VGU6.....	13	144	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,801.0000	07/11/2016	2,867.0000	Closing Purchase.	(9,478)	(9,478)	0	0	n/a	11
VGU6.....	8	89	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,801.0000	07/12/2016	2,926.0000	Closing Purchase.	(11,097)	(11,097)	0	0	n/a	11
VGU6.....	42	466	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,790.0000	07/12/2016	2,930.0000	Closing Purchase.	(65,250)	(65,250)	0	0	n/a	11
VGU6.....	5	55	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,803.0000	07/12/2016	2,929.0000	Closing Purchase.	(6,991)	(6,991)	0	0	n/a	11
VGU6.....	10	111	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,801.0000	07/13/2016	2,927.0000	Closing Purchase.	(13,953)	(13,953)	0	0	n/a	11
VGU6.....	22	244	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,799.0000	07/13/2016	2,918.0000	Closing Purchase.	(28,992)	(28,992)	0	0	n/a	11
VGU6.....	58	642	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,790.0000	07/13/2016	2,926.0000	Closing Purchase.	(87,352)	(87,352)	0	0	n/a	11
VGU6.....	34	377	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,799.0000	07/13/2016	2,926.0000	Closing Purchase.	(47,818)	(47,818)	0	0	n/a	11
VGU6.....	3	33	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,803.0000	07/13/2016	2,918.0000	Closing Purchase.	(3,821)	(3,821)	0	0	n/a	11
VGU6.....	4	45	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,801.0000	07/15/2016	2,949.0000	Closing Purchase.	(6,590)	(6,590)	0	0	n/a	11
VGU6.....	40	442	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,799.0000	07/18/2016	2,945.0000	Closing Purchase.	(64,532)	(64,532)	0	0	n/a	11
VGU6.....	25	276	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,799.0000	07/19/2016	2,922.0000	Closing Purchase.	(33,933)	(33,933)	0	0	n/a	11
VGU6.....	10	110	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,801.0000	07/21/2016	2,962.0000	Closing Purchase.	(17,739)	(17,739)	0	0	n/a	11
VGU6.....	100	1,102	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,799.0000	07/21/2016	2,965.0000	Closing Purchase.	(182,899)	(182,899)	0	0	n/a	11
VGU6.....	20	220	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,799.0000	07/25/2016	2,962.0000	Closing Purchase.	(35,808)	(35,808)	0	0	n/a	11
VGU6.....	10	111	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,801.0000	08/08/2016	2,979.0000	Closing Purchase.	(19,728)	(19,728)	0	0	n/a	11
VGU6.....	20	222	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,799.0000	08/08/2016	2,984.0000	Closing Purchase.	(41,007)	(41,007)	0	0	n/a	11
VGU6.....	8	89	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,801.0000	08/12/2016	3,046.0000	Closing Purchase.	(21,883)	(21,883)	0	0	n/a	11
VGU6.....	5	56	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,801.0000	08/16/2016	3,023.0000	Closing Purchase.	(12,539)	(12,539)	0	0	n/a	11
VGU6.....	80	904	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,799.0000	08/16/2016	3,021.0000	Closing Purchase.	(200,617)	(200,617)	0	0	n/a	11
VGU6.....	7	79	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,801.0000	09/08/2016	3,082.0000	Closing Purchase.	(22,221)	(22,221)	0	0	n/a	11
VGU6.....	222	2,496	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,801.0000	09/13/2016	3,005.0000	Closing Purchase.	(509,173)	(509,173)	0	0	n/a	11
VGU6.....	5	56	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/24/2016	2,762.0000	09/13/2016	3,005.0000	Closing Purchase.	(13,660)	(13,660)	0	0	n/a	11
VGU6.....	40	450	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/27/2016	2,687.0000	09/13/2016	3,005.0000	Closing Purchase.	(143,011)	(143,011)	0	0	n/a	11
VGU6.....	10	112	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/28/2016	2,765.0000	09/13/2016	3,005.0000	Closing Purchase.	(26,983)	(26,983)	0	0	n/a	11
VGU6.....	767	8,623	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,799.0000	09/13/2016	3,000.0000	Closing Purchase.	(1,733,300)	(1,733,300)	0	0	n/a	11
VGU6.....	20	225	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/24/2016	2,770.0000	09/13/2016	3,000.0000	Closing Purchase.	(51,718)	(51,718)	0	0	n/a	11
VGU6.....	50	562	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/27/2016	2,676.0000	09/13/2016	3,000.0000	Closing Purchase.	(182,137)	(182,137)	0	0	n/a	11
VGU6.....	60	675	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/28/2016	2,774.0000	09/13/2016	3,000.0000	Closing Purchase.	(152,455)	(152,455)	0	0	n/a	11
VGU6.....	1,000	11,243	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,799.0000	09/13/2016	2,999.0000	Closing Purchase.	(2,248,600)	(2,248,600)	0	0	n/a	11
VGU6.....	796	8,949	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	EUX.....	06/14/2016	2,799.0000	09/13/2016	3,000.0000	Closing Purchase.	(1,798,835)	(1,798,835)	0	0	n/a	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		
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
VGU6.....	675	7,589	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	06/14/2016	2,799.0000	09/13/2016	3,001.0000	Closing Purchase.	(1,532,983)	(1,532,983)	0	0	n/a	11
VGU6.....	40	450	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	06/24/2016	2,760.0000	09/13/2016	3,001.0000	Closing Purchase.	(108,383)	(108,383)	0	0	n/a	11
VGU6.....	125	1,405	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	06/27/2016	2,684.0000	09/13/2016	3,001.0000	Closing Purchase.	(445,504)	(445,504)	0	0	n/a	11
VGU6.....	160	1,799	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	06/28/2016	2,768.0000	09/13/2016	3,001.0000	Closing Purchase.	(419,139)	(419,139)	0	0	n/a	11
VGU6.....	497	5,588	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	06/14/2016	2,800.0000	09/13/2016	2,993.0000	Closing Purchase.	(1,078,440)	(1,078,440)	0	0	n/a	11
VGU6.....	20	225	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	06/27/2016	2,672.0000	09/13/2016	2,993.0000	Closing Purchase.	(72,180)	(72,180)	0	0	n/a	11
VGU6.....	60	675	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	06/28/2016	2,772.0000	09/13/2016	2,993.0000	Closing Purchase.	(149,082)	(149,082)	0	0	n/a	11
VGU6.....	30	337	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	07/19/2016	2,925.0000	09/13/2016	2,993.0000	Closing Purchase.	(22,936)	(22,936)	0	0	n/a	11
VGU6.....	30	337	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	07/26/2016	2,972.0000	09/13/2016	2,993.0000	Closing Purchase.	(7,083)	(7,083)	0	0	n/a	11
VGU6.....	10	112	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	08/05/2016	2,968.0000	09/13/2016	2,993.0000	Closing Purchase.	(2,811)	(2,811)	0	0	n/a	11
VGU6.....	72	809	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	06/14/2016	2,803.0000	09/13/2016	2,995.0000	Closing Purchase.	(155,423)	(155,423)	0	0	n/a	11
VGU6.....	5	56	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	06/27/2016	2,672.0000	09/13/2016	2,995.0000	Closing Purchase.	(18,157)	(18,157)	0	0	n/a	11
VGU6.....	12	135	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	06/28/2016	2,767.0000	09/13/2016	2,995.0000	Closing Purchase.	(30,761)	(30,761)	0	0	n/a	11
VGU6.....	3	34	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	07/19/2016	2,923.0000	09/13/2016	2,995.0000	Closing Purchase.	(2,428)	(2,428)	0	0	n/a	11
VGU6.....	3	34	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016	EUX.....	08/03/2016	2,905.0000	09/13/2016	2,995.0000	Closing Purchase.	(3,036)	(3,036)	0	0	n/a	11
VGZ6.....	25	275	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,977.0000	10/18/2016	3,036.0000	Closing Purchase.	(16,221)	(16,221)	0	0	n/a	11
VGZ6.....	10	109	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/12/2016	2,987.0000	11/10/2016	3,045.0000	Closing Purchase.	(6,324)	(6,324)	0	0	n/a	11
VGZ6.....	40	436	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,984.0000	11/10/2016	3,036.0000	Closing Purchase.	(22,678)	(22,678)	0	0	n/a	11
VGZ6.....	150	1,635	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,983.0000	11/10/2016	3,038.0000	Closing Purchase.	(89,950)	(89,950)	0	0	n/a	11
VGZ6.....	25	273	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,977.0000	11/10/2016	3,025.0000	Closing Purchase.	(13,084)	(13,084)	0	0	n/a	11
VGZ6.....	5	55	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,979.0000	11/10/2016	3,032.0000	Closing Purchase.	(2,889)	(2,889)	0	0	n/a	11
VGZ6.....	20	218	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,984.0000	11/11/2016	3,019.0000	Closing Purchase.	(7,631)	(7,631)	0	0	n/a	11
VGZ6.....	75	818	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,983.0000	11/11/2016	3,017.0000	Closing Purchase.	(27,800)	(27,800)	0	0	n/a	11
VGZ6.....	30	327	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,977.0000	11/11/2016	3,018.0000	Closing Purchase.	(13,409)	(13,409)	0	0	n/a	11
VGZ6.....	3	33	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,979.0000	11/11/2016	3,016.0000	Closing Purchase.	(1,210)	(1,210)	0	0	n/a	11
VGZ6.....	20	213	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,984.0000	11/21/2016	3,030.0000	Closing Purchase.	(9,788)	(9,788)	0	0	n/a	11
VGZ6.....	50	532	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,983.0000	11/21/2016	3,030.0000	Closing Purchase.	(25,002)	(25,002)	0	0	n/a	11
VGZ6.....	10	106	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/12/2016	2,987.0000	11/28/2016	3,012.0000	Closing Purchase.	(2,649)	(2,649)	0	0	n/a	11
VGZ6.....	10	107	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,989.0000	12/07/2016	3,136.0000	Closing Purchase.	(15,769)	(15,769)	0	0	n/a	11
VGZ6.....	10	107	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,989.0000	12/08/2016	3,176.0000	Closing Purchase.	(20,093)	(20,093)	0	0	n/a	11
VGZ6.....	7	74	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,989.0000	12/09/2016	3,191.0000	Closing Purchase.	(14,957)	(14,957)	0	0	n/a	11
VGZ6.....	3	32	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,979.0000	12/09/2016	3,192.0000	Closing Purchase.	(6,759)	(6,759)	0	0	n/a	11
VGZ6.....	40	425	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,984.0000	12/12/2016	3,199.0000	Closing Purchase.	(91,272)	(91,272)	0	0	n/a	11
VGZ6.....	100	1,061	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,983.0000	12/12/2016	3,200.0000	Closing Purchase.	(230,302)	(230,302)	0	0	n/a	11
VGZ6.....	3	32	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,979.0000	12/12/2016	3,201.0000	Closing Purchase.	(7,068)	(7,068)	0	0	n/a	11
VGZ6.....	250	2,655	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,989.0000	12/13/2016	3,227.0000	Closing Purchase.	(631,950)	(631,950)	0	0	n/a	11
VGZ6.....	10	106	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/14/2016	2,949.0000	12/13/2016	3,227.0000	Closing Purchase.	(29,526)	(29,526)	0	0	n/a	11
VGZ6.....	8	85	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	10/13/2016	2,956.0000	12/13/2016	3,227.0000	Closing Purchase.	(23,026)	(23,026)	0	0	n/a	11
VGZ6.....	15	159	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	11/02/2016	2,978.0000	12/13/2016	3,227.0000	Closing Purchase.	(39,669)	(39,669)	0	0	n/a	11
VGZ6.....	10	106	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	11/03/2016	2,981.0000	12/13/2016	3,227.0000	Closing Purchase.	(26,128)	(26,128)	0	0	n/a	11
VGZ6.....	777	8,253	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,984.0000	12/13/2016	3,222.0000	Closing Purchase.	(1,964,099)	(1,964,099)	0	0	n/a	11
VGZ6.....	40	425	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	11/03/2016	2,980.0000	12/13/2016	3,222.0000	Closing Purchase.	(102,811)	(102,811)	0	0	n/a	11
VGZ6.....	625	6,638	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,983.0000	12/13/2016	3,223.0000	Closing Purchase.	(1,593,150)	(1,593,150)	0	0	n/a	11
VGZ6.....	796	8,454	DJ EURO STOXX 50	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016	EUX.....	09/13/2016	2,984.0000	12/13/2016	3,223.0000	Closing Purchase.	(2,020,582)	(2,020,582)	0	0	n/a	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			
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	
VGZ6.....	1,000	10,621	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	EUX.....	09/13/2016	2,985.0000	12/13/2016	3,223.0000	Closing Purchase.	(2,527,798)	(2,527,798)	0	0	n/a	11	
VGZ6.....	100	1,062	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	EUX.....	09/20/2016	2,958.0000	12/13/2016	3,223.0000	Closing Purchase.	(281,457)	(281,457)	0	0	n/a	11	
VGZ6.....	20	212	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	EUX.....	09/13/2016	2,977.0000	12/13/2016	3,222.0000	Closing Purchase.	(52,043)	(52,043)	0	0	n/a	11	
VGZ6.....	547	5,810	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	EUX.....	09/13/2016	2,977.0000	12/13/2016	3,222.0000	Closing Purchase.	(1,423,373)	(1,423,373)	0	0	n/a	11	
VGZ6.....	15	159	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	EUX.....	09/27/2016	2,944.0000	12/13/2016	3,222.0000	Closing Purchase.	(44,290)	(44,290)	0	0	n/a	11	
VGZ6.....	20	212	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	EUX.....	10/12/2016	2,999.0000	12/13/2016	3,222.0000	Closing Purchase.	(47,370)	(47,370)	0	0	n/a	11	
VGZ6.....	30	319	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	EUX.....	11/03/2016	2,980.0000	12/13/2016	3,222.0000	Closing Purchase.	(77,108)	(77,108)	0	0	n/a	11	
VGZ6.....	3	32	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	EUX.....	11/30/2016	3,057.0000	12/13/2016	3,222.0000	Closing Purchase.	(5,257)	(5,257)	0	0	n/a	11	
VGZ6.....	81	860	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	EUX.....	09/13/2016	2,979.0000	12/13/2016	3,223.0000	Closing Purchase.	(209,913)	(209,913)	0	0	n/a	11	
VGZ6.....	4	42	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	EUX.....	09/14/2016	2,955.0000	12/13/2016	3,223.0000	Closing Purchase.	(11,386)	(11,386)	0	0	n/a	11	
VGZ6.....	5	53	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	EUX.....	09/20/2016	2,957.0000	12/13/2016	3,223.0000	Closing Purchase.	(14,126)	(14,126)	0	0	n/a	11	
VGZ6.....	3	32	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	EUX.....	10/14/2016	3,017.0000	12/13/2016	3,223.0000	Closing Purchase.	(6,564)	(6,564)	0	0	n/a	11	
VGZ6.....	4	42	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	EUX.....	11/02/2016	2,977.0000	12/13/2016	3,223.0000	Closing Purchase.	(10,451)	(10,451)	0	0	n/a	11	
VGZ6.....	3	32	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	EUX.....	11/03/2016	2,977.0000	12/13/2016	3,223.0000	Closing Purchase.	(7,838)	(7,838)	0	0	n/a	11	
VGZ6.....	3	32	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	EUX.....	11/07/2016	2,999.0000	12/13/2016	3,223.0000	Closing Purchase.	(7,137)	(7,137)	0	0	n/a	11	
VGZ6.....	4	42	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	EUX.....	11/30/2016	3,058.0000	12/13/2016	3,223.0000	Closing Purchase.	(7,010)	(7,010)	0	0	n/a	11	
VGH7.....	15	160	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	EUX.....	12/13/2016	3,213.0000	12/14/2016	3,209.0000	Closing Purchase.	639	639	0	0	n/a	11	
VGH7.....	50	532	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	EUX.....	12/13/2016	3,209.0000	12/14/2016	3,209.0000	Closing Purchase.	0	0	0	0	n/a	11	
VGH7.....	25	261	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	EUX.....	12/13/2016	3,208.0000	12/16/2016	3,255.0000	Closing Purchase.	(12,259)	(12,259)	0	0	n/a	10	
VGH7.....	15	156	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	EUX.....	12/13/2016	3,208.0000	12/21/2016	3,259.0000	Closing Purchase.	(7,977)	(7,977)	0	0	n/a	10	
VGH7.....	3	31	DJ EURO STOXX 50.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	EUX.....	12/13/2016	3,209.0000	12/21/2016	3,259.0000	Closing Purchase.	(1,564)	(1,564)	0	0	n/a	10	
ECH6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	01/12/2016	1.0845	Closing Purchase.	4,375	4,375	0	0	n/a	125,000
ECH6.....	25	3,125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	01/12/2016	1.0844	Closing Purchase.	22,031	22,031	0	0	n/a	125,000
ECH6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	01/12/2016	1.0855	Closing Purchase.	750	750	0	0	n/a	125,000
ECH6.....	18	2,250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	01/26/2016	1.0862	Closing Purchase.	11,925	11,925	0	0	n/a	125,000
ECH6.....	6	750,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	01/26/2016	1.0856	Closing Purchase.	4,463	4,463	0	0	n/a	125,000
ECH6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	01/29/2016	1.0832	Closing Purchase.	2,063	2,063	0	0	n/a	125,000
ECH6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	02/01/2016	1.0905	Closing Purchase.	356	356	0	0	n/a	125,000
ECH6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	02/01/2016	1.0900	Closing Purchase.	188	188	0	0	n/a	125,000
ECH6.....	4	500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	02/02/2016	1.0906	Closing Purchase.	450	450	0	0	n/a	125,000
ECH6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	02/02/2016	1.0907	Closing Purchase.	281	281	0	0	n/a	125,000
ECH6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0914	02/09/2016	1.1317	Closing Purchase.	(10,063)	(10,063)	0	0	n/a	125,000
ECH6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	02/10/2016	1.1207	Closing Purchase.	(3,650)	(3,650)	0	0	n/a	125,000
ECH6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	02/16/2016	1.1146	Closing Purchase.	(8,681)	(8,681)	0	0	n/a	125,000
ECH6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	02/17/2016	1.1131	Closing Purchase.	(8,119)	(8,119)	0	0	n/a	125,000
ECH6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	02/17/2016	1.1132	Closing Purchase.	(2,706)	(2,706)	0	0	n/a	125,000
ECH6.....	6	750,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/23/2016	1.1025	02/23/2016	1.1031	Closing Purchase.	(450)	(450)	0	0	n/a	125,000
ECH6.....	4	500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/23/2016	1.1025	02/23/2016	1.1031	Closing Purchase.	(325)	(325)	0	0	n/a	125,000
ECH6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	03/02/2016	1.0831	Closing Purchase.	2,088	2,088	0	0	n/a	125,000
ECH6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	03/07/2016	1.0987	Closing Purchase.	(2,700)	(2,700)	0	0	n/a	125,000
ECH6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	03/08/2016	1.1008	Closing Purchase.	(2,325)	(2,325)	0	0	n/a	125,000
ECH6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	1.0915	03/08/2016	1.1054	Closing Purchase.	(8,719)	(8,719)	0	0	n/a	125,000
ECH6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/14/2015	1.1057	03/09/2016	1.1005	Closing Purchase.	1,300	1,300	0	0	n/a	125,000
ECH6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/21/2015	1.0943	03/09/2016	1.1005	Closing Purchase.	(1,550)	(1,550)	0	0	n/a	125,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.13

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
ECH6.....	64	8,000,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	03/09/2016	1.1005	Closing Purchase.	(72,400)	(72,400)	0	0	n/a	125,000
ECH6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/05/2016	03/09/2016	1.1005	Closing Purchase.	(10,275)	(10,275)	0	0	n/a	125,000
ECH6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	03/09/2016	1.1005	Closing Purchase.	(8,875)	(8,875)	0	0	n/a	125,000
ECH6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	03/09/2016	1.1005	Closing Purchase.	(4,913)	(4,913)	0	0	n/a	125,000
ECH6.....	4	500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	03/09/2016	1.1005	Closing Purchase.	(4,150)	(4,150)	0	0	n/a	125,000
ECH6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/14/2016	03/09/2016	1.1005	Closing Purchase.	(3,688)	(3,688)	0	0	n/a	125,000
ECH6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/16/2016	03/09/2016	1.1005	Closing Purchase.	3,613	3,613	0	0	n/a	125,000
ECH6.....	190	23,750,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	03/09/2016	1.1005	Closing Purchase.	(214,938)	(214,938)	0	0	n/a	125,000
ECH6.....	10	1,250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	03/09/2016	1.1005	Closing Purchase.	(17,500)	(17,500)	0	0	n/a	125,000
ECH6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	03/09/2016	1.1005	Closing Purchase.	(4,088)	(4,088)	0	0	n/a	125,000
ECH6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/13/2016	03/09/2016	1.1005	Closing Purchase.	(8,813)	(8,813)	0	0	n/a	125,000
ECH6.....	4	500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	03/09/2016	1.1005	Closing Purchase.	(5,425)	(5,425)	0	0	n/a	125,000
ECH6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/14/2016	03/09/2016	1.1005	Closing Purchase.	(9,156)	(9,156)	0	0	n/a	125,000
ECH6.....	9	1,125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	03/09/2016	1.1005	Closing Purchase.	(9,619)	(9,619)	0	0	n/a	125,000
ECH6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	03/09/2016	1.1005	Closing Purchase.	(3,544)	(3,544)	0	0	n/a	125,000
ECH6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	03/09/2016	1.1005	Closing Purchase.	(2,350)	(2,350)	0	0	n/a	125,000
ECH6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/21/2015	03/09/2016	1.1005	Closing Purchase.	(2,288)	(2,288)	0	0	n/a	125,000
ECH6.....	17	2,125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/21/2015	03/09/2016	1.1005	Closing Purchase.	(12,750)	(12,750)	0	0	n/a	125,000
ECH6.....	615	76,875,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	03/09/2016	1.1005	Closing Purchase.	(695,719)	(695,719)	0	0	n/a	125,000
ECH6.....	30	3,750,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	03/09/2016	1.1005	Closing Purchase.	(52,500)	(52,500)	0	0	n/a	125,000
ECH6.....	10	1,250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/14/2016	03/09/2016	1.1005	Closing Purchase.	(18,875)	(18,875)	0	0	n/a	125,000
ECH6.....	15	1,875,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/14/2016	03/09/2016	1.1005	Closing Purchase.	(28,219)	(28,219)	0	0	n/a	125,000
ECH6.....	15	1,875,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	03/09/2016	1.1005	Closing Purchase.	(16,031)	(16,031)	0	0	n/a	125,000
ECH6.....	12	1,500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	03/09/2016	1.1005	Closing Purchase.	(17,025)	(17,025)	0	0	n/a	125,000
ECH6.....	12	1,500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	03/09/2016	1.1005	Closing Purchase.	(12,675)	(12,675)	0	0	n/a	125,000
ECH6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	03/09/2016	1.1005	Closing Purchase.	(3,150)	(3,150)	0	0	n/a	125,000
ECH6.....	8	1,000,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	03/09/2016	1.1005	Closing Purchase.	(11,300)	(11,300)	0	0	n/a	125,000
ECH6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/29/2015	03/09/2016	1.1005	Closing Purchase.	(4,688)	(4,688)	0	0	n/a	125,000
ECH6.....	73	9,125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	03/09/2016	1.1005	Closing Purchase.	(82,581)	(82,581)	0	0	n/a	125,000
ECH6.....	8	1,000,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/04/2016	03/09/2016	1.1005	Closing Purchase.	(18,600)	(18,600)	0	0	n/a	125,000
ECH6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	03/09/2016	1.1005	Closing Purchase.	(8,625)	(8,625)	0	0	n/a	125,000
ECH6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	03/09/2016	1.1005	Closing Purchase.	(6,563)	(6,563)	0	0	n/a	125,000
ECH6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	03/09/2016	1.1005	Closing Purchase.	(1,025)	(1,025)	0	0	n/a	125,000
ECH6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/03/2016	03/09/2016	1.1005	Closing Purchase.	3,750	3,750	0	0	n/a	125,000
ECH6.....	7	875,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/23/2016	03/09/2016	1.1005	Closing Purchase.	1,706	1,706	0	0	n/a	125,000
ECH6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/23/2016	03/09/2016	1.1005	Closing Purchase.	750	750	0	0	n/a	125,000
ECH6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/01/2016	03/09/2016	1.1005	Closing Purchase.	(9,125)	(9,125)	0	0	n/a	125,000
ECH6.....	10	1,250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/08/2016	03/09/2016	1.1005	Closing Purchase.	5,875	5,875	0	0	n/a	125,000
ECH6.....	14	1,750,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	03/09/2016	1.1005	Closing Purchase.	(15,750)	(15,750)	0	0	n/a	125,000
ECH6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/05/2016	03/09/2016	1.1005	Closing Purchase.	(3,250)	(3,250)	0	0	n/a	125,000
ECH6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	03/09/2016	1.1005	Closing Purchase.	(3,275)	(3,275)	0	0	n/a	125,000
ECH6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	03/09/2016	1.1005	Closing Purchase.	(1,031)	(1,031)	0	0	n/a	125,000
ECH6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/23/2016	03/09/2016	1.1005	Closing Purchase.	338	338	0	0	n/a	125,000
ECH6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/01/2016	03/09/2016	1.1005	Closing Purchase.	(2,025)	(2,025)	0	0	n/a	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			
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	
ECM6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1036	03/11/2016	1.1190	Closing Purchase.	(5,738)	(5,738)	0	0	n/a	125,000
ECM6.....	7	875,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	03/11/2016	1.1190	Closing Purchase.	(13,431)	(13,431)	0	0	n/a	125,000
ECM6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	03/15/2016	1.1143	Closing Purchase.	(2,650)	(2,650)	0	0	n/a	125,000
ECM6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1036	03/15/2016	1.1134	Closing Purchase.	(2,438)	(2,438)	0	0	n/a	125,000
ECM6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	03/15/2016	1.1135	Closing Purchase.	(3,675)	(3,675)	0	0	n/a	125,000
ECM6.....	4	500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	03/15/2016	1.1136	Closing Purchase.	(4,975)	(4,975)	0	0	n/a	125,000
ECM6.....	11	1,375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	03/15/2016	1.1137	Closing Purchase.	(13,750)	(13,750)	0	0	n/a	125,000
ECM6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	03/15/2016	1.1121	Closing Purchase.	(1,050)	(1,050)	0	0	n/a	125,000
ECM6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	03/15/2016	1.1121	Closing Purchase.	(5,281)	(5,281)	0	0	n/a	125,000
ECM6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	03/18/2016	1.1323	Closing Purchase.	(10,744)	(10,744)	0	0	n/a	125,000
ECM6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	03/18/2016	1.1321	Closing Purchase.	(17,781)	(17,781)	0	0	n/a	125,000
ECM6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	03/18/2016	1.1319	Closing Purchase.	(7,050)	(7,050)	0	0	n/a	125,000
ECM6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	03/18/2016	1.1320	Closing Purchase.	(3,544)	(3,544)	0	0	n/a	125,000
ECM6.....	12	1,500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	03/18/2016	1.1321	Closing Purchase.	(42,600)	(42,600)	0	0	n/a	125,000
ECM6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	04/19/2016	1.1381	Closing Purchase.	(8,600)	(8,600)	0	0	n/a	125,000
ECM6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1036	04/26/2016	1.1322	Closing Purchase.	(17,813)	(17,813)	0	0	n/a	125,000
ECM6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	05/03/2016	1.1537	Closing Purchase.	(31,250)	(31,250)	0	0	n/a	125,000
ECM6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	05/03/2016	1.1536	Closing Purchase.	(6,238)	(6,238)	0	0	n/a	125,000
ECM6.....	14	1,750,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1036	05/03/2016	1.1536	Closing Purchase.	(87,413)	(87,413)	0	0	n/a	125,000
ECM6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1036	05/11/2016	1.1444	Closing Purchase.	(25,438)	(25,438)	0	0	n/a	125,000
ECM6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	06/07/2016	1.1354	Closing Purchase.	(7,925)	(7,925)	0	0	n/a	125,000
ECM6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1036	06/07/2016	1.1354	Closing Purchase.	(7,938)	(7,938)	0	0	n/a	125,000
ECM6.....	76	9,500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	06/08/2016	1.1365	Closing Purchase.	(311,600)	(311,600)	0	0	n/a	125,000
ECM6.....	211	26,375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	06/08/2016	1.1365	Closing Purchase.	(865,100)	(865,100)	0	0	n/a	125,000
ECM6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/16/2016	1.1337	06/08/2016	1.1365	Closing Purchase.	(1,719)	(1,719)	0	0	n/a	125,000
ECM6.....	685	85,625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	06/08/2016	1.1365	Closing Purchase.	(2,808,500)	(2,808,500)	0	0	n/a	125,000
ECM6.....	116	14,500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	06/08/2016	1.1365	Closing Purchase.	(475,600)	(475,600)	0	0	n/a	125,000
ECM6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1048	06/08/2016	1.1365	Closing Purchase.	(11,869)	(11,869)	0	0	n/a	125,000
ECM6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/24/2016	1.1183	06/08/2016	1.1365	Closing Purchase.	(6,825)	(6,825)	0	0	n/a	125,000
ECM6.....	4	500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/05/2016	1.1399	06/08/2016	1.1365	Closing Purchase.	1,700	1,700	0	0	n/a	125,000
ECM6.....	6	750,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/19/2016	1.1396	06/08/2016	1.1365	Closing Purchase.	2,325	2,325	0	0	n/a	125,000
ECM6.....	4	500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/19/2016	1.1396	06/08/2016	1.1365	Closing Purchase.	1,575	1,575	0	0	n/a	125,000
ECM6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/28/2016	1.1337	06/08/2016	1.1365	Closing Purchase.	(1,050)	(1,050)	0	0	n/a	125,000
ECM6.....	7	875,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/31/2016	1.1157	06/08/2016	1.1365	Closing Purchase.	(18,156)	(18,156)	0	0	n/a	125,000
ECM6.....	20	2,500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	1.1037	06/08/2016	1.1365	Closing Purchase.	(82,000)	(82,000)	0	0	n/a	125,000
ECM6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/19/2016	1.1401	06/08/2016	1.1365	Closing Purchase.	450	450	0	0	n/a	125,000
ECM6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/26/2016	1.1319	06/08/2016	1.1365	Closing Purchase.	(563)	(563)	0	0	n/a	125,000
ECU6.....	4	500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	06/21/2016	1.1311	Closing Purchase.	4,575	4,575	0	0	n/a	125,000
ECU6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	06/21/2016	1.1311	Closing Purchase.	2,275	2,275	0	0	n/a	125,000
ECU6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	06/30/2016	1.1134	Closing Purchase.	10,050	10,050	0	0	n/a	125,000
ECU6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	07/01/2016	1.1153	Closing Purchase.	6,225	6,225	0	0	n/a	125,000
ECU6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	07/05/2016	1.1164	Closing Purchase.	14,875	14,875	0	0	n/a	125,000
ECU6.....	10	1,250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	07/05/2016	1.1165	Closing Purchase.	29,688	29,688	0	0	n/a	125,000
ECU6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	07/05/2016	1.1159	Closing Purchase.	3,044	3,044	0	0	n/a	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		
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
ECU6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	07/08/2016	1.1069	Closing Purchase.	8,338	8,338	0	n/a	125,000
ECU6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	07/11/2016	1.1086	Closing Purchase.	7,900	7,900	0	n/a	125,000
ECU6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	07/12/2016	1.1102	Closing Purchase.	3,750	3,750	0	n/a	125,000
ECU6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	07/13/2016	1.1147	Closing Purchase.	6,388	6,388	0	n/a	125,000
ECU6.....	15	1,875,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	07/19/2016	1.1041	Closing Purchase.	67,688	67,688	0	n/a	125,000
ECU6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	07/21/2016	1.1022	Closing Purchase.	9,513	9,513	0	n/a	125,000
ECU6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	07/25/2016	1.1008	Closing Purchase.	24,656	24,656	0	n/a	125,000
ECU6.....	15	1,875,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	08/03/2016	1.1190	Closing Purchase.	39,750	39,750	0	n/a	125,000
ECU6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	08/08/2016	1.1097	Closing Purchase.	11,456	11,456	0	n/a	125,000
ECU6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	08/08/2016	1.1097	Closing Purchase.	19,094	19,094	0	n/a	125,000
ECU6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	08/19/2016	1.1339	Closing Purchase.	1,588	1,588	0	n/a	125,000
ECU6.....	58	7,250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	09/07/2016	1.1260	Closing Purchase.	103,313	103,313	0	n/a	125,000
ECU6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/24/2016	1.1152	09/07/2016	1.1260	Closing Purchase.	(2,700)	(2,700)	0	n/a	125,000
ECU6.....	4	500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	1.1027	09/07/2016	1.1260	Closing Purchase.	(11,650)	(11,650)	0	n/a	125,000
ECU6.....	4	500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	1.1089	09/07/2016	1.1260	Closing Purchase.	(8,525)	(8,525)	0	n/a	125,000
ECU6.....	206	25,750,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	09/07/2016	1.1260	Closing Purchase.	366,938	366,938	0	n/a	125,000
ECU6.....	7	875,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	1.1010	09/07/2016	1.1260	Closing Purchase.	(21,788)	(21,788)	0	n/a	125,000
ECU6.....	6	750,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	1.1095	09/07/2016	1.1260	Closing Purchase.	(12,338)	(12,338)	0	n/a	125,000
ECU6.....	4	500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	1.1096	09/07/2016	1.1260	Closing Purchase.	(8,200)	(8,200)	0	n/a	125,000
ECU6.....	655	81,875,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	09/07/2016	1.1260	Closing Purchase.	1,166,719	1,166,719	0	n/a	125,000
ECU6.....	40	5,000,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/24/2016	1.1155	09/07/2016	1.1260	Closing Purchase.	(52,250)	(52,250)	0	n/a	125,000
ECU6.....	23	2,875,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	1.1094	09/07/2016	1.1260	Closing Purchase.	(47,438)	(47,438)	0	n/a	125,000
ECU6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	1.1095	09/07/2016	1.1260	Closing Purchase.	(4,113)	(4,113)	0	n/a	125,000
ECU6.....	125	15,625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	09/07/2016	1.1260	Closing Purchase.	222,656	222,656	0	n/a	125,000
ECU6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	1.1245	09/07/2016	1.1260	Closing Purchase.	(906)	(906)	0	n/a	125,000
ECU6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	1.1092	09/07/2016	1.1260	Closing Purchase.	(10,469)	(10,469)	0	n/a	125,000
ECU6.....	9	1,125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/19/2016	1.1036	09/07/2016	1.1260	Closing Purchase.	(25,144)	(25,144)	0	n/a	125,000
ECU6.....	4	500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/26/2016	1.1013	09/07/2016	1.1260	Closing Purchase.	(12,350)	(12,350)	0	n/a	125,000
ECU6.....	6	750,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/26/2016	1.1013	09/07/2016	1.1260	Closing Purchase.	(18,488)	(18,488)	0	n/a	125,000
ECU6.....	4	500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	08/15/2016	1.1211	09/07/2016	1.1260	Closing Purchase.	(2,425)	(2,425)	0	n/a	125,000
ECU6.....	20	2,500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	1.1402	09/07/2016	1.1260	Closing Purchase.	35,625	35,625	0	n/a	125,000
ECU6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	1.1091	09/07/2016	1.1260	Closing Purchase.	(4,213)	(4,213)	0	n/a	125,000
ECU6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/26/2016	1.1014	09/07/2016	1.1260	Closing Purchase.	(3,063)	(3,063)	0	n/a	125,000
ECZ6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	10/18/2016	1.1013	Closing Purchase.	18,094	18,094	0	n/a	125,000
ECZ6.....	14	1,750,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	11/10/2016	1.0902	Closing Purchase.	70,000	70,000	0	n/a	125,000
ECZ6.....	6	750,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	11/10/2016	1.0903	Closing Purchase.	29,963	29,963	0	n/a	125,000
ECZ6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	11/11/2016	1.0876	Closing Purchase.	10,663	10,663	0	n/a	125,000
ECZ6.....	8	1,000,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	11/11/2016	1.0869	Closing Purchase.	43,300	43,300	0	n/a	125,000
ECZ6.....	19	2,375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	11/11/2016	1.0868	Closing Purchase.	103,194	103,194	0	n/a	125,000
ECZ6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	11/11/2016	1.0868	Closing Purchase.	5,425	5,425	0	n/a	125,000
ECZ6.....	7	875,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	11/11/2016	1.0862	Closing Purchase.	38,544	38,544	0	n/a	125,000
ECZ6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	11/14/2016	1.0738	Closing Purchase.	7,056	7,056	0	n/a	125,000
ECZ6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	11/21/2016	1.0633	Closing Purchase.	41,781	41,781	0	n/a	125,000
ECZ6.....	15	1,875,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	11/28/2016	1.0600	Closing Purchase.	131,719	131,719	0	n/a	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		
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
ECZ6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	12/08/2016	1.0619	Closing Purchase.	25,631	25,631	0	n/a	125,000
ECZ6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	12/12/2016	1.0613	Closing Purchase.	17,238	17,238	0	n/a	125,000
ECZ6.....	7	875,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	12/12/2016	1.0612	Closing Purchase.	60,375	60,375	0	n/a	125,000
ECZ6.....	15	1,875,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	12/12/2016	1.0611	Closing Purchase.	129,656	129,656	0	n/a	125,000
ECZ6.....	61	7,625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	12/13/2016	1.0627	Closing Purchase.	515,069	515,069	0	n/a	125,000
ECZ6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/12/2016	1.1279	12/13/2016	1.0627	Closing Purchase.	24,469	24,469	0	n/a	125,000
ECZ6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/15/2016	1.1282	12/13/2016	1.0627	Closing Purchase.	8,188	8,188	0	n/a	125,000
ECZ6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/15/2016	1.1282	12/13/2016	1.0627	Closing Purchase.	8,194	8,194	0	n/a	125,000
ECZ6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/13/2016	1.1058	12/13/2016	1.0627	Closing Purchase.	10,788	10,788	0	n/a	125,000
ECZ6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/18/2016	1.1000	12/13/2016	1.0627	Closing Purchase.	9,338	9,338	0	n/a	125,000
ECZ6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/02/2016	1.1133	12/13/2016	1.0627	Closing Purchase.	12,650	12,650	0	n/a	125,000
ECZ6.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/03/2016	1.1094	12/13/2016	1.0627	Closing Purchase.	11,675	11,675	0	n/a	125,000
ECZ6.....	203	25,375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	12/13/2016	1.0628	Closing Purchase.	1,709,006	1,709,006	0	n/a	125,000
ECZ6.....	9	1,125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/01/2016	1.1079	12/13/2016	1.0628	Closing Purchase.	50,738	50,738	0	n/a	125,000
ECZ6.....	650	81,250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	12/13/2016	1.0626	Closing Purchase.	5,496,563	5,496,563	0	n/a	125,000
ECZ6.....	10	1,250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/24/2016	1.0913	12/13/2016	1.0626	Closing Purchase.	35,938	35,938	0	n/a	125,000
ECZ6.....	146	18,250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	12/13/2016	1.0631	Closing Purchase.	1,224,575	1,224,575	0	n/a	125,000
ECZ6.....	5	625,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/11/2016	1.1090	12/13/2016	1.0631	Closing Purchase.	28,688	28,688	0	n/a	125,000
ECZ6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/14/2016	1.1032	12/13/2016	1.0631	Closing Purchase.	15,038	15,038	0	n/a	125,000
ECZ6.....	3	375,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/01/2016	1.1083	12/13/2016	1.0631	Closing Purchase.	16,931	16,931	0	n/a	125,000
ECZ6.....	22	2,750,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	1.1302	12/13/2016	1.0629	Closing Purchase.	185,213	185,213	0	n/a	125,000
ECZ6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/12/2016	1.1276	12/13/2016	1.0629	Closing Purchase.	8,094	8,094	0	n/a	125,000
ECZ6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/15/2016	1.1288	12/13/2016	1.0629	Closing Purchase.	8,238	8,238	0	n/a	125,000
ECZ6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/11/2016	1.1088	12/13/2016	1.0629	Closing Purchase.	5,738	5,738	0	n/a	125,000
ECZ6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/25/2016	1.0883	12/13/2016	1.0629	Closing Purchase.	3,175	3,175	0	n/a	125,000
ECZ6.....	1	125,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/01/2016	1.1082	12/13/2016	1.0629	Closing Purchase.	5,669	5,669	0	n/a	125,000
ECH7.....	4	500,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/15/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0674	12/13/2016	1.0676	Closing Purchase.	(75)	(75)	0	n/a	125,000
ECH7.....	10	1,250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/15/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0672	12/13/2016	1.0670	Closing Purchase.	188	188	0	n/a	125,000
ECH7.....	2	250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/15/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0673	12/14/2016	1.0704	Closing Purchase.	(775)	(775)	0	n/a	125,000
ECH7.....	10	1,250,000	EURO FX CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/15/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/13/2016	1.0672	12/16/2016	1.0457	Closing Purchase.	26,875	26,875	0	n/a	125,000
ZH6.....	15	216	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....		12/15/2015	5.959.5000	01/12/2016	5.891.5000	Closing Purchase.	14,717	14,717	0	n/a	14
ZH6.....	38	548	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....		12/15/2015	5.959.5000	01/12/2016	5.893.0000	Closing Purchase.	36,460	36,460	0	n/a	14
ZH6.....	12	173	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....		12/15/2015	5.959.5000	01/12/2016	5.893.5000	Closing Purchase.	11,427	11,427	0	n/a	14
ZH6.....	2	29	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....		12/14/2015	5.836.0000	01/12/2016	5.886.5000	Closing Purchase.	(1,457)	(1,457)	0	n/a	14
ZH6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....		12/15/2015	5.955.5000	01/12/2016	5.886.5000	Closing Purchase.	996	996	0	n/a	14
ZH6.....	8	114	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....		12/15/2015	5.959.5000	01/26/2016	5.856.0000	Closing Purchase.	11,797	11,797	0	n/a	14
ZH6.....	3	43	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....		12/14/2015	5.861.5000	02/01/2016	5.987.0000	Closing Purchase.	(5,383)	(5,383)	0	n/a	14
ZH6.....	7	100	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....		12/15/2015	5.960.0000	02/01/2016	5.987.0000	Closing Purchase.	(2,702)	(2,702)	0	n/a	14
ZH6.....	5	72	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....		12/15/2015	5.960.0000	02/02/2016	5.853.5000	Closing Purchase.	7,660	7,660	0	n/a	14
ZH6.....	2	29	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....		12/14/2015	5.850.5000	02/02/2016	5.851.5000	Closing Purchase.	(29)	(29)	0	n/a	15
ZH6.....	6	86	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....		12/15/2015	5.960.5000	02/02/2016	5.851.5000	Closing Purchase.	9,408	9,408	0	n/a	14
ZH6.....	3	43	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....		12/14/2015	5.852.0000	02/02/2016	5.849.5000	Closing Purchase.	108	108	0	n/a	14
ZH6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....		12/14/2015	5.852.0000	02/02/2016	5.850.0000	Closing Purchase.	29	29	0	n/a	15
ZH6.....	8	115	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....		12/14/2015	5.852.0000	02/02/2016	5.850.5000	Closing Purchase.	173	173	0	n/a	14

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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		
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
ZH6.....	4	58	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/14/2015	5,852.0000	02/02/2016	5,851.0000	Closing Purchase.	58	58	0	0	n/a	15
ZH6.....	9	129	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/14/2015	5,852.0000	02/02/2016	5,851.5000	Closing Purchase.	65	65	0	0	n/a	14
ZH6.....	5	71	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,959.5000	02/17/2016	5,961.0000	Closing Purchase.	(107)	(107)	0	0	n/a	14
ZH6.....	2	29	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,959.5000	02/17/2016	5,961.5000	Closing Purchase.	(57)	(57)	0	0	n/a	14
ZH6.....	8	115	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,960.0000	02/18/2016	5,954.0000	Closing Purchase.	690	690	0	0	n/a	14
ZH6.....	10	144	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,960.5000	02/18/2016	5,953.0000	Closing Purchase.	1,078	1,078	0	0	n/a	14
ZH6.....	10	144	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,960.5000	02/18/2016	5,953.5000	Closing Purchase.	1,006	1,006	0	0	n/a	14
ZH6.....	5	72	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/14/2015	5,852.0000	02/18/2016	5,947.0000	Closing Purchase.	(6,828)	(6,828)	0	0	n/a	14
ZH6.....	15	216	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,967.5000	02/18/2016	5,947.0000	Closing Purchase.	4,420	4,420	0	0	n/a	14
ZH6.....	12	173	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,966.0000	02/18/2016	5,947.0000	Closing Purchase.	3,278	3,278	0	0	n/a	14
ZH6.....	5	72	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,965.0000	02/18/2016	5,947.0000	Closing Purchase.	1,294	1,294	0	0	n/a	14
ZH6.....	13	187	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,964.0000	02/18/2016	5,947.0000	Closing Purchase.	3,177	3,177	0	0	n/a	14
ZH6.....	10	144	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,959.5000	02/18/2016	5,952.0000	Closing Purchase.	1,078	1,078	0	0	n/a	14
ZH6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,955.5000	02/18/2016	5,937.0000	Closing Purchase.	266	266	0	0	n/a	14
ZH6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,955.5000	02/18/2016	5,937.5000	Closing Purchase.	259	259	0	0	n/a	14
ZH6.....	2	28	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,960.0000	02/23/2016	5,948.0000	Closing Purchase.	339	339	0	0	n/a	14
ZH6.....	3	42	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,960.0000	02/23/2016	5,948.5000	Closing Purchase.	487	487	0	0	n/a	14
ZH6.....	10	140	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,960.0000	03/02/2016	6,092.5000	Closing Purchase.	(18,571)	(18,571)	0	0	n/a	14
ZH6.....	2	28	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,960.5000	03/02/2016	6,113.0000	Closing Purchase.	(4,275)	(4,275)	0	0	n/a	14
ZH6.....	2	28	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,960.5000	03/02/2016	6,113.5000	Closing Purchase.	(4,289)	(4,289)	0	0	n/a	14
ZH6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,960.5000	03/02/2016	6,114.5000	Closing Purchase.	(2,158)	(2,158)	0	0	n/a	14
ZH6.....	16	224	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,960.5000	03/02/2016	6,115.0000	Closing Purchase.	(34,648)	(34,648)	0	0	n/a	14
ZH6.....	4	56	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,960.5000	03/02/2016	6,115.5000	Closing Purchase.	(8,690)	(8,690)	0	0	n/a	14
ZH6.....	3	42	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,967.5000	03/02/2016	6,107.0000	Closing Purchase.	(5,866)	(5,866)	0	0	n/a	14
ZH6.....	2	28	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,967.5000	03/02/2016	6,107.5000	Closing Purchase.	(3,924)	(3,924)	0	0	n/a	14
ZH6.....	12	168	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,967.5000	03/02/2016	6,108.0000	Closing Purchase.	(23,631)	(23,631)	0	0	n/a	14
ZH6.....	39	547	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,967.5000	03/02/2016	6,109.0000	Closing Purchase.	(77,347)	(77,347)	0	0	n/a	14
ZH6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,967.5000	03/02/2016	6,109.5000	Closing Purchase.	(1,990)	(1,990)	0	0	n/a	14
ZH6.....	23	322	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,967.5000	03/02/2016	6,110.0000	Closing Purchase.	(45,937)	(45,937)	0	0	n/a	14
ZH6.....	2	28	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,955.5000	03/03/2016	6,123.0000	Closing Purchase.	(4,715)	(4,715)	0	0	n/a	14
ZH6.....	5	71	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,960.0000	03/04/2016	6,182.5000	Closing Purchase.	(15,818)	(15,818)	0	0	n/a	14
ZH6.....	10	141	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,960.5000	03/07/2016	6,162.0000	Closing Purchase.	(28,510)	(28,510)	0	0	n/a	14
ZH6.....	30	424	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,967.5000	03/07/2016	6,159.0000	Closing Purchase.	(81,286)	(81,286)	0	0	n/a	14
ZH6.....	3	43	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,960.0000	03/08/2016	6,097.5000	Closing Purchase.	(5,857)	(5,857)	0	0	n/a	14
ZH6.....	5	71	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,960.5000	03/08/2016	6,099.0000	Closing Purchase.	(9,832)	(9,832)	0	0	n/a	14
ZH6.....	30	432	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,967.5000	03/11/2016	6,129.0000	Closing Purchase.	(69,787)	(69,787)	0	0	n/a	14
ZH6.....	86	1,234	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,960.0000	03/14/2016	6,164.0000	Closing Purchase.	(251,669)	(251,669)	0	0	n/a	14
ZH6.....	2	29	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,968.0000	03/14/2016	6,164.0000	Closing Purchase.	(5,623)	(5,623)	0	0	n/a	14
ZH6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,967.5000	03/14/2016	6,164.0000	Closing Purchase.	(2,819)	(2,819)	0	0	n/a	14
ZH6.....	9	129	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/05/2016	6,086.5000	03/14/2016	6,164.0000	Closing Purchase.	(10,006)	(10,006)	0	0	n/a	14
ZH6.....	3	43	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/05/2016	6,086.0000	03/14/2016	6,164.0000	Closing Purchase.	(3,357)	(3,357)	0	0	n/a	14
ZH6.....	10	143	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/07/2016	5,898.0000	03/14/2016	6,164.0000	Closing Purchase.	(38,158)	(38,158)	0	0	n/a	14
ZH6.....	6	86	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/08/2016	5,893.5000	03/14/2016	6,164.0000	Closing Purchase.	(23,282)	(23,282)	0	0	n/a	14
ZH6.....	4	57	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/11/2016	5,828.0000	03/14/2016	6,164.0000	Closing Purchase.	(19,280)	(19,280)	0	0	n/a	14

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		
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
ZH6.....	7	100	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/15/2016	5,744.0000	03/14/2016	6,164.0000	Closing Purchase.	(42,174)	(42,174)	0	0	n/a	14
ZH6.....	6	86	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/19/2016	5,822.0000	03/14/2016	6,164.0000	Closing Purchase.	(29,436)	(29,436)	0	0	n/a	14
ZH6.....	5	72	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/20/2016	5,621.5000	03/14/2016	6,164.0000	Closing Purchase.	(38,911)	(38,911)	0	0	n/a	14
ZH6.....	2	29	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/20/2016	5,621.0000	03/14/2016	6,164.0000	Closing Purchase.	(15,579)	(15,579)	0	0	n/a	14
ZH6.....	12	172	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/08/2016	5,649.5000	03/14/2016	6,164.0000	Closing Purchase.	(88,566)	(88,566)	0	0	n/a	14
ZH6.....	3	43	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/09/2016	5,561.5000	03/14/2016	6,164.0000	Closing Purchase.	(25,929)	(25,929)	0	0	n/a	14
ZH6.....	4	57	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/11/2016	5,538.5000	03/14/2016	6,164.0000	Closing Purchase.	(35,891)	(35,891)	0	0	n/a	14
ZH6.....	254	3,644	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,960.5000	03/14/2016	6,153.0000	Closing Purchase.	(701,399)	(701,399)	0	0	n/a	14
ZH6.....	16	230	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/05/2016	6,071.0000	03/14/2016	6,153.0000	Closing Purchase.	(18,821)	(18,821)	0	0	n/a	14
ZH6.....	19	273	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/07/2016	5,893.0000	03/14/2016	6,153.0000	Closing Purchase.	(70,864)	(70,864)	0	0	n/a	14
ZH6.....	6	86	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/07/2016	5,893.5000	03/14/2016	6,153.0000	Closing Purchase.	(22,335)	(22,335)	0	0	n/a	14
ZH6.....	6	86	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/08/2016	5,889.0000	03/14/2016	6,153.0000	Closing Purchase.	(22,722)	(22,722)	0	0	n/a	14
ZH6.....	4	57	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/08/2016	5,888.5000	03/14/2016	6,153.0000	Closing Purchase.	(15,177)	(15,177)	0	0	n/a	14
ZH6.....	10	143	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/11/2016	5,838.5000	03/14/2016	6,153.0000	Closing Purchase.	(45,115)	(45,115)	0	0	n/a	14
ZH6.....	5	72	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/12/2016	5,879.5000	03/14/2016	6,153.0000	Closing Purchase.	(19,617)	(19,617)	0	0	n/a	14
ZH6.....	6	86	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/14/2016	5,875.5000	03/14/2016	6,153.0000	Closing Purchase.	(23,884)	(23,884)	0	0	n/a	14
ZH6.....	12	172	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/14/2016	5,876.5000	03/14/2016	6,153.0000	Closing Purchase.	(47,597)	(47,597)	0	0	n/a	14
ZH6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/14/2016	5,877.0000	03/14/2016	6,153.0000	Closing Purchase.	(3,959)	(3,959)	0	0	n/a	14
ZH6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/14/2016	5,877.5000	03/14/2016	6,153.0000	Closing Purchase.	(3,952)	(3,952)	0	0	n/a	14
ZH6.....	5	72	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/15/2016	5,737.5000	03/14/2016	6,153.0000	Closing Purchase.	(29,802)	(29,802)	0	0	n/a	14
ZH6.....	10	143	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/19/2016	5,819.0000	03/14/2016	6,153.0000	Closing Purchase.	(47,912)	(47,912)	0	0	n/a	14
ZH6.....	5	72	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/19/2016	5,818.0000	03/14/2016	6,153.0000	Closing Purchase.	(24,028)	(24,028)	0	0	n/a	14
ZH6.....	10	143	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/20/2016	5,616.0000	03/14/2016	6,153.0000	Closing Purchase.	(77,033)	(77,033)	0	0	n/a	14
ZH6.....	30	430	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/09/2016	5,574.0000	03/14/2016	6,153.0000	Closing Purchase.	(249,173)	(249,173)	0	0	n/a	14
ZH6.....	20	287	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/11/2016	5,519.0000	03/14/2016	6,153.0000	Closing Purchase.	(181,895)	(181,895)	0	0	n/a	14
ZH6.....	841	12,064	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5,967.5000	03/14/2016	6,161.0000	Closing Purchase.	(2,334,412)	(2,334,412)	0	0	n/a	14
ZH6.....	16	230	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/05/2016	6,088.0000	03/14/2016	6,161.0000	Closing Purchase.	(16,755)	(16,755)	0	0	n/a	14
ZH6.....	29	416	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/05/2016	6,088.5000	03/14/2016	6,161.0000	Closing Purchase.	(30,160)	(30,160)	0	0	n/a	14
ZH6.....	21	301	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/07/2016	5,891.5000	03/14/2016	6,161.0000	Closing Purchase.	(81,186)	(81,186)	0	0	n/a	14
ZH6.....	28	402	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/07/2016	5,892.0000	03/14/2016	6,161.0000	Closing Purchase.	(108,047)	(108,047)	0	0	n/a	14
ZH6.....	40	574	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/07/2016	5,892.5000	03/14/2016	6,161.0000	Closing Purchase.	(154,065)	(154,065)	0	0	n/a	14
ZH6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/07/2016	5,893.5000	03/14/2016	6,161.0000	Closing Purchase.	(3,837)	(3,837)	0	0	n/a	14
ZH6.....	24	344	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/11/2016	5,822.0000	03/14/2016	6,161.0000	Closing Purchase.	(116,711)	(116,711)	0	0	n/a	14
ZH6.....	25	359	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/11/2016	5,822.0000	03/14/2016	6,159.0000	Closing Purchase.	(120,857)	(120,857)	0	0	n/a	14
ZH6.....	11	158	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/11/2016	5,824.5000	03/14/2016	6,159.0000	Closing Purchase.	(52,782)	(52,782)	0	0	n/a	14
ZH6.....	47	674	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/14/2016	5,886.5000	03/14/2016	6,159.0000	Closing Purchase.	(183,724)	(183,724)	0	0	n/a	14
ZH6.....	3	43	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/14/2016	5,886.0000	03/14/2016	6,159.0000	Closing Purchase.	(11,749)	(11,749)	0	0	n/a	14
ZH6.....	12	172	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/15/2016	5,728.5000	03/14/2016	6,159.0000	Closing Purchase.	(74,106)	(74,106)	0	0	n/a	14
ZH6.....	8	115	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/15/2016	5,728.0000	03/14/2016	6,159.0000	Closing Purchase.	(49,462)	(49,462)	0	0	n/a	14
ZH6.....	21	301	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/19/2016	5,825.5000	03/14/2016	6,159.0000	Closing Purchase.	(100,465)	(100,465)	0	0	n/a	14
ZH6.....	19	273	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/19/2016	5,826.0000	03/14/2016	6,159.0000	Closing Purchase.	(90,761)	(90,761)	0	0	n/a	14
ZH6.....	16	230	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/20/2016	5,614.0000	03/14/2016	6,159.0000	Closing Purchase.	(125,088)	(125,088)	0	0	n/a	14
ZH6.....	24	344	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/20/2016	5,613.5000	03/14/2016	6,159.0000	Closing Purchase.	(187,805)	(187,805)	0	0	n/a	14
ZH6.....	29	416	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/08/2016	5,647.0000	03/14/2016	6,159.0000	Closing Purchase.	(212,995)	(212,995)	0	0	n/a	14

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		
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
ZH6.....	41	588	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/08/2016	5.647.5000	03/14/2016	6.159.0000	Closing Purchase.	(300,836)	(300,836)	0	0	n/a	14
ZH6.....	16	230	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/09/2016	5.566.5000	03/14/2016	6.159.0000	Closing Purchase.	(135,991)	(135,991)	0	0	n/a	14
ZH6.....	4	57	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/09/2016	5.567.0000	03/14/2016	6.159.0000	Closing Purchase.	(33,969)	(33,969)	0	0	n/a	14
ZH6.....	4	57	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/11/2016	5.516.5000	03/14/2016	6.159.0000	Closing Purchase.	(36,867)	(36,867)	0	0	n/a	14
ZH6.....	27	387	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/11/2016	5.517.0000	03/14/2016	6.159.0000	Closing Purchase.	(248,656)	(248,656)	0	0	n/a	14
ZH6.....	39	559	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/11/2016	5.515.5000	03/14/2016	6.159.0000	Closing Purchase.	(360,009)	(360,009)	0	0	n/a	14
ZH6.....	171	2,453	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5.959.5000	03/14/2016	6.155.0000	Closing Purchase.	(479,561)	(479,561)	0	0	n/a	14
ZH6.....	5	72	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/29/2015	6.246.0000	03/14/2016	6.155.0000	Closing Purchase.	6.527	6.527	0	0	n/a	14
ZH6.....	6	86	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/04/2016	6.038.5000	03/14/2016	6.155.0000	Closing Purchase.	(10,027)	(10,027)	0	0	n/a	14
ZH6.....	9	129	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/04/2016	6.038.0000	03/14/2016	6.155.0000	Closing Purchase.	(15,105)	(15,105)	0	0	n/a	14
ZH6.....	8	115	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/06/2016	6.010.0000	03/14/2016	6.155.0000	Closing Purchase.	(16,640)	(16,640)	0	0	n/a	14
ZH6.....	2	29	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/06/2016	6.009.5000	03/14/2016	6.155.0000	Closing Purchase.	(4,174)	(4,174)	0	0	n/a	14
ZH6.....	15	215	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/07/2016	5.891.0000	03/14/2016	6.155.0000	Closing Purchase.	(56,806)	(56,806)	0	0	n/a	14
ZH6.....	15	215	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/11/2016	5.837.0000	03/14/2016	6.155.0000	Closing Purchase.	(68,426)	(68,426)	0	0	n/a	14
ZH6.....	8	115	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/04/2016	5.874.0000	03/14/2016	6.155.0000	Closing Purchase.	(32,248)	(32,248)	0	0	n/a	14
ZH6.....	5	72	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/08/2016	5.646.0000	03/14/2016	6.155.0000	Closing Purchase.	(36,508)	(36,508)	0	0	n/a	14
ZH6.....	10	143	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/08/2016	5.645.5000	03/14/2016	6.155.0000	Closing Purchase.	(73,088)	(73,088)	0	0	n/a	14
ZH6.....	2	29	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/23/2016	5.936.5000	03/14/2016	6.155.0000	Closing Purchase.	(6,269)	(6,269)	0	0	n/a	14
ZH6.....	8	115	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/23/2016	5.936.0000	03/14/2016	6.155.0000	Closing Purchase.	(25,132)	(25,132)	0	0	n/a	14
ZH6.....	5	72	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	03/01/2016	6.120.5000	03/14/2016	6.155.0000	Closing Purchase.	(2,475)	(2,475)	0	0	n/a	14
ZH6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	03/01/2016	6.119.5000	03/14/2016	6.155.0000	Closing Purchase.	(509)	(509)	0	0	n/a	14
ZH6.....	6	86	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	03/01/2016	6.120.0000	03/14/2016	6.155.0000	Closing Purchase.	(3,012)	(3,012)	0	0	n/a	14
ZH6.....	4	57	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	03/08/2016	6.089.5000	03/14/2016	6.155.0000	Closing Purchase.	(3,758)	(3,758)	0	0	n/a	14
ZH6.....	6	86	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	03/08/2016	6.089.0000	03/14/2016	6.155.0000	Closing Purchase.	(5,681)	(5,681)	0	0	n/a	14
ZH6.....	8	115	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	03/09/2016	6.128.5000	03/14/2016	6.155.0000	Closing Purchase.	(3,041)	(3,041)	0	0	n/a	14
ZH6.....	40	574	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	12/15/2015	5.955.5000	03/14/2016	6.150.5000	Closing Purchase.	(111,891)	(111,891)	0	0	n/a	14
ZH6.....	3	43	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/05/2016	6.067.5000	03/14/2016	6.150.5000	Closing Purchase.	(3,572)	(3,572)	0	0	n/a	14
ZH6.....	4	57	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/07/2016	5.899.5000	03/14/2016	6.150.5000	Closing Purchase.	(14,402)	(14,402)	0	0	n/a	14
ZH6.....	3	43	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/11/2016	5.836.5000	03/14/2016	6.150.5000	Closing Purchase.	(13,513)	(13,513)	0	0	n/a	14
ZH6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/19/2016	5.816.5000	03/14/2016	6.150.5000	Closing Purchase.	(4,791)	(4,791)	0	0	n/a	14
ZH6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	01/20/2016	5.604.5000	03/14/2016	6.150.5000	Closing Purchase.	(7,832)	(7,832)	0	0	n/a	14
ZH6.....	3	43	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/21/2016.	ICE.....	02/11/2016	5.513.5000	03/14/2016	6.150.5000	Closing Purchase.	(27,413)	(27,413)	0	0	n/a	14
ZM6.....	2	28	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.099.5000	03/15/2016	6.073.0000	Closing Purchase.	752	752	0	0	n/a	14
ZM6.....	2	28	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.099.5000	03/15/2016	6.073.5000	Closing Purchase.	738	738	0	0	n/a	14
ZM6.....	10	142	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.088.5000	03/15/2016	6.082.5000	Closing Purchase.	851	851	0	0	n/a	14
ZM6.....	4	57	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.090.5000	03/15/2016	6.081.0000	Closing Purchase.	539	539	0	0	n/a	14
ZM6.....	10	142	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.090.5000	03/15/2016	6.081.5000	Closing Purchase.	1,277	1,277	0	0	n/a	14
ZM6.....	6	85	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.090.5000	03/15/2016	6.082.0000	Closing Purchase.	723	723	0	0	n/a	14
ZM6.....	3	42	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	03/16/2016	6.115.5000	Closing Purchase.	(886)	(886)	0	0	n/a	14
ZM6.....	17	239	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	03/16/2016	6.116.0000	Closing Purchase.	(5,143)	(5,143)	0	0	n/a	14
ZM6.....	4	56	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.086.0000	03/16/2016	6.117.0000	Closing Purchase.	(1,745)	(1,745)	0	0	n/a	14
ZM6.....	4	58	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.099.5000	03/17/2016	6.122.5000	Closing Purchase.	(1,330)	(1,330)	0	0	n/a	14
ZM6.....	40	578	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	03/17/2016	6.117.5000	Closing Purchase.	(13,300)	(13,300)	0	0	n/a	14
ZM6.....	2	29	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.099.5000	03/18/2016	6.148.5000	Closing Purchase.	(1,420)	(1,420)	0	0	n/a	14

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		
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
ZM6.....	10	145	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.088.5000	03/18/2016	6.151.5000	Closing Purchase.	(9,127)	(9,127)	0	0	n/a	14
ZM6.....	4	57	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.090.5000	04/13/2016	6.292.0000	Closing Purchase.	(11,460)	(11,460)	0	0	n/a	14
ZM6.....	4	57	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.090.5000	04/13/2016	6.292.5000	Closing Purchase.	(11,488)	(11,488)	0	0	n/a	14
ZM6.....	3	42	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.099.5000	04/14/2016	6.314.5000	Closing Purchase.	(9,111)	(9,111)	0	0	n/a	14
ZM6.....	10	142	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.090.5000	04/15/2016	6.297.0000	Closing Purchase.	(29,265)	(29,265)	0	0	n/a	14
ZM6.....	4	58	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.099.5000	04/19/2016	6.348.0000	Closing Purchase.	(14,299)	(14,299)	0	0	n/a	14
ZM6.....	3	43	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.099.5000	04/19/2016	6.348.5000	Closing Purchase.	(10,746)	(10,746)	0	0	n/a	14
ZM6.....	15	216	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.088.5000	04/19/2016	6.354.5000	Closing Purchase.	(57,396)	(57,396)	0	0	n/a	14
ZM6.....	5	72	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	04/20/2016	6.344.0000	Closing Purchase.	(17,958)	(17,958)	0	0	n/a	14
ZM6.....	5	72	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	04/20/2016	6.344.5000	Closing Purchase.	(17,994)	(17,994)	0	0	n/a	14
ZM6.....	4	58	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	04/20/2016	6.345.0000	Closing Purchase.	(14,424)	(14,424)	0	0	n/a	14
ZM6.....	6	86	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	04/20/2016	6.345.5000	Closing Purchase.	(21,679)	(21,679)	0	0	n/a	14
ZM6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.088.5000	04/21/2016	6.326.5000	Closing Purchase.	(3,431)	(3,431)	0	0	n/a	14
ZM6.....	6	86	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.088.5000	04/21/2016	6.327.0000	Closing Purchase.	(20,626)	(20,626)	0	0	n/a	14
ZM6.....	2	29	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.088.5000	04/21/2016	6.327.5000	Closing Purchase.	(6,890)	(6,890)	0	0	n/a	14
ZM6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.088.5000	04/21/2016	6.328.0000	Closing Purchase.	(3,452)	(3,452)	0	0	n/a	14
ZM6.....	2	29	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	04/21/2016	6.325.0000	Closing Purchase.	(6,645)	(6,645)	0	0	n/a	14
ZM6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	04/21/2016	6.325.5000	Closing Purchase.	(3,330)	(3,330)	0	0	n/a	14
ZM6.....	14	202	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	04/21/2016	6.326.0000	Closing Purchase.	(46,716)	(46,716)	0	0	n/a	14
ZM6.....	3	43	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	04/21/2016	6.326.5000	Closing Purchase.	(10,032)	(10,032)	0	0	n/a	14
ZM6.....	5	73	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.088.5000	04/26/2016	6.236.5000	Closing Purchase.	(10,783)	(10,783)	0	0	n/a	15
ZM6.....	6	87	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	04/26/2016	6.236.0000	Closing Purchase.	(12,371)	(12,371)	0	0	n/a	15
ZM6.....	19	277	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	04/26/2016	6.236.5000	Closing Purchase.	(39,313)	(39,313)	0	0	n/a	15
ZM6.....	2	29	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	04/26/2016	6.237.0000	Closing Purchase.	(4,153)	(4,153)	0	0	n/a	15
ZM6.....	1	15	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	04/26/2016	6.237.5000	Closing Purchase.	(2,084)	(2,084)	0	0	n/a	15
ZM6.....	2	29	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	04/26/2016	6.238.0000	Closing Purchase.	(4,182)	(4,182)	0	0	n/a	15
ZM6.....	2	29	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.086.0000	04/26/2016	6.234.0000	Closing Purchase.	(4,313)	(4,313)	0	0	n/a	15
ZM6.....	5	73	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.090.5000	05/24/2016	6.204.0000	Closing Purchase.	(8,286)	(8,286)	0	0	n/a	15
ZM6.....	5	73	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.090.5000	05/24/2016	6.204.5000	Closing Purchase.	(8,322)	(8,322)	0	0	n/a	15
ZM6.....	5	73	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.099.5000	05/25/2016	6.243.5000	Closing Purchase.	(10,578)	(10,578)	0	0	n/a	15
ZM6.....	1	15	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.088.5000	05/25/2016	6.241.5000	Closing Purchase.	(2,248)	(2,248)	0	0	n/a	15
ZM6.....	9	132	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.088.5000	05/25/2016	6.242.5000	Closing Purchase.	(20,362)	(20,362)	0	0	n/a	15
ZM6.....	20	294	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	05/25/2016	6.243.0000	Closing Purchase.	(43,632)	(43,632)	0	0	n/a	15
ZM6.....	1	15	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.090.5000	05/25/2016	6.242.0000	Closing Purchase.	(2,226)	(2,226)	0	0	n/a	15
ZM6.....	7	103	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.090.5000	05/25/2016	6.242.5000	Closing Purchase.	(15,631)	(15,631)	0	0	n/a	15
ZM6.....	2	29	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.090.5000	05/25/2016	6.243.0000	Closing Purchase.	(4,481)	(4,481)	0	0	n/a	15
ZM6.....	2	29	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.086.0000	05/26/2016	6.240.5000	Closing Purchase.	(4,543)	(4,543)	0	0	n/a	15
ZM6.....	4	59	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.099.5000	05/31/2016	6.250.5000	Closing Purchase.	(8,843)	(8,843)	0	0	n/a	15
ZM6.....	3	44	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	05/31/2016	6.247.0000	Closing Purchase.	(6,698)	(6,698)	0	0	n/a	15
ZM6.....	7	102	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	05/31/2016	6.247.5000	Closing Purchase.	(15,681)	(15,681)	0	0	n/a	15
ZM6.....	20	293	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.094.5000	05/31/2016	6.248.0000	Closing Purchase.	(44,948)	(44,948)	0	0	n/a	15
ZM6.....	1	15	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.099.5000	06/07/2016	6.272.0000	Closing Purchase.	(2,514)	(2,514)	0	0	n/a	15
ZM6.....	3	44	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.099.5000	06/07/2016	6.272.5000	Closing Purchase.	(7,563)	(7,563)	0	0	n/a	15
ZM6.....	127	1,800	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.	ICF.....	03/14/2016	6.099.5000	06/13/2016	6.070.5000	Closing Purchase.	52,188	52,188	0	0	n/a	14

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		
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
ZM6.....	3	43	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/04/2016.....	6,070.5000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	0.....	0.....	0.....	0.....	n/a.....	12.....
ZM6.....	5	71	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/16/2016.....	6,110.5000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	2,834.....	2,834.....	0.....	0.....	n/a.....	14.....
ZM6.....	360	5,101	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	03/14/2016.....	6,088.5000.....	06/13/2016.....	6,074.0000.....	Closing Purchase.....	73,967.....	73,967.....	0.....	0.....	n/a.....	14.....
ZM6.....	10	142	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/06/2016.....	6,061.0000.....	06/13/2016.....	6,074.0000.....	Closing Purchase.....	(1,842).....	(1,842).....	0.....	0.....	n/a.....	14.....
ZM6.....	10	142	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/16/2016.....	6,120.0000.....	06/13/2016.....	6,074.0000.....	Closing Purchase.....	6,518.....	6,518.....	0.....	0.....	n/a.....	14.....
ZM6.....	166	2,352	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	03/14/2016.....	6,094.5000.....	06/13/2016.....	6,073.5000.....	Closing Purchase.....	49,397.....	49,397.....	0.....	0.....	n/a.....	14.....
ZM6.....	834	11,818	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	03/14/2016.....	6,096.5000.....	06/13/2016.....	6,073.5000.....	Closing Purchase.....	271,809.....	271,809.....	0.....	0.....	n/a.....	14.....
ZM6.....	166	2,352	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	03/14/2016.....	6,096.5000.....	06/13/2016.....	6,074.0000.....	Closing Purchase.....	52,925.....	52,925.....	0.....	0.....	n/a.....	14.....
ZM6.....	19	269	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/05/2016.....	6,080.5000.....	06/13/2016.....	6,074.0000.....	Closing Purchase.....	1,750.....	1,750.....	0.....	0.....	n/a.....	14.....
ZM6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/05/2016.....	6,081.0000.....	06/13/2016.....	6,074.0000.....	Closing Purchase.....	99.....	99.....	0.....	0.....	n/a.....	14.....
ZM6.....	9	128	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/10/2016.....	6,111.5000.....	06/13/2016.....	6,074.0000.....	Closing Purchase.....	4,782.....	4,782.....	0.....	0.....	n/a.....	14.....
ZM6.....	4	57	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/10/2016.....	6,112.0000.....	06/13/2016.....	6,074.0000.....	Closing Purchase.....	2,154.....	2,154.....	0.....	0.....	n/a.....	14.....
ZM6.....	5	71	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/10/2016.....	6,112.5000.....	06/13/2016.....	6,074.0000.....	Closing Purchase.....	2,728.....	2,728.....	0.....	0.....	n/a.....	14.....
ZM6.....	2	28	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/10/2016.....	6,113.0000.....	06/13/2016.....	6,074.0000.....	Closing Purchase.....	1,105.....	1,105.....	0.....	0.....	n/a.....	14.....
ZM6.....	15	213	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/16/2016.....	6,117.5000.....	06/13/2016.....	6,074.0000.....	Closing Purchase.....	9,246.....	9,246.....	0.....	0.....	n/a.....	14.....
ZM6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/16/2016.....	6,118.0000.....	06/13/2016.....	6,074.0000.....	Closing Purchase.....	623.....	623.....	0.....	0.....	n/a.....	14.....
ZM6.....	14	198	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/16/2016.....	6,118.5000.....	06/13/2016.....	6,074.0000.....	Closing Purchase.....	8,828.....	8,828.....	0.....	0.....	n/a.....	14.....
ZM6.....	236	3,344	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	03/14/2016.....	6,090.5000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	66,882.....	66,882.....	0.....	0.....	n/a.....	14.....
ZM6.....	7	99	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	03/24/2016.....	6,071.0000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	50.....	50.....	0.....	0.....	n/a.....	14.....
ZM6.....	13	184	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	04/05/2016.....	6,033.5000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	(6,816).....	(6,816).....	0.....	0.....	n/a.....	14.....
ZM6.....	4	57	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	04/05/2016.....	6,034.0000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	(2,069).....	(2,069).....	0.....	0.....	n/a.....	14.....
ZM6.....	3	43	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	04/05/2016.....	6,035.0000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	(1,509).....	(1,509).....	0.....	0.....	n/a.....	14.....
ZM6.....	4	57	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	04/06/2016.....	6,088.5000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	1,020.....	1,020.....	0.....	0.....	n/a.....	14.....
ZM6.....	4	57	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	04/06/2016.....	6,088.0000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	992.....	992.....	0.....	0.....	n/a.....	14.....
ZM6.....	3	43	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	04/19/2016.....	6,355.0000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	12,094.....	12,094.....	0.....	0.....	n/a.....	14.....
ZM6.....	6	85	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	04/19/2016.....	6,355.5000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	24,231.....	24,231.....	0.....	0.....	n/a.....	14.....
ZM6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	04/19/2016.....	6,356.0000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	4,046.....	4,046.....	0.....	0.....	n/a.....	14.....
ZM6.....	3	43	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	04/29/2016.....	6,223.0000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	6,483.....	6,483.....	0.....	0.....	n/a.....	14.....
ZM6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	04/29/2016.....	6,222.5000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	2,154.....	2,154.....	0.....	0.....	n/a.....	14.....
ZM6.....	8	113	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/31/2016.....	6,240.5000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	19,271.....	19,271.....	0.....	0.....	n/a.....	14.....
ZM6.....	7	99	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/31/2016.....	6,241.0000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	16,912.....	16,912.....	0.....	0.....	n/a.....	14.....
ZM6.....	5	71	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/31/2016.....	6,241.5000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	12,115.....	12,115.....	0.....	0.....	n/a.....	14.....
ZM6.....	5	71	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	06/03/2016.....	6,198.0000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	9,033.....	9,033.....	0.....	0.....	n/a.....	14.....
ZM6.....	11	156	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	06/10/2016.....	6,112.5000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	6,547.....	6,547.....	0.....	0.....	n/a.....	14.....
ZM6.....	5	71	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	06/10/2016.....	6,113.0000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	3,011.....	3,011.....	0.....	0.....	n/a.....	14.....
ZM6.....	4	57	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	06/10/2016.....	6,113.5000.....	06/13/2016.....	6,070.5000.....	Closing Purchase.....	2,437.....	2,437.....	0.....	0.....	n/a.....	14.....
ZM6.....	47	666	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	03/14/2016.....	6,086.0000.....	06/13/2016.....	6,065.5000.....	Closing Purchase.....	13,653.....	13,653.....	0.....	0.....	n/a.....	14.....
ZM6.....	2	28	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	04/05/2016.....	6,038.0000.....	06/13/2016.....	6,065.5000.....	Closing Purchase.....	(779).....	(779).....	0.....	0.....	n/a.....	14.....
ZM6.....	2	28	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/06/2016.....	6,066.0000.....	06/13/2016.....	6,065.5000.....	Closing Purchase.....	14.....	14.....	0.....	0.....	n/a.....	14.....
ZM6.....	1	14	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	05/20/2016.....	6,137.0000.....	06/13/2016.....	6,065.5000.....	Closing Purchase.....	1,013.....	1,013.....	0.....	0.....	n/a.....	14.....
ZM6.....	2	28	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/20/2016.....	ICF.....	06/10/2016.....	6,110.0000.....	06/13/2016.....	6,065.5000.....	Closing Purchase.....	1,261.....	1,261.....	0.....	0.....	n/a.....	14.....
ZU6.....	3	44	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	06/21/2016.....	6,178.5000.....	Closing Purchase.....	(7,276).....	(7,276).....	0.....	0.....	n/a.....	15.....
ZU6.....	2	29	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	06/21/2016.....	6,186.0000.....	Closing Purchase.....	(5,072).....	(5,072).....	0.....	0.....	n/a.....	15.....
ZU6.....	19	280	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	06/21/2016.....	6,186.5000.....	Closing Purchase.....	(48,320).....	(48,320).....	0.....	0.....	n/a.....	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		
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
ZU6.....	1.....	15.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	06/21/2016.....	6,187.0000.....	Closing Purchase.....	(2,551).....	(2,551).....	0.....	0.....	n/a.....	15.....
ZU6.....	13.....	192.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	06/21/2016.....	6,187.5000.....	Closing Purchase.....	(33,253).....	(33,253).....	0.....	0.....	n/a.....	15.....
ZU6.....	3.....	44.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,009.0000.....	06/21/2016.....	6,184.5000.....	Closing Purchase.....	(7,762).....	(7,762).....	0.....	0.....	n/a.....	15.....
ZU6.....	3.....	44.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	06/22/2016.....	6,260.0000.....	Closing Purchase.....	(10,836).....	(10,836).....	0.....	0.....	n/a.....	15.....
ZU6.....	4.....	59.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.5000.....	06/22/2016.....	6,244.5000.....	Closing Purchase.....	(13,332).....	(13,332).....	0.....	0.....	n/a.....	15.....
ZU6.....	4.....	59.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.5000.....	06/22/2016.....	6,245.0000.....	Closing Purchase.....	(13,362).....	(13,362).....	0.....	0.....	n/a.....	15.....
ZU6.....	2.....	29.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.5000.....	06/22/2016.....	6,245.5000.....	Closing Purchase.....	(6,695).....	(6,695).....	0.....	0.....	n/a.....	15.....
ZU6.....	14.....	206.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.5000.....	06/22/2016.....	6,247.5000.....	Closing Purchase.....	(47,382).....	(47,382).....	0.....	0.....	n/a.....	15.....
ZU6.....	3.....	44.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.0000.....	06/22/2016.....	6,248.0000.....	Closing Purchase.....	(10,175).....	(10,175).....	0.....	0.....	n/a.....	15.....
ZU6.....	3.....	44.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.0000.....	06/22/2016.....	6,248.5000.....	Closing Purchase.....	(10,197).....	(10,197).....	0.....	0.....	n/a.....	15.....
ZU6.....	6.....	89.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	06/23/2016.....	6,250.5000.....	Closing Purchase.....	(21,130).....	(21,130).....	0.....	0.....	n/a.....	15.....
ZU6.....	6.....	81.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	06/29/2016.....	6,243.0000.....	Closing Purchase.....	(18,469).....	(18,469).....	0.....	0.....	n/a.....	13.....
ZU6.....	3.....	40.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,009.0000.....	06/29/2016.....	6,247.0000.....	Closing Purchase.....	(9,598).....	(9,598).....	0.....	0.....	n/a.....	13.....
ZU6.....	1.....	13.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,009.0000.....	06/29/2016.....	6,247.5000.....	Closing Purchase.....	(3,206).....	(3,206).....	0.....	0.....	n/a.....	13.....
ZU6.....	9.....	121.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	06/30/2016.....	6,321.5000.....	Closing Purchase.....	(37,212).....	(37,212).....	0.....	0.....	n/a.....	13.....
ZU6.....	2.....	27.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,009.0000.....	06/30/2016.....	6,350.0000.....	Closing Purchase.....	(9,170).....	(9,170).....	0.....	0.....	n/a.....	13.....
ZU6.....	7.....	93.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	07/01/2016.....	6,528.0000.....	Closing Purchase.....	(47,839).....	(47,839).....	0.....	0.....	n/a.....	13.....
ZU6.....	1.....	13.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.5000.....	07/01/2016.....	6,527.0000.....	Closing Purchase.....	(6,774).....	(6,774).....	0.....	0.....	n/a.....	13.....
ZU6.....	9.....	120.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.5000.....	07/01/2016.....	6,527.5000.....	Closing Purchase.....	(61,029).....	(61,029).....	0.....	0.....	n/a.....	13.....
ZU6.....	26.....	341.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	07/05/2016.....	6,485.5000.....	Closing Purchase.....	(160,642).....	(160,642).....	0.....	0.....	n/a.....	13.....
ZU6.....	19.....	249.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	07/05/2016.....	6,486.0000.....	Closing Purchase.....	(117,517).....	(117,517).....	0.....	0.....	n/a.....	13.....
ZU6.....	4.....	52.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,009.0000.....	07/05/2016.....	6,486.5000.....	Closing Purchase.....	(25,029).....	(25,029).....	0.....	0.....	n/a.....	13.....
ZU6.....	6.....	78.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	07/11/2016.....	6,621.0000.....	Closing Purchase.....	(47,189).....	(47,189).....	0.....	0.....	n/a.....	13.....
ZU6.....	5.....	65.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	07/11/2016.....	6,636.5000.....	Closing Purchase.....	(40,329).....	(40,329).....	0.....	0.....	n/a.....	13.....
ZU6.....	1.....	13.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,009.0000.....	07/11/2016.....	6,625.5000.....	Closing Purchase.....	(7,988).....	(7,988).....	0.....	0.....	n/a.....	13.....
ZU6.....	4.....	53.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	07/12/2016.....	6,614.5000.....	Closing Purchase.....	(31,603).....	(31,603).....	0.....	0.....	n/a.....	13.....
ZU6.....	14.....	184.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.0000.....	07/12/2016.....	6,628.5000.....	Closing Purchase.....	(112,637).....	(112,637).....	0.....	0.....	n/a.....	13.....
ZU6.....	23.....	303.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.0000.....	07/12/2016.....	6,629.0000.....	Closing Purchase.....	(185,198).....	(185,198).....	0.....	0.....	n/a.....	13.....
ZU6.....	3.....	40.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	07/13/2016.....	6,656.5000.....	Closing Purchase.....	(25,586).....	(25,586).....	0.....	0.....	n/a.....	13.....
ZU6.....	5.....	66.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.5000.....	07/13/2016.....	6,616.5000.....	Closing Purchase.....	(39,756).....	(39,756).....	0.....	0.....	n/a.....	13.....
ZU6.....	7.....	93.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.5000.....	07/13/2016.....	6,617.0000.....	Closing Purchase.....	(55,704).....	(55,704).....	0.....	0.....	n/a.....	13.....
ZU6.....	20.....	265.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.0000.....	07/13/2016.....	6,640.5000.....	Closing Purchase.....	(165,527).....	(165,527).....	0.....	0.....	n/a.....	13.....
ZU6.....	3.....	40.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.5000.....	07/18/2016.....	6,656.5000.....	Closing Purchase.....	(25,402).....	(25,402).....	0.....	0.....	n/a.....	13.....
ZU6.....	5.....	66.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.5000.....	07/18/2016.....	6,657.0000.....	Closing Purchase.....	(42,370).....	(42,370).....	0.....	0.....	n/a.....	13.....
ZU6.....	2.....	27.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.5000.....	07/18/2016.....	6,657.5000.....	Closing Purchase.....	(16,961).....	(16,961).....	0.....	0.....	n/a.....	13.....
ZU6.....	4.....	53.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.0000.....	07/18/2016.....	6,651.5000.....	Closing Purchase.....	(33,631).....	(33,631).....	0.....	0.....	n/a.....	13.....
ZU6.....	31.....	411.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.0000.....	07/18/2016.....	6,652.0000.....	Closing Purchase.....	(260,846).....	(260,846).....	0.....	0.....	n/a.....	13.....
ZU6.....	5.....	66.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	07/21/2016.....	6,667.0000.....	Closing Purchase.....	(43,059).....	(43,059).....	0.....	0.....	n/a.....	13.....
ZU6.....	5.....	66.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.5000.....	07/25/2016.....	6,648.5000.....	Closing Purchase.....	(41,387).....	(41,387).....	0.....	0.....	n/a.....	13.....
ZU6.....	3.....	39.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	08/08/2016.....	6,759.0000.....	Closing Purchase.....	(29,158).....	(29,158).....	0.....	0.....	n/a.....	13.....
ZU6.....	5.....	65.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.5000.....	08/08/2016.....	6,759.0000.....	Closing Purchase.....	(48,368).....	(48,368).....	0.....	0.....	n/a.....	13.....
ZU6.....	4.....	52.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,014.0000.....	08/12/2016.....	6,909.5000.....	Closing Purchase.....	(46,459).....	(46,459).....	0.....	0.....	n/a.....	13.....
ZU6.....	12.....	156.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.5000.....	08/16/2016.....	6,902.5000.....	Closing Purchase.....	(137,915).....	(137,915).....	0.....	0.....	n/a.....	13.....
ZU6.....	18.....	234.....	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.....	ICF.....	06/13/2016.....	6,017.0000.....	08/16/2016.....	6,903.0000.....	Closing Purchase.....	(206,989).....	(206,989).....	0.....	0.....	n/a.....	13.....

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		
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
ZU6.....	5	67	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/13/2016	6,014.0000	09/07/2016	6,843.5000	Closing Purchase.	(55,506)	(55,506)	0	0	n/a	13
ZU6.....	10	133	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/13/2016	6,017.5000	09/08/2016	6,859.5000	Closing Purchase.	(112,348)	(112,348)	0	0	n/a	13
ZU6.....	77	1,020	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/13/2016	6,014.0000	09/13/2016	6,709.0000	Closing Purchase.	(709,181)	(709,181)	0	0	n/a	13
ZU6.....	2	27	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,895.0000	09/13/2016	6,709.0000	Closing Purchase.	(21,574)	(21,574)	0	0	n/a	13
ZU6.....	4	53	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,895.5000	09/13/2016	6,709.0000	Closing Purchase.	(43,122)	(43,122)	0	0	n/a	13
ZU6.....	10	133	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,896.0000	09/13/2016	6,709.0000	Closing Purchase.	(107,739)	(107,739)	0	0	n/a	13
ZU6.....	4	53	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/24/2016	6,045.5000	09/13/2016	6,709.0000	Closing Purchase.	(35,171)	(35,171)	0	0	n/a	13
ZU6.....	2	27	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/24/2016	6,046.0000	09/13/2016	6,709.0000	Closing Purchase.	(17,572)	(17,572)	0	0	n/a	13
ZU6.....	4	53	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/24/2016	6,046.5000	09/13/2016	6,709.0000	Closing Purchase.	(35,118)	(35,118)	0	0	n/a	13
ZU6.....	11	146	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/27/2016	5,936.0000	09/13/2016	6,709.0000	Closing Purchase.	(112,682)	(112,682)	0	0	n/a	13
ZU6.....	4	53	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/27/2016	5,936.5000	09/13/2016	6,709.0000	Closing Purchase.	(40,949)	(40,949)	0	0	n/a	13
ZU6.....	318	4,214	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/13/2016	6,017.5000	09/13/2016	6,697.0000	Closing Purchase.	(2,863,505)	(2,863,505)	0	0	n/a	13
ZU6.....	3	40	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,880.0000	09/13/2016	6,697.0000	Closing Purchase.	(32,481)	(32,481)	0	0	n/a	13
ZU6.....	5	66	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,880.5000	09/13/2016	6,697.0000	Closing Purchase.	(54,101)	(54,101)	0	0	n/a	13
ZU6.....	12	159	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,881.0000	09/13/2016	6,697.0000	Closing Purchase.	(129,764)	(129,764)	0	0	n/a	13
ZU6.....	7	93	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,881.5000	09/13/2016	6,697.0000	Closing Purchase.	(75,649)	(75,649)	0	0	n/a	13
ZU6.....	3	40	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,882.0000	09/13/2016	6,697.0000	Closing Purchase.	(32,401)	(32,401)	0	0	n/a	13
ZU6.....	5	66	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,882.5000	09/13/2016	6,697.0000	Closing Purchase.	(53,969)	(53,969)	0	0	n/a	13
ZU6.....	6	80	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/24/2016	6,070.5000	09/13/2016	6,697.0000	Closing Purchase.	(49,814)	(49,814)	0	0	n/a	13
ZU6.....	5	66	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/24/2016	6,071.0000	09/13/2016	6,697.0000	Closing Purchase.	(41,479)	(41,479)	0	0	n/a	13
ZU6.....	6	80	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/24/2016	6,071.5000	09/13/2016	6,697.0000	Closing Purchase.	(49,735)	(49,735)	0	0	n/a	13
ZU6.....	10	133	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/24/2016	6,072.0000	09/13/2016	6,697.0000	Closing Purchase.	(82,825)	(82,825)	0	0	n/a	13
ZU6.....	4	53	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/24/2016	6,073.0000	09/13/2016	6,697.0000	Closing Purchase.	(33,077)	(33,077)	0	0	n/a	13
ZU6.....	1	13	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/24/2016	6,074.0000	09/13/2016	6,697.0000	Closing Purchase.	(8,256)	(8,256)	0	0	n/a	13
ZU6.....	3	40	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/24/2016	6,074.5000	09/13/2016	6,697.0000	Closing Purchase.	(24,748)	(24,748)	0	0	n/a	13
ZU6.....	5	66	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/28/2016	6,108.0000	09/13/2016	6,697.0000	Closing Purchase.	(39,027)	(39,027)	0	0	n/a	13
ZU6.....	858	11,370	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/13/2016	6,017.0000	09/13/2016	6,703.5000	Closing Purchase.	(7,805,653)	(7,805,653)	0	0	n/a	13
ZU6.....	142	1,882	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/13/2016	6,017.5000	09/13/2016	6,703.5000	Closing Purchase.	(1,290,904)	(1,290,904)	0	0	n/a	13
ZU6.....	94	1,246	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/13/2016	6,017.5000	09/13/2016	6,706.0000	Closing Purchase.	(857,656)	(857,656)	0	0	n/a	13
ZU6.....	37	490	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,879.5000	09/13/2016	6,706.0000	Closing Purchase.	(405,253)	(405,253)	0	0	n/a	13
ZU6.....	24	318	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,880.0000	09/13/2016	6,706.0000	Closing Purchase.	(262,708)	(262,708)	0	0	n/a	13
ZU6.....	23	305	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,882.5000	09/13/2016	6,706.0000	Closing Purchase.	(251,000)	(251,000)	0	0	n/a	13
ZU6.....	31	411	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,884.0000	09/13/2016	6,706.0000	Closing Purchase.	(337,687)	(337,687)	0	0	n/a	13
ZU6.....	10	133	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,884.5000	09/13/2016	6,706.0000	Closing Purchase.	(108,865)	(108,865)	0	0	n/a	13
ZU6.....	60	795	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/24/2016	6,062.0000	09/13/2016	6,706.0000	Closing Purchase.	(512,057)	(512,057)	0	0	n/a	13
ZU6.....	49	649	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/27/2016	5,941.5000	09/13/2016	6,706.0000	Closing Purchase.	(496,427)	(496,427)	0	0	n/a	13
ZU6.....	1	13	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/27/2016	5,942.0000	09/13/2016	6,706.0000	Closing Purchase.	(10,125)	(10,125)	0	0	n/a	13
ZU6.....	239	3,167	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/13/2016	6,014.0000	09/13/2016	6,691.5000	Closing Purchase.	(2,145,797)	(2,145,797)	0	0	n/a	13
ZU6.....	9	119	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,879.0000	09/13/2016	6,691.5000	Closing Purchase.	(96,905)	(96,905)	0	0	n/a	13
ZU6.....	9	119	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,879.5000	09/13/2016	6,691.5000	Closing Purchase.	(96,846)	(96,846)	0	0	n/a	13
ZU6.....	5	66	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,880.0000	09/13/2016	6,691.5000	Closing Purchase.	(53,770)	(53,770)	0	0	n/a	13
ZU6.....	3	40	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,880.5000	09/13/2016	6,691.5000	Closing Purchase.	(32,242)	(32,242)	0	0	n/a	13
ZU6.....	3	40	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,881.0000	09/13/2016	6,691.5000	Closing Purchase.	(32,222)	(32,222)	0	0	n/a	13
ZU6.....	1	13	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5,881.5000	09/13/2016	6,691.5000	Closing Purchase.	(10,734)	(10,734)	0	0	n/a	13

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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		
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
ZU6.....	20	265	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/24/2016	6.085.0000	09/13/2016	6.691.5000	Closing Purchase.	(160,747)	(160,747)	0	0	n/a	13
ZU6.....	25	331	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	07/19/2016	6.650.5000	09/13/2016	6.691.5000	Closing Purchase.	(13,583)	(13,583)	0	0	n/a	13
ZU6.....	1	13	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	07/26/2016	6.665.5000	09/13/2016	6.691.5000	Closing Purchase.	(345)	(345)	0	0	n/a	13
ZU6.....	9	119	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	07/26/2016	6.666.0000	09/13/2016	6.691.5000	Closing Purchase.	(3,041)	(3,041)	0	0	n/a	13
ZU6.....	3	40	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	07/28/2016	6.681.5000	09/13/2016	6.691.5000	Closing Purchase.	(398)	(398)	0	0	n/a	13
ZU6.....	7	93	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	07/28/2016	6.682.0000	09/13/2016	6.691.5000	Closing Purchase.	(881)	(881)	0	0	n/a	13
ZU6.....	40	530	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/13/2016	6.009.0000	09/13/2016	6.697.5000	Closing Purchase.	(364,960)	(364,960)	0	0	n/a	13
ZU6.....	7	93	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/14/2016	5.888.0000	09/13/2016	6.697.5000	Closing Purchase.	(75,092)	(75,092)	0	0	n/a	13
ZU6.....	5	66	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/19/2016.	ICF.....	06/27/2016	5.922.5000	09/13/2016	6.697.5000	Closing Purchase.	(51,352)	(51,352)	0	0	n/a	13
ZZ6.....	4	52	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/12/2016	6.647.0000	09/23/2016	6.869.0000	Closing Purchase.	(11,519)	(11,519)	0	0	n/a	13
ZZ6.....	10	123	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.651.5000	10/18/2016	6.965.0000	Closing Purchase.	(38,501)	(38,501)	0	0	n/a	12
ZZ6.....	3	37	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.5000	11/09/2016	6.853.0000	Closing Purchase.	(7,255)	(7,255)	0	0	n/a	12
ZZ6.....	1	12	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/12/2016	6.647.0000	11/10/2016	6.830.5000	Closing Purchase.	(2,282)	(2,282)	0	0	n/a	12
ZZ6.....	2	25	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/12/2016	6.647.5000	11/10/2016	6.830.5000	Closing Purchase.	(4,552)	(4,552)	0	0	n/a	12
ZZ6.....	4	50	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.669.0000	11/10/2016	6.830.5000	Closing Purchase.	(8,034)	(8,034)	0	0	n/a	12
ZZ6.....	16	199	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.0000	11/10/2016	6.810.5000	Closing Purchase.	(30,543)	(30,543)	0	0	n/a	12
ZZ6.....	1	12	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.0000	11/10/2016	6.811.0000	Closing Purchase.	(1,915)	(1,915)	0	0	n/a	12
ZZ6.....	13	162	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.0000	11/10/2016	6.811.5000	Closing Purchase.	(24,978)	(24,978)	0	0	n/a	12
ZZ6.....	37	460	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	11/10/2016	6.824.5000	Closing Purchase.	(74,081)	(74,081)	0	0	n/a	12
ZZ6.....	15	187	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	11/10/2016	6.825.5000	Closing Purchase.	(30,219)	(30,219)	0	0	n/a	12
ZZ6.....	3	37	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	11/10/2016	6.826.0000	Closing Purchase.	(6,063)	(6,063)	0	0	n/a	12
ZZ6.....	2	25	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.651.5000	11/10/2016	6.792.0000	Closing Purchase.	(3,495)	(3,495)	0	0	n/a	12
ZZ6.....	23	286	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.651.5000	11/10/2016	6.792.5000	Closing Purchase.	(40,330)	(40,330)	0	0	n/a	12
ZZ6.....	3	37	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.5000	11/10/2016	6.806.0000	Closing Purchase.	(5,540)	(5,540)	0	0	n/a	12
ZZ6.....	4	51	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	11/11/2016	6.700.0000	Closing Purchase.	(1,845)	(1,845)	0	0	n/a	13
ZZ6.....	26	329	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	11/11/2016	6.700.5000	Closing Purchase.	(12,160)	(12,160)	0	0	n/a	13
ZZ6.....	10	126	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.651.5000	11/11/2016	6.712.0000	Closing Purchase.	(7,647)	(7,647)	0	0	n/a	13
ZZ6.....	3	37	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.0000	11/15/2016	6.783.0000	Closing Purchase.	(4,699)	(4,699)	0	0	n/a	12
ZZ6.....	7	87	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.0000	11/15/2016	6.783.5000	Closing Purchase.	(11,009)	(11,009)	0	0	n/a	12
ZZ6.....	25	311	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.651.5000	11/15/2016	6.779.0000	Closing Purchase.	(39,627)	(39,627)	0	0	n/a	12
ZZ6.....	3	37	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.651.5000	11/15/2016	6.779.5000	Closing Purchase.	(4,774)	(4,774)	0	0	n/a	12
ZZ6.....	17	211	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.651.5000	11/15/2016	6.780.0000	Closing Purchase.	(27,158)	(27,158)	0	0	n/a	12
ZZ6.....	4	50	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.5000	11/15/2016	6.775.0000	Closing Purchase.	(5,843)	(5,843)	0	0	n/a	12
ZZ6.....	8	99	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.5000	11/15/2016	6.775.5000	Closing Purchase.	(11,736)	(11,736)	0	0	n/a	12
ZZ6.....	5	62	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.5000	11/15/2016	6.776.0000	Closing Purchase.	(7,366)	(7,366)	0	0	n/a	12
ZZ6.....	4	50	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	11/16/2016	6.748.5000	Closing Purchase.	(4,231)	(4,231)	0	0	n/a	12
ZZ6.....	6	75	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	11/16/2016	6.750.0000	Closing Purchase.	(6,458)	(6,458)	0	0	n/a	12
ZZ6.....	4	49	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.669.0000	11/18/2016	6.767.5000	Closing Purchase.	(4,857)	(4,857)	0	0	n/a	12
ZZ6.....	10	123	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.0000	11/18/2016	6.774.0000	Closing Purchase.	(14,424)	(14,424)	0	0	n/a	12
ZZ6.....	10	125	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.0000	11/21/2016	6.763.0000	Closing Purchase.	(13,200)	(13,200)	0	0	n/a	12
ZZ6.....	27	336	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	11/21/2016	6.759.5000	Closing Purchase.	(32,278)	(32,278)	0	0	n/a	12
ZZ6.....	18	224	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	11/21/2016	6.760.0000	Closing Purchase.	(21,631)	(21,631)	0	0	n/a	12
ZZ6.....	8	100	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.651.5000	11/21/2016	6.762.5000	Closing Purchase.	(11,058)	(11,058)	0	0	n/a	12
ZZ6.....	2	25	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.651.5000	11/21/2016	6.763.0000	Closing Purchase.	(2,777)	(2,777)	0	0	n/a	12

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		
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
ZZ6.....	1	12	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.5000	11/21/2016	6.765.5000	Closing Purchase.	(1,345)	(1,345)	0	0	n/a	12
ZZ6.....	4	50	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.669.0000	11/23/2016	6.820.5000	Closing Purchase.	(7,514)	(7,514)	0	0	n/a	12
ZZ6.....	9	114	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	12/01/2016	6.724.5000	Closing Purchase.	(6,935)	(6,935)	0	0	n/a	13
ZZ6.....	11	139	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	12/01/2016	6.725.5000	Closing Purchase.	(8,615)	(8,615)	0	0	n/a	13
ZZ6.....	5	64	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.669.0000	12/06/2016	6.778.5000	Closing Purchase.	(6,979)	(6,979)	0	0	n/a	13
ZZ6.....	10	127	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.0000	12/06/2016	6.778.5000	Closing Purchase.	(15,488)	(15,488)	0	0	n/a	13
ZZ6.....	30	382	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	12/06/2016	6.777.5000	Closing Purchase.	(43,595)	(43,595)	0	0	n/a	13
ZZ6.....	1	13	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.5000	12/06/2016	6.779.5000	Closing Purchase.	(1,555)	(1,555)	0	0	n/a	13
ZZ6.....	3	38	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.669.0000	12/07/2016	6.881.0000	Closing Purchase.	(8,018)	(8,018)	0	0	n/a	13
ZZ6.....	5	63	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.669.0000	12/08/2016	6.922.0000	Closing Purchase.	(16,014)	(16,014)	0	0	n/a	13
ZZ6.....	2	25	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.0000	12/08/2016	6.924.5000	Closing Purchase.	(6,773)	(6,773)	0	0	n/a	13
ZZ6.....	6	76	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.0000	12/08/2016	6.926.0000	Closing Purchase.	(20,432)	(20,432)	0	0	n/a	13
ZZ6.....	2	25	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.0000	12/08/2016	6.926.5000	Closing Purchase.	(6,823)	(6,823)	0	0	n/a	13
ZZ6.....	20	253	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	12/08/2016	6.921.0000	Closing Purchase.	(65,194)	(65,194)	0	0	n/a	13
ZZ6.....	2	25	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.5000	12/08/2016	6.929.0000	Closing Purchase.	(6,874)	(6,874)	0	0	n/a	13
ZZ6.....	4	50	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.669.0000	12/09/2016	6.939.0000	Closing Purchase.	(13,602)	(13,602)	0	0	n/a	13
ZZ6.....	10	126	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.0000	12/09/2016	6.946.0000	Closing Purchase.	(36,397)	(36,397)	0	0	n/a	13
ZZ6.....	10	126	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	12/09/2016	6.945.5000	Closing Purchase.	(35,515)	(35,515)	0	0	n/a	13
ZZ6.....	25	315	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	12/09/2016	6.946.5000	Closing Purchase.	(89,103)	(89,103)	0	0	n/a	13
ZZ6.....	2	25	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.651.5000	12/09/2016	6.947.5000	Closing Purchase.	(7,456)	(7,456)	0	0	n/a	13
ZZ6.....	6	76	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.651.5000	12/09/2016	6.948.0000	Closing Purchase.	(22,405)	(22,405)	0	0	n/a	13
ZZ6.....	1	13	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.5000	12/09/2016	6.941.5000	Closing Purchase.	(3,577)	(3,577)	0	0	n/a	13
ZZ6.....	10	126	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.0000	12/12/2016	6.917.5000	Closing Purchase.	(32,932)	(32,932)	0	0	n/a	13
ZZ6.....	5	63	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	12/12/2016	6.911.0000	Closing Purchase.	(15,644)	(15,644)	0	0	n/a	13
ZZ6.....	18	228	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	12/12/2016	6.911.5000	Closing Purchase.	(56,434)	(56,434)	0	0	n/a	13
ZZ6.....	1	13	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	12/12/2016	6.912.0000	Closing Purchase.	(3,142)	(3,142)	0	0	n/a	13
ZZ6.....	6	76	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	12/12/2016	6.912.5000	Closing Purchase.	(18,887)	(18,887)	0	0	n/a	13
ZZ6.....	5	63	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.651.5000	12/12/2016	6.919.0000	Closing Purchase.	(16,909)	(16,909)	0	0	n/a	13
ZZ6.....	1	13	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.5000	12/12/2016	6.914.5000	Closing Purchase.	(3,249)	(3,249)	0	0	n/a	13
ZZ6.....	89	1,131	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.669.0000	12/13/2016	6.937.0000	Closing Purchase.	(303,111)	(303,111)	0	0	n/a	13
ZZ6.....	2	25	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	10/10/2016	7.061.5000	12/13/2016	6.937.0000	Closing Purchase.	3,164	3,164	0	0	n/a	13
ZZ6.....	7	89	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	10/12/2016	6.992.5000	12/13/2016	6.937.0000	Closing Purchase.	4,937	4,937	0	0	n/a	13
ZZ6.....	3	38	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	10/14/2016	6.996.5000	12/13/2016	6.937.0000	Closing Purchase.	2,268	2,268	0	0	n/a	13
ZZ6.....	3	38	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	10/28/2016	6.967.5000	12/13/2016	6.937.0000	Closing Purchase.	1,163	1,163	0	0	n/a	13
ZZ6.....	4	51	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	11/01/2016	6.919.0000	12/13/2016	6.937.0000	Closing Purchase.	(915)	(915)	0	0	n/a	13
ZZ6.....	4	51	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	11/02/2016	6.827.5000	12/13/2016	6.937.0000	Closing Purchase.	(5,566)	(5,566)	0	0	n/a	13
ZZ6.....	4	51	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	11/04/2016	6.659.5000	12/13/2016	6.937.0000	Closing Purchase.	(14,106)	(14,106)	0	0	n/a	13
ZZ6.....	293	3,723	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.657.0000	12/13/2016	6.932.0000	Closing Purchase.	(1,023,947)	(1,023,947)	0	0	n/a	13
ZZ6.....	5	64	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.912.0000	12/13/2016	6.932.0000	Closing Purchase.	(1,271)	(1,271)	0	0	n/a	13
ZZ6.....	35	445	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	11/02/2016	6.819.0000	12/13/2016	6.932.0000	Closing Purchase.	(50,260)	(50,260)	0	0	n/a	13
ZZ6.....	15	191	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	11/07/2016	6.770.0000	12/13/2016	6.932.0000	Closing Purchase.	(30,880)	(30,880)	0	0	n/a	13
ZZ6.....	725	9,213	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.663.5000	12/13/2016	6.936.0000	Closing Purchase.	(2,510,624)	(2,510,624)	0	0	n/a	13
ZZ6.....	275	3,495	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.666.0000	12/13/2016	6.936.0000	Closing Purchase.	(943,569)	(943,569)	0	0	n/a	13
ZZ6.....	54	686	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6.666.0000	12/13/2016	6.936.5000	Closing Purchase.	(185,626)	(185,626)	0	0	n/a	13

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		
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
ZZ6.....	15	191	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	10/14/2016	6,994.5000	12/13/2016	6,936.5000	Closing Purchase.	11,056	11,056	0	0	n/a	13
ZZ6.....	7	89	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	11/01/2016	6,912.0000	12/13/2016	6,936.5000	Closing Purchase.	(2,179)	(2,179)	0	0	n/a	13
ZZ6.....	13	165	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	11/01/2016	6,912.5000	12/13/2016	6,936.5000	Closing Purchase.	(3,965)	(3,965)	0	0	n/a	13
ZZ6.....	30	381	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	11/07/2016	6,771.0000	12/13/2016	6,936.5000	Closing Purchase.	(63,095)	(63,095)	0	0	n/a	13
ZZ6.....	221	2,808	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6,651.5000	12/13/2016	6,934.5000	Closing Purchase.	(794,796)	(794,796)	0	0	n/a	13
ZZ6.....	7	89	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/27/2016	6,749.5000	12/13/2016	6,934.5000	Closing Purchase.	(16,457)	(16,457)	0	0	n/a	13
ZZ6.....	3	38	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/27/2016	6,750.0000	12/13/2016	6,934.5000	Closing Purchase.	(7,034)	(7,034)	0	0	n/a	13
ZZ6.....	5	64	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	10/13/2016	6,927.0000	12/13/2016	6,934.5000	Closing Purchase.	(477)	(477)	0	0	n/a	13
ZZ6.....	5	64	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	10/14/2016	6,985.0000	12/13/2016	6,934.5000	Closing Purchase.	3,209	3,209	0	0	n/a	13
ZZ6.....	1	13	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	11/02/2016	6,819.0000	12/13/2016	6,934.5000	Closing Purchase.	(1,468)	(1,468)	0	0	n/a	13
ZZ6.....	4	51	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	11/02/2016	6,819.5000	12/13/2016	6,934.5000	Closing Purchase.	(5,846)	(5,846)	0	0	n/a	13
ZZ6.....	4	51	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	11/02/2016	6,820.0000	12/13/2016	6,934.5000	Closing Purchase.	(5,820)	(5,820)	0	0	n/a	13
ZZ6.....	2	25	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	11/02/2016	6,820.5000	12/13/2016	6,934.5000	Closing Purchase.	(2,897)	(2,897)	0	0	n/a	13
ZZ6.....	4	51	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	11/02/2016	6,821.0000	12/13/2016	6,934.5000	Closing Purchase.	(5,769)	(5,769)	0	0	n/a	13
ZZ6.....	10	127	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	11/07/2016	6,771.5000	12/13/2016	6,934.5000	Closing Purchase.	(20,714)	(20,714)	0	0	n/a	13
ZZ6.....	23	292	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/13/2016	6,657.5000	12/13/2016	6,933.0000	Closing Purchase.	(80,524)	(80,524)	0	0	n/a	13
ZZ6.....	3	38	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/14/2016	6,649.0000	12/13/2016	6,933.0000	Closing Purchase.	(10,827)	(10,827)	0	0	n/a	13
ZZ6.....	2	25	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	09/20/2016	6,804.5000	12/13/2016	6,933.0000	Closing Purchase.	(3,266)	(3,266)	0	0	n/a	13
ZZ6.....	2	25	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	10/12/2016	6,982.0000	12/13/2016	6,933.0000	Closing Purchase.	1,245	1,245	0	0	n/a	13
ZZ6.....	2	25	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	10/14/2016	6,987.5000	12/13/2016	6,933.0000	Closing Purchase.	1,385	1,385	0	0	n/a	13
ZZ6.....	3	38	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	11/02/2016	6,821.5000	12/13/2016	6,933.0000	Closing Purchase.	(4,251)	(4,251)	0	0	n/a	13
ZZ6.....	1	13	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	11/04/2016	6,674.0000	12/13/2016	6,933.0000	Closing Purchase.	(3,291)	(3,291)	0	0	n/a	13
ZZ6.....	2	25	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	ICF.....	11/07/2016	6,772.0000	12/13/2016	6,933.0000	Closing Purchase.	(4,092)	(4,092)	0	0	n/a	13
ZH7.....	3	38	FTSE 100.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	ICF.....	12/13/2016	6,874.0000	12/14/2016	6,907.5000	Closing Purchase.	(1,276)	(1,276)	0	0	n/a	13
JYH6.....	4	5,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	12/09/2015	81.4550	01/12/2016	84.9250	Closing Purchase.	(17,350)	(17,350)	0	0	n/a	1,250
JYH6.....	39	48,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	12/09/2015	81.4550	01/12/2016	84.9300	Closing Purchase.	(169,406)	(169,406)	0	0	n/a	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	01/12/2016	85.0050	Closing Purchase.	(8,875)	(8,875)	0	0	n/a	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	01/13/2016	84.6500	Closing Purchase.	(3,994)	(3,994)	0	0	n/a	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	01/13/2016	84.6700	Closing Purchase.	(20,094)	(20,094)	0	0	n/a	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	01/13/2016	84.7050	Closing Purchase.	(4,063)	(4,063)	0	0	n/a	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	01/22/2016	84.5050	Closing Purchase.	(3,813)	(3,813)	0	0	n/a	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	01/26/2016	84.5050	Closing Purchase.	(26,688)	(26,688)	0	0	n/a	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	01/26/2016	84.5100	Closing Purchase.	(11,456)	(11,456)	0	0	n/a	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	01/26/2016	84.4550	Closing Purchase.	(11,250)	(11,250)	0	0	n/a	1,250
JYH6.....	6	7,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	12/09/2015	81.4550	01/27/2016	84.3000	Closing Purchase.	(21,338)	(21,338)	0	0	n/a	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	01/27/2016	84.3200	Closing Purchase.	(3,581)	(3,581)	0	0	n/a	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	02/10/2016	87.3200	Closing Purchase.	(51,319)	(51,319)	0	0	n/a	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	02/10/2016	87.3250	Closing Purchase.	(22,013)	(22,013)	0	0	n/a	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	02/10/2016	87.3950	Closing Purchase.	(7,425)	(7,425)	0	0	n/a	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	02/11/2016	89.2850	Closing Purchase.	(9,788)	(9,788)	0	0	n/a	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	02/11/2016	89.4400	Closing Purchase.	(9,981)	(9,981)	0	0	n/a	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	02/17/2016	87.4550	Closing Purchase.	(37,500)	(37,500)	0	0	n/a	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	02/18/2016	88.0750	Closing Purchase.	(16,550)	(16,550)	0	0	n/a	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	02/18/2016	88.0800	Closing Purchase.	(16,563)	(16,563)	0	0	n/a	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		
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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYH6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	81.4550	02/18/2016	88.1300	Closing Purchase.	(8,344)	(8,344)	0	n/a	1,250
JYH6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	81.4550	02/23/2016	89.3700	Closing Purchase.	(19,788)	(19,788)	0	n/a	1,250
JYH6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	81.4550	02/23/2016	89.4050	Closing Purchase.	(29,813)	(29,813)	0	n/a	1,250
JYH6.....	8	10,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	81.4550	02/23/2016	89.3850	Closing Purchase.	(79,300)	(79,300)	0	n/a	1,250
JYH6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	81.4550	03/02/2016	87.8250	Closing Purchase.	(15,925)	(15,925)	0	n/a	1,250
JYH6.....	4	5,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	81.4550	03/02/2016	87.7050	Closing Purchase.	(31,250)	(31,250)	0	n/a	1,250
JYH6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	81.4550	03/02/2016	87.7700	Closing Purchase.	(39,469)	(39,469)	0	n/a	1,250
JYH6.....	7	8,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	81.4550	03/02/2016	87.7750	Closing Purchase.	(55,300)	(55,300)	0	n/a	1,250
JYH6.....	29	36,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	81.4550	03/09/2016	88.8150	Closing Purchase.	(266,800)	(266,800)	0	n/a	1,250
JYH6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/14/2015	83.0399	03/09/2016	88.8150	Closing Purchase.	(14,438)	(14,438)	0	n/a	1,250
JYH6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/04/2016	83.9650	03/09/2016	88.8150	Closing Purchase.	(12,125)	(12,125)	0	n/a	1,250
JYH6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	84.8350	03/09/2016	88.8150	Closing Purchase.	(9,950)	(9,950)	0	n/a	1,250
JYH6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	85.3200	03/09/2016	88.8150	Closing Purchase.	(4,369)	(4,369)	0	n/a	1,250
JYH6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	86.0150	03/09/2016	88.8150	Closing Purchase.	(7,000)	(7,000)	0	n/a	1,250
JYH6.....	67	83,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	81.4550	03/09/2016	88.8150	Closing Purchase.	(616,400)	(616,400)	0	n/a	1,250
JYH6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/14/2015	83.0799	03/09/2016	88.8150	Closing Purchase.	(14,338)	(14,338)	0	n/a	1,250
JYH6.....	4	5,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	84.8500	03/09/2016	88.8150	Closing Purchase.	(19,825)	(19,825)	0	n/a	1,250
JYH6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/14/2016	84.8000	03/09/2016	88.8150	Closing Purchase.	(10,038)	(10,038)	0	n/a	1,250
JYH6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	84.9850	03/09/2016	88.8150	Closing Purchase.	(9,575)	(9,575)	0	n/a	1,250
JYH6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	86.0250	03/09/2016	88.8150	Closing Purchase.	(6,975)	(6,975)	0	n/a	1,250
JYH6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/03/2016	84.8600	03/09/2016	88.8150	Closing Purchase.	(14,831)	(14,831)	0	n/a	1,250
JYH6.....	215	268,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	81.4550	03/09/2016	88.8150	Closing Purchase.	(1,978,000)	(1,978,000)	0	n/a	1,250
JYH6.....	10	12,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/14/2015	83.0299	03/09/2016	88.8150	Closing Purchase.	(72,313)	(72,313)	0	n/a	1,250
JYH6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	84.4100	03/09/2016	88.8150	Closing Purchase.	(16,519)	(16,519)	0	n/a	1,250
JYH6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	84.4050	03/09/2016	88.8150	Closing Purchase.	(27,563)	(27,563)	0	n/a	1,250
JYH6.....	9	11,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	84.8350	03/09/2016	88.8150	Closing Purchase.	(44,775)	(44,775)	0	n/a	1,250
JYH6.....	7	8,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	85.3000	03/09/2016	88.8150	Closing Purchase.	(30,756)	(30,756)	0	n/a	1,250
JYH6.....	7	8,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	85.9750	03/09/2016	88.8150	Closing Purchase.	(24,850)	(24,850)	0	n/a	1,250
JYH6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	85.9800	03/09/2016	88.8150	Closing Purchase.	(10,631)	(10,631)	0	n/a	1,250
JYH6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/09/2016	87.1999	03/09/2016	88.8150	Closing Purchase.	(4,038)	(4,038)	0	n/a	1,250
JYH6.....	8	10,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/09/2016	87.1950	03/09/2016	88.8150	Closing Purchase.	(16,200)	(16,200)	0	n/a	1,250
JYH6.....	91	113,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	81.4550	03/09/2016	88.8150	Closing Purchase.	(837,200)	(837,200)	0	n/a	1,250
JYH6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/29/2015	83.1350	03/09/2016	88.8150	Closing Purchase.	(21,300)	(21,300)	0	n/a	1,250
JYH6.....	7	8,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/29/2015	83.1300	03/09/2016	88.8150	Closing Purchase.	(49,744)	(49,744)	0	n/a	1,250
JYH6.....	11	13,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/04/2016	83.9500	03/09/2016	88.8150	Closing Purchase.	(66,894)	(66,894)	0	n/a	1,250
JYH6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	84.8200	03/09/2016	88.8150	Closing Purchase.	(24,969)	(24,969)	0	n/a	1,250
JYH6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	85.3200	03/09/2016	88.8150	Closing Purchase.	(21,844)	(21,844)	0	n/a	1,250
JYH6.....	4	5,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	86.0050	03/09/2016	88.8150	Closing Purchase.	(14,050)	(14,050)	0	n/a	1,250
JYH6.....	7	8,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/02/2016	83.1900	03/09/2016	88.8150	Closing Purchase.	(49,219)	(49,219)	0	n/a	1,250
JYH6.....	10	12,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/03/2016	84.8999	03/09/2016	88.8150	Closing Purchase.	(48,938)	(48,938)	0	n/a	1,250
JYH6.....	4	5,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/23/2016	89.2500	03/09/2016	88.8150	Closing Purchase.	2,175	2,175	0	n/a	1,250
JYH6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/01/2016	87.9800	03/09/2016	88.8150	Closing Purchase.	(5,219)	(5,219)	0	n/a	1,250
JYH6.....	24	30,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/08/2016	88.8850	03/09/2016	88.8150	Closing Purchase.	2,100	2,100	0	n/a	1,250
JYH6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/08/2016	88.8800	03/09/2016	88.8150	Closing Purchase.	81	81	0	n/a	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		
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.....	16	20,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2015	03/09/2016	88.8150	Closing Purchase.	(147,200)	(147,200)	0	0	n/a	1,250
JYH6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/04/2016	03/09/2016	88.8150	Closing Purchase.	(6,144)	(6,144)	0	0	n/a	1,250
JYH6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	03/09/2016	88.8150	Closing Purchase.	(10,075)	(10,075)	0	0	n/a	1,250
JYH6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	03/09/2016	88.8150	Closing Purchase.	(3,569)	(3,569)	0	0	n/a	1,250
JYH6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/02/2016	03/09/2016	88.8150	Closing Purchase.	(7,063)	(7,063)	0	0	n/a	1,250
JYH6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/03/2016	03/09/2016	88.8150	Closing Purchase.	(4,775)	(4,775)	0	0	n/a	1,250
JYH6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/08/2016	03/09/2016	88.8150	Closing Purchase.	75	75	0	0	n/a	1,250
JYM6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	03/10/2016	88.3950	Closing Purchase.	2,475	2,475	0	0	n/a	1,250
JYM6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	03/10/2016	88.3900	Closing Purchase.	1,663	1,663	0	0	n/a	1,250
JYM6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	03/14/2016	88.0900	Closing Purchase.	1,206	1,206	0	0	n/a	1,250
JYM6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	03/14/2016	88.0950	Closing Purchase.	3,600	3,600	0	0	n/a	1,250
JYM6.....	6	7,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	03/14/2016	88.0900	Closing Purchase.	7,238	7,238	0	0	n/a	1,250
JYM6.....	4	5,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	03/15/2016	88.7000	Closing Purchase.	1,775	1,775	0	0	n/a	1,250
JYM6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	03/15/2016	88.7100	Closing Purchase.	38	38	0	0	n/a	1,250
JYM6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	03/18/2016	89.9550	Closing Purchase.	(1,125)	(1,125)	0	0	n/a	1,250
JYM6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	03/21/2016	89.7400	Closing Purchase.	(856)	(856)	0	0	n/a	1,250
JYM6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	03/21/2016	89.7500	Closing Purchase.	(4,344)	(4,344)	0	0	n/a	1,250
JYM6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	03/21/2016	89.7550	Closing Purchase.	(875)	(875)	0	0	n/a	1,250
JYM6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	03/22/2016	89.7350	Closing Purchase.	(4,250)	(4,250)	0	0	n/a	1,250
JYM6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	04/04/2016	90.0500	Closing Purchase.	(3,731)	(3,731)	0	0	n/a	1,250
JYM6.....	8	10,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	04/04/2016	90.0650	Closing Purchase.	(10,100)	(10,100)	0	0	n/a	1,250
JYM6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	04/04/2016	90.0350	Closing Purchase.	(1,225)	(1,225)	0	0	n/a	1,250
JYM6.....	4	5,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	04/13/2016	91.6750	Closing Purchase.	(13,100)	(13,100)	0	0	n/a	1,250
JYM6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	04/19/2016	91.5150	Closing Purchase.	(6,150)	(6,150)	0	0	n/a	1,250
JYM6.....	7	8,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	04/19/2016	91.5150	Closing Purchase.	(21,525)	(21,525)	0	0	n/a	1,250
JYM6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	04/29/2016	93.5950	Closing Purchase.	(17,025)	(17,025)	0	0	n/a	1,250
JYM6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	05/03/2016	94.2050	Closing Purchase.	(12,875)	(12,875)	0	0	n/a	1,250
JYM6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	05/03/2016	94.2900	Closing Purchase.	(13,088)	(13,088)	0	0	n/a	1,250
JYM6.....	8	10,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	05/03/2016	94.2950	Closing Purchase.	(52,400)	(52,400)	0	0	n/a	1,250
JYM6.....	6	7,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	05/03/2016	94.2250	Closing Purchase.	(38,775)	(38,775)	0	0	n/a	1,250
JYM6.....	6	7,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	05/03/2016	94.2300	Closing Purchase.	(38,813)	(38,813)	0	0	n/a	1,250
JYM6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	05/03/2016	94.2300	Closing Purchase.	(6,469)	(6,469)	0	0	n/a	1,250
JYM6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	05/24/2016	91.0050	Closing Purchase.	(7,313)	(7,313)	0	0	n/a	1,250
JYM6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	05/25/2016	90.6300	Closing Purchase.	(1,969)	(1,969)	0	0	n/a	1,250
JYM6.....	8	10,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	05/25/2016	90.6800	Closing Purchase.	(16,250)	(16,250)	0	0	n/a	1,250
JYM6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	05/25/2016	90.7350	Closing Purchase.	(2,100)	(2,100)	0	0	n/a	1,250
JYM6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	06/07/2016	93.2500	Closing Purchase.	(10,488)	(10,488)	0	0	n/a	1,250
JYM6.....	30	37,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	06/08/2016	93.2050	Closing Purchase.	(155,625)	(155,625)	0	0	n/a	1,250
JYM6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/12/2016	06/08/2016	93.2050	Closing Purchase.	(1,531)	(1,531)	0	0	n/a	1,250
JYM6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/20/2016	06/08/2016	93.2050	Closing Purchase.	(3,294)	(3,294)	0	0	n/a	1,250
JYM6.....	71	88,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	06/08/2016	93.2050	Closing Purchase.	(368,313)	(368,313)	0	0	n/a	1,250
JYM6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/10/2016	06/08/2016	93.2050	Closing Purchase.	(5,475)	(5,475)	0	0	n/a	1,250
JYM6.....	236	295,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	06/08/2016	93.2050	Closing Purchase.	(1,224,250)	(1,224,250)	0	0	n/a	1,250
JYM6.....	8	10,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/10/2016	06/08/2016	93.2050	Closing Purchase.	(14,900)	(14,900)	0	0	n/a	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		
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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
JYM6.....	133	166,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	89.0550	06/08/2016	93.2050	Closing Purchase.	(689,938)	(689,938)	0	n/a	1,250
JYM6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/23/2016	88.9550	06/08/2016	93.2050	Closing Purchase.	(15,938)	(15,938)	0	n/a	1,250
JYM6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/23/2016	88.9499	06/08/2016	93.2050	Closing Purchase.	(10,638)	(10,638)	0	n/a	1,250
JYM6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/24/2016	89.0150	06/08/2016	93.2050	Closing Purchase.	(26,188)	(26,188)	0	n/a	1,250
JYM6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/05/2016	90.6950	06/08/2016	93.2050	Closing Purchase.	(15,688)	(15,688)	0	n/a	1,250
JYM6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/05/2016	90.6900	06/08/2016	93.2050	Closing Purchase.	(9,431)	(9,431)	0	n/a	1,250
JYM6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/19/2016	91.6800	06/08/2016	93.2050	Closing Purchase.	(9,531)	(9,531)	0	n/a	1,250
JYM6.....	6	7,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/22/2016	89.8250	06/08/2016	93.2050	Closing Purchase.	(25,350)	(25,350)	0	n/a	1,250
JYM6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/26/2016	90.0550	06/08/2016	93.2050	Closing Purchase.	(19,688)	(19,688)	0	n/a	1,250
JYM6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/31/2016	90.1499	06/08/2016	93.2050	Closing Purchase.	(7,638)	(7,638)	0	n/a	1,250
JYM6.....	18	22,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/31/2016	90.1550	06/08/2016	93.2050	Closing Purchase.	(68,625)	(68,625)	0	n/a	1,250
JYM6.....	19	23,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/09/2016	89.0550	06/08/2016	93.2050	Closing Purchase.	(98,563)	(98,563)	0	n/a	1,250
JYM6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/23/2016	88.9500	06/08/2016	93.2050	Closing Purchase.	(5,319)	(5,319)	0	n/a	1,250
JYM6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/05/2016	90.6550	06/08/2016	93.2050	Closing Purchase.	(3,188)	(3,188)	0	n/a	1,250
JYM6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/06/2016	93.7850	06/08/2016	93.2050	Closing Purchase.	725	725	0	n/a	1,250
JYM6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/15/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/31/2016	90.1650	06/08/2016	93.2050	Closing Purchase.	(3,800)	(3,800)	0	n/a	1,250
JYU6.....	12	15,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	06/21/2016	95.8850	Closing Purchase.	(35,700)	(35,700)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	06/21/2016	95.8850	Closing Purchase.	(2,975)	(2,975)	0	n/a	1,250
JYU6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	06/30/2016	97.4850	Closing Purchase.	(9,950)	(9,950)	0	n/a	1,250
JYU6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	06/30/2016	97.4250	Closing Purchase.	(9,800)	(9,800)	0	n/a	1,250
JYU6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5100	06/30/2016	97.4150	Closing Purchase.	(9,763)	(9,763)	0	n/a	1,250
JYU6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5099	06/30/2016	97.4200	Closing Purchase.	(24,438)	(24,438)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	06/30/2016	97.4600	Closing Purchase.	(4,944)	(4,944)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	07/01/2016	97.6150	Closing Purchase.	(5,138)	(5,138)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	07/05/2016	98.7150	Closing Purchase.	(6,513)	(6,513)	0	n/a	1,250
JYU6.....	14	17,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	07/05/2016	98.6600	Closing Purchase.	(90,213)	(90,213)	0	n/a	1,250
JYU6.....	16	20,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	07/05/2016	98.6650	Closing Purchase.	(103,200)	(103,200)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	07/05/2016	98.6600	Closing Purchase.	(6,444)	(6,444)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	07/05/2016	98.6650	Closing Purchase.	(6,450)	(6,450)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	07/07/2016	99.4900	Closing Purchase.	(7,481)	(7,481)	0	n/a	1,250
JYU6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	07/11/2016	97.6850	Closing Purchase.	(10,450)	(10,450)	0	n/a	1,250
JYU6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	07/11/2016	97.6650	Closing Purchase.	(10,400)	(10,400)	0	n/a	1,250
JYU6.....	9	11,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5100	07/11/2016	97.6350	Closing Purchase.	(46,406)	(46,406)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5099	07/11/2016	97.6400	Closing Purchase.	(5,163)	(5,163)	0	n/a	1,250
JYU6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	07/11/2016	97.6950	Closing Purchase.	(26,188)	(26,188)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	07/11/2016	97.6300	Closing Purchase.	(5,156)	(5,156)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	08/03/2016	98.7750	Closing Purchase.	(6,588)	(6,588)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	08/03/2016	98.7800	Closing Purchase.	(6,594)	(6,594)	0	n/a	1,250
JYU6.....	7	8,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5100	08/04/2016	99.0350	Closing Purchase.	(48,344)	(48,344)	0	n/a	1,250
JYU6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	08/08/2016	97.6800	Closing Purchase.	(10,438)	(10,438)	0	n/a	1,250
JYU6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	08/08/2016	97.6600	Closing Purchase.	(15,581)	(15,581)	0	n/a	1,250
JYU6.....	6	7,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5099	08/08/2016	97.6550	Closing Purchase.	(31,088)	(31,088)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	08/08/2016	97.6000	Closing Purchase.	(5,119)	(5,119)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	08/19/2016	99.8400	Closing Purchase.	(7,919)	(7,919)	0	n/a	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		
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
JYU6.....	24	30,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	09/07/2016	97.9950	Closing Purchase.	(134,700)	(134,700)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	98.6700	09/07/2016	97.9950	Closing Purchase.	844	844	0	n/a	1,250
JYU6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	97.8999	09/07/2016	97.9950	Closing Purchase.	(238)	(238)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/02/2016	96.0350	09/07/2016	97.9950	Closing Purchase.	(2,450)	(2,450)	0	n/a	1,250
JYU6.....	65	81,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	09/07/2016	97.9950	Closing Purchase.	(364,813)	(364,813)	0	n/a	1,250
JYU6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	97.8650	09/07/2016	97.9950	Closing Purchase.	(813)	(813)	0	n/a	1,250
JYU6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	08/15/2016	99.1101	09/07/2016	97.9950	Closing Purchase.	2,788	2,788	0	n/a	1,250
JYU6.....	214	267,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5100	09/07/2016	97.9950	Closing Purchase.	(1,199,738)	(1,199,738)	0	n/a	1,250
JYU6.....	4	5,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	97.8500	09/07/2016	97.9950	Closing Purchase.	(725)	(725)	0	n/a	1,250
JYU6.....	11	13,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	97.8550	09/07/2016	97.9950	Closing Purchase.	(1,925)	(1,925)	0	n/a	1,250
JYU6.....	140	175,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	09/07/2016	97.9950	Closing Purchase.	(785,750)	(785,750)	0	n/a	1,250
JYU6.....	10	12,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	97.7750	09/07/2016	97.9950	Closing Purchase.	(2,750)	(2,750)	0	n/a	1,250
JYU6.....	6	7,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/12/2016	95.7050	09/07/2016	97.9950	Closing Purchase.	(17,175)	(17,175)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/12/2016	95.7100	09/07/2016	97.9950	Closing Purchase.	(2,856)	(2,856)	0	n/a	1,250
JYU6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/14/2016	95.0550	09/07/2016	97.9950	Closing Purchase.	(11,025)	(11,025)	0	n/a	1,250
JYU6.....	10	12,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/19/2016	94.2100	09/07/2016	97.9950	Closing Purchase.	(47,313)	(47,313)	0	n/a	1,250
JYU6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/19/2016	94.2150	09/07/2016	97.9950	Closing Purchase.	(23,625)	(23,625)	0	n/a	1,250
JYU6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/20/2016	93.9850	09/07/2016	97.9950	Closing Purchase.	(25,063)	(25,063)	0	n/a	1,250
JYU6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/26/2016	95.7350	09/07/2016	97.9950	Closing Purchase.	(14,125)	(14,125)	0	n/a	1,250
JYU6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	08/30/2016	97.2450	09/07/2016	97.9950	Closing Purchase.	(2,813)	(2,813)	0	n/a	1,250
JYU6.....	15	18,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/08/2016	93.5050	09/07/2016	97.9950	Closing Purchase.	(84,188)	(84,188)	0	n/a	1,250
JYU6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	97.8300	09/07/2016	97.9950	Closing Purchase.	(413)	(413)	0	n/a	1,250
JYU6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/12/2016	95.6550	09/07/2016	97.9950	Closing Purchase.	(5,850)	(5,850)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/19/2016	94.3000	09/07/2016	97.9950	Closing Purchase.	(4,619)	(4,619)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/28/2016	95.6200	09/07/2016	97.9950	Closing Purchase.	(2,969)	(2,969)	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	08/11/2016	98.8250	09/07/2016	97.9950	Closing Purchase.	1,038	1,038	0	n/a	1,250
JYU6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	08/30/2016	97.2100	09/07/2016	97.9950	Closing Purchase.	(981)	(981)	0	n/a	1,250
JYZ6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3900	09/13/2016	98.2500	Closing Purchase.	350	350	0	n/a	1,250
JYZ6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3900	09/23/2016	99.4000	Closing Purchase.	(1,263)	(1,263)	0	n/a	1,250
JYZ6.....	4	5,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3900	10/18/2016	96.5150	Closing Purchase.	9,375	9,375	0	n/a	1,250
JYZ6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3900	11/10/2016	94.0200	Closing Purchase.	16,388	16,388	0	n/a	1,250
JYZ6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3900	11/10/2016	94.0350	Closing Purchase.	27,219	27,219	0	n/a	1,250
JYZ6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3901	11/10/2016	94.0400	Closing Purchase.	16,313	16,313	0	n/a	1,250
JYZ6.....	6	7,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3900	11/10/2016	94.0900	Closing Purchase.	32,250	32,250	0	n/a	1,250
JYZ6.....	14	17,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3900	11/10/2016	94.0950	Closing Purchase.	75,163	75,163	0	n/a	1,250
JYZ6.....	9	11,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3900	11/10/2016	93.9600	Closing Purchase.	49,838	49,838	0	n/a	1,250
JYZ6.....	6	7,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3901	11/10/2016	93.9650	Closing Purchase.	33,188	33,188	0	n/a	1,250
JYZ6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3900	11/10/2016	93.7600	Closing Purchase.	11,575	11,575	0	n/a	1,250
JYZ6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3900	11/10/2016	93.7650	Closing Purchase.	5,781	5,781	0	n/a	1,250
JYZ6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3900	12/09/2016	87.0500	Closing Purchase.	14,175	14,175	0	n/a	1,250
JYZ6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3901	12/12/2016	86.7150	Closing Purchase.	29,188	29,188	0	n/a	1,250
JYZ6.....	23	28,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3900	12/13/2016	86.7250	Closing Purchase.	335,369	335,369	0	n/a	1,250
JYZ6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/12/2016	98.4900	12/13/2016	86.7250	Closing Purchase.	14,706	14,706	0	n/a	1,250
JYZ6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/15/2016	97.9050	12/13/2016	86.7250	Closing Purchase.	13,975	13,975	0	n/a	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		
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
JYZ6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/10/2016	96.7600	12/13/2016	86.7250	Closing Purchase.....	12,544	12,544	0	n/a	1,250
JYZ6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/12/2016	96.3400	12/13/2016	86.7250	Closing Purchase.....	12,019	12,019	0	n/a	1,250
JYZ6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/18/2016	96.3900	12/13/2016	86.7250	Closing Purchase.....	12,081	12,081	0	n/a	1,250
JYZ6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/02/2016	97.0400	12/13/2016	86.7250	Closing Purchase.....	25,788	25,788	0	n/a	1,250
JYZ6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/15/2016	91.8800	12/13/2016	86.7250	Closing Purchase.....	12,888	12,888	0	n/a	1,250
JYZ6.....	60	75,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3900	12/13/2016	86.8000	Closing Purchase.....	869,250	869,250	0	n/a	1,250
JYZ6.....	3	3,750	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/01/2016	96.3050	12/13/2016	86.8000	Closing Purchase.....	35,644	35,644	0	n/a	1,250
JYZ6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/04/2016	97.0950	12/13/2016	86.8000	Closing Purchase.....	12,869	12,869	0	n/a	1,250
JYZ6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/15/2016	91.8600	12/13/2016	86.8000	Closing Purchase.....	12,650	12,650	0	n/a	1,250
JYZ6.....	2	2,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/29/2016	88.6200	12/13/2016	86.8000	Closing Purchase.....	4,550	4,550	0	n/a	1,250
JYZ6.....	209	261,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3900	12/13/2016	86.7450	Closing Purchase.....	3,042,256	3,042,256	0	n/a	1,250
JYZ6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/12/2016	98.4750	12/13/2016	86.7450	Closing Purchase.....	73,313	73,313	0	n/a	1,250
JYZ6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/17/2016	91.4450	12/13/2016	86.7450	Closing Purchase.....	29,375	29,375	0	n/a	1,250
JYZ6.....	169	211,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3900	12/13/2016	86.8050	Closing Purchase.....	2,447,331	2,447,331	0	n/a	1,250
JYZ6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/11/2016	97.0150	12/13/2016	86.8050	Closing Purchase.....	63,813	63,813	0	n/a	1,250
JYZ6.....	5	6,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/12/2016	96.0350	12/13/2016	86.8050	Closing Purchase.....	57,688	57,688	0	n/a	1,250
JYZ6.....	6	7,500	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/01/2016	96.3550	12/13/2016	86.8050	Closing Purchase.....	71,625	71,625	0	n/a	1,250
JYZ6.....	4	5,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/15/2016	91.8450	12/13/2016	86.8050	Closing Purchase.....	25,200	25,200	0	n/a	1,250
JYZ6.....	4	5,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/17/2016	91.2700	12/13/2016	86.8050	Closing Purchase.....	22,325	22,325	0	n/a	1,250
JYZ6.....	12	15,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/29/2016	88.6150	12/13/2016	86.8050	Closing Purchase.....	27,150	27,150	0	n/a	1,250
JYZ6.....	20	25,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/07/2016	98.3900	12/13/2016	86.7700	Closing Purchase.....	290,500	290,500	0	n/a	1,250
JYZ6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/12/2016	98.4400	12/13/2016	86.7700	Closing Purchase.....	14,588	14,588	0	n/a	1,250
JYZ6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/10/2016	96.8250	12/13/2016	86.7700	Closing Purchase.....	12,569	12,569	0	n/a	1,250
JYZ6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/12/2016	96.0000	12/13/2016	86.7700	Closing Purchase.....	11,538	11,538	0	n/a	1,250
JYZ6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/26/2016	95.9300	12/13/2016	86.7700	Closing Purchase.....	11,450	11,450	0	n/a	1,250
JYZ6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/01/2016	96.2900	12/13/2016	86.7700	Closing Purchase.....	11,900	11,900	0	n/a	1,250
JYZ6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/02/2016	96.9900	12/13/2016	86.7700	Closing Purchase.....	12,775	12,775	0	n/a	1,250
JYZ6.....	4	5,000	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/15/2016	91.9050	12/13/2016	86.7700	Closing Purchase.....	25,675	25,675	0	n/a	1,250
JYZ6.....	1	1,250	JPN YEN CURRENCY FUTURE.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/21/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/05/2016	87.5050	12/13/2016	86.7700	Closing Purchase.....	919	919	0	n/a	1,250
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.5500	01/25/2016	4,239.2500	Closing Purchase.....	15,932	15,932	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.5500	01/25/2016	4,239.5000	Closing Purchase.....	7,961	7,961	0	n/a	20
NQH6.....	11	220	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.7500	01/26/2016	4,210.2500	Closing Purchase.....	94,050	94,050	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.7500	01/26/2016	4,210.5000	Closing Purchase.....	42,725	42,725	0	n/a	20
NQH6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.7500	01/26/2016	4,212.0000	Closing Purchase.....	51,090	51,090	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.5500	01/27/2016	4,166.0000	Closing Purchase.....	28,293	28,293	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.7500	01/27/2016	4,172.2500	Closing Purchase.....	9,310	9,310	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.7500	01/27/2016	4,166.2500	Closing Purchase.....	9,430	9,430	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.5500	02/01/2016	4,260.5000	Closing Purchase.....	22,623	22,623	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.5500	02/01/2016	4,260.7500	Closing Purchase.....	30,144	30,144	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6500	02/01/2016	4,265.0000	Closing Purchase.....	29,812	29,812	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6500	02/01/2016	4,265.2500	Closing Purchase.....	22,344	22,344	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6000	02/01/2016	4,259.5000	Closing Purchase.....	7,562	7,562	0	n/a	20
NQH6.....	20	400	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.5500	02/01/2016	4,259.7500	Closing Purchase.....	151,140	151,140	0	n/a	20
NQH6.....	9	180	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6000	02/01/2016	4,260.0000	Closing Purchase.....	67,968	67,968	0	n/a	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		
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
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.5500	02/02/2016	4,235.0000	Closing Purchase.	32,204	32,204	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.7500	02/16/2016	4,066.2500	Closing Purchase.	11,430	11,430	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.5500	02/17/2016	4,168.7500	Closing Purchase.	46,880	46,880	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6500	02/17/2016	4,163.0000	Closing Purchase.	47,465	47,465	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6000	02/17/2016	4,166.2500	Closing Purchase.	28,281	28,281	0	n/a	20
NQH6.....	11	220	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6000	02/17/2016	4,166.5000	Closing Purchase.	103,642	103,642	0	n/a	20
NQH6.....	16	320	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6000	02/17/2016	4,166.7500	Closing Purchase.	150,672	150,672	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.7500	02/17/2016	4,168.7500	Closing Purchase.	18,760	18,760	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.5500	02/18/2016	4,182.2500	Closing Purchase.	45,530	45,530	0	n/a	20
NQH6.....	9	180	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6500	02/18/2016	4,175.2500	Closing Purchase.	83,232	83,232	0	n/a	20
NQH6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6500	02/18/2016	4,175.5000	Closing Purchase.	55,458	55,458	0	n/a	20
NQH6.....	21	420	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6000	02/18/2016	4,176.0000	Closing Purchase.	193,872	193,872	0	n/a	20
NQH6.....	24	480	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6000	02/18/2016	4,176.2500	Closing Purchase.	221,448	221,448	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.7500	02/18/2016	4,166.7500	Closing Purchase.	9,420	9,420	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.5500	02/23/2016	4,180.2500	Closing Purchase.	45,730	45,730	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.7500	02/23/2016	4,176.5000	Closing Purchase.	18,450	18,450	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.5500	02/26/2016	4,249.7500	Closing Purchase.	23,268	23,268	0	n/a	20
NQH6.....	10	200	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6000	02/29/2016	4,242.2500	Closing Purchase.	79,070	79,070	0	n/a	20
NQH6.....	15	300	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6000	02/29/2016	4,242.5000	Closing Purchase.	118,530	118,530	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.5500	03/01/2016	4,318.0000	Closing Purchase.	25,564	25,564	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.5500	03/02/2016	4,314.5000	Closing Purchase.	32,305	32,305	0	n/a	20
NQH6.....	10	200	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6500	03/02/2016	4,327.2500	Closing Purchase.	62,080	62,080	0	n/a	20
NQH6.....	32	640	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6000	03/02/2016	4,320.5000	Closing Purchase.	202,944	202,944	0	n/a	20
NQH6.....	18	360	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6000	03/02/2016	4,320.2500	Closing Purchase.	114,246	114,246	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.7500	03/02/2016	4,321.2500	Closing Purchase.	6,330	6,330	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.5500	03/03/2016	4,320.5000	Closing Purchase.	25,364	25,364	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6500	03/03/2016	4,321.2500	Closing Purchase.	12,656	12,656	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6500	03/03/2016	4,321.5000	Closing Purchase.	18,969	18,969	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6000	03/03/2016	4,321.2500	Closing Purchase.	12,654	12,654	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6000	03/03/2016	4,321.5000	Closing Purchase.	18,966	18,966	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6000	03/03/2016	4,321.7500	Closing Purchase.	18,951	18,951	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6000	03/03/2016	4,322.0000	Closing Purchase.	6,312	6,312	0	n/a	20
NQH6.....	11	220	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6000	03/03/2016	4,322.2500	Closing Purchase.	69,377	69,377	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6500	03/07/2016	4,300.0000	Closing Purchase.	20,259	20,259	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6500	03/07/2016	4,300.2500	Closing Purchase.	26,992	26,992	0	n/a	20
NQH6.....	30	600	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6000	03/07/2016	4,298.5000	Closing Purchase.	203,460	203,460	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.7500	03/07/2016	4,307.5000	Closing Purchase.	6,605	6,605	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.5500	03/08/2016	4,269.0000	Closing Purchase.	29,484	29,484	0	n/a	20
NQH6.....	46	920	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.5500	03/11/2016	4,285.0000	Closing Purchase.	324,346	324,346	0	n/a	20
NQH6.....	9	180	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/14/2015	4,513.7500	03/11/2016	4,285.0000	Closing Purchase.	41,175	41,175	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/21/2015	4,537.2500	03/11/2016	4,285.0000	Closing Purchase.	15,135	15,135	0	n/a	20
NQH6.....	7	140	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/04/2016	4,442.7500	03/11/2016	4,285.0000	Closing Purchase.	22,085	22,085	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/05/2016	4,502.2500	03/11/2016	4,285.0000	Closing Purchase.	17,380	17,380	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	4,411.2500	03/11/2016	4,285.0000	Closing Purchase.	10,100	10,100	0	n/a	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.33

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20	
															16	17	18			
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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	
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	4,383.5000	03/11/2016	4,285.0000	Closing Purchase.	9,850	9,850	0	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	4,326.0000	03/11/2016	4,285.0000	Closing Purchase.	1,640	1,640	0	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/08/2016	4,318.2500	03/11/2016	4,285.0000	Closing Purchase.	2,660	2,660	0	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/08/2016	4,297.7500	03/11/2016	4,285.0000	Closing Purchase.	510	510	0	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	4,247.2500	03/11/2016	4,285.0000	Closing Purchase.	(3,020)	(3,020)	0	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/14/2016	4,219.7500	03/11/2016	4,285.0000	Closing Purchase.	(6,525)	(6,525)	0	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/15/2016	4,130.5000	03/11/2016	4,285.0000	Closing Purchase.	(9,270)	(9,270)	0	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	4,169.2500	03/11/2016	4,285.0000	Closing Purchase.	(11,575)	(11,575)	0	0	n/a	20
NQH6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	4,022.5000	03/11/2016	4,285.0000	Closing Purchase.	(31,500)	(31,500)	0	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	4,022.2500	03/11/2016	4,285.0000	Closing Purchase.	(5,255)	(5,255)	0	0	n/a	20
NQH6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/08/2016	3,935.7500	03/11/2016	4,285.0000	Closing Purchase.	(41,910)	(41,910)	0	0	n/a	20
NQH6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/08/2016	3,935.5000	03/11/2016	4,285.0000	Closing Purchase.	(41,940)	(41,940)	0	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/08/2016	3,903.5000	03/11/2016	4,285.0000	Closing Purchase.	(7,630)	(7,630)	0	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/08/2016	3,903.2500	03/11/2016	4,285.0000	Closing Purchase.	(7,635)	(7,635)	0	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/09/2016	3,930.5000	03/11/2016	4,285.0000	Closing Purchase.	(35,450)	(35,450)	0	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/09/2016	3,930.2500	03/11/2016	4,285.0000	Closing Purchase.	(21,285)	(21,285)	0	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	3,929.5000	03/11/2016	4,285.0000	Closing Purchase.	(14,220)	(14,220)	0	0	n/a	20
NQH6.....	164	3,280	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	4,637.6500	03/11/2016	4,285.0000	Closing Purchase.	1,156,692	1,156,692	0	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/14/2015	4,515.2500	03/11/2016	4,285.0000	Closing Purchase.	18,420	18,420	0	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/14/2015	4,515.0000	03/11/2016	4,285.0000	Closing Purchase.	23,000	23,000	0	0	n/a	20
NQH6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	4,413.0000	03/11/2016	4,285.0000	Closing Purchase.	15,360	15,360	0	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	4,412.7500	03/11/2016	4,285.0000	Closing Purchase.	10,220	10,220	0	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	4,373.0000	03/11/2016	4,285.0000	Closing Purchase.	1,760	1,760	0	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	4,373.2500	03/11/2016	4,285.0000	Closing Purchase.	7,060	7,060	0	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	4,309.0000	03/11/2016	4,285.0000	Closing Purchase.	2,400	2,400	0	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/08/2016	4,299.0000	03/11/2016	4,285.0000	Closing Purchase.	1,400	1,400	0	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	4,249.5000	03/11/2016	4,285.0000	Closing Purchase.	(1,420)	(1,420)	0	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	4,249.2500	03/11/2016	4,285.0000	Closing Purchase.	(3,575)	(3,575)	0	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/13/2016	4,199.5000	03/11/2016	4,285.0000	Closing Purchase.	(6,840)	(6,840)	0	0	n/a	20
NQH6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/13/2016	4,199.7500	03/11/2016	4,285.0000	Closing Purchase.	(10,230)	(10,230)	0	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/15/2016	4,127.2500	03/11/2016	4,285.0000	Closing Purchase.	(12,620)	(12,620)	0	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/15/2016	4,127.0000	03/11/2016	4,285.0000	Closing Purchase.	(9,480)	(9,480)	0	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	4,166.0000	03/11/2016	4,285.0000	Closing Purchase.	(4,760)	(4,760)	0	0	n/a	20
NQH6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	4,165.7500	03/11/2016	4,285.0000	Closing Purchase.	(14,310)	(14,310)	0	0	n/a	20
NQH6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	4,016.5000	03/11/2016	4,285.0000	Closing Purchase.	(32,220)	(32,220)	0	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	4,016.2500	03/11/2016	4,285.0000	Closing Purchase.	(10,750)	(10,750)	0	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/08/2016	3,893.7500	03/11/2016	4,285.0000	Closing Purchase.	(39,125)	(39,125)	0	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/08/2016	3,893.5000	03/11/2016	4,285.0000	Closing Purchase.	(23,490)	(23,490)	0	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/09/2016	3,945.2500	03/11/2016	4,285.0000	Closing Purchase.	(13,590)	(13,590)	0	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/09/2016	3,945.5000	03/11/2016	4,285.0000	Closing Purchase.	(6,790)	(6,790)	0	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/09/2016	3,945.7500	03/11/2016	4,285.0000	Closing Purchase.	(20,355)	(20,355)	0	0	n/a	20
NQH6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/09/2016	3,946.0000	03/11/2016	4,285.0000	Closing Purchase.	(40,680)	(40,680)	0	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/09/2016	3,946.2500	03/11/2016	4,285.0000	Closing Purchase.	(20,325)	(20,325)	0	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	3,929.7500	03/11/2016	4,285.0000	Closing Purchase.	(28,420)	(28,420)	0	0	n/a	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		
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
NQH6.....	7	140	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	03/11/2016	4,285.0000	Closing Purchase.	(49,700)	(49,700)	0	0	n/a	20
NQH6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	03/11/2016	4,285.0000	Closing Purchase.	(42,570)	(42,570)	0	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	03/11/2016	4,285.0000	Closing Purchase.	(14,180)	(14,180)	0	0	n/a	20
NQH6.....	578	11,560	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	03/11/2016	4,285.0000	Closing Purchase.	4,076,056	4,076,056	0	0	n/a	20
NQH6.....	30	600	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/14/2015	03/11/2016	4,285.0000	Closing Purchase.	141,900	141,900	0	0	n/a	20
NQH6.....	20	400	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/14/2015	03/11/2016	4,285.0000	Closing Purchase.	94,700	94,700	0	0	n/a	20
NQH6.....	8	160	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/05/2016	03/11/2016	4,285.0000	Closing Purchase.	33,760	33,760	0	0	n/a	20
NQH6.....	9	180	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/05/2016	03/11/2016	4,285.0000	Closing Purchase.	38,025	38,025	0	0	n/a	20
NQH6.....	9	180	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/05/2016	03/11/2016	4,285.0000	Closing Purchase.	38,070	38,070	0	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/05/2016	03/11/2016	4,285.0000	Closing Purchase.	4,235	4,235	0	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/05/2016	03/11/2016	4,285.0000	Closing Purchase.	12,720	12,720	0	0	n/a	20
NQH6.....	10	200	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	03/11/2016	4,285.0000	Closing Purchase.	25,650	25,650	0	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	03/11/2016	4,285.0000	Closing Purchase.	10,280	10,280	0	0	n/a	20
NQH6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	03/11/2016	4,285.0000	Closing Purchase.	15,450	15,450	0	0	n/a	20
NQH6.....	9	180	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	03/11/2016	4,285.0000	Closing Purchase.	23,220	23,220	0	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	03/11/2016	4,285.0000	Closing Purchase.	2,590	2,590	0	0	n/a	20
NQH6.....	40	800	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	03/11/2016	4,285.0000	Closing Purchase.	74,800	74,800	0	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	03/11/2016	4,285.0000	Closing Purchase.	2,840	2,840	0	0	n/a	20
NQH6.....	22	440	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/08/2016	03/11/2016	4,285.0000	Closing Purchase.	3,960	3,960	0	0	n/a	20
NQH6.....	8	160	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/08/2016	03/11/2016	4,285.0000	Closing Purchase.	1,480	1,480	0	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	03/11/2016	4,285.0000	Closing Purchase.	(2,550)	(2,550)	0	0	n/a	20
NQH6.....	7	140	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	03/11/2016	4,285.0000	Closing Purchase.	(5,915)	(5,915)	0	0	n/a	20
NQH6.....	8	160	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	03/11/2016	4,285.0000	Closing Purchase.	(6,720)	(6,720)	0	0	n/a	20
NQH6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	03/11/2016	4,285.0000	Closing Purchase.	(5,010)	(5,010)	0	0	n/a	20
NQH6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	03/11/2016	4,285.0000	Closing Purchase.	(4,980)	(4,980)	0	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/13/2016	03/11/2016	4,285.0000	Closing Purchase.	(3,440)	(3,440)	0	0	n/a	20
NQH6.....	8	160	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/13/2016	03/11/2016	4,285.0000	Closing Purchase.	(13,720)	(13,720)	0	0	n/a	20
NQH6.....	7	140	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/13/2016	03/11/2016	4,285.0000	Closing Purchase.	(11,970)	(11,970)	0	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/13/2016	03/11/2016	4,285.0000	Closing Purchase.	(8,525)	(8,525)	0	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/13/2016	03/11/2016	4,285.0000	Closing Purchase.	(1,700)	(1,700)	0	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/13/2016	03/11/2016	4,285.0000	Closing Purchase.	(8,450)	(8,450)	0	0	n/a	20
NQH6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/13/2016	03/11/2016	4,285.0000	Closing Purchase.	(10,110)	(10,110)	0	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/13/2016	03/11/2016	4,285.0000	Closing Purchase.	(1,680)	(1,680)	0	0	n/a	20
NQH6.....	10	200	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/15/2016	03/11/2016	4,285.0000	Closing Purchase.	(32,650)	(32,650)	0	0	n/a	20
NQH6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/15/2016	03/11/2016	4,285.0000	Closing Purchase.	(19,440)	(19,440)	0	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/15/2016	03/11/2016	4,285.0000	Closing Purchase.	(6,460)	(6,460)	0	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/15/2016	03/11/2016	4,285.0000	Closing Purchase.	(6,450)	(6,450)	0	0	n/a	20
NQH6.....	9	180	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	03/11/2016	4,285.0000	Closing Purchase.	(19,890)	(19,890)	0	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	03/11/2016	4,285.0000	Closing Purchase.	(6,615)	(6,615)	0	0	n/a	20
NQH6.....	7	140	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	03/11/2016	4,285.0000	Closing Purchase.	(15,400)	(15,400)	0	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	03/11/2016	4,285.0000	Closing Purchase.	(8,760)	(8,760)	0	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	03/11/2016	4,285.0000	Closing Purchase.	(2,185)	(2,185)	0	0	n/a	20
NQH6.....	7	140	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	03/11/2016	4,285.0000	Closing Purchase.	(15,260)	(15,260)	0	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/19/2016	03/11/2016	4,285.0000	Closing Purchase.	(8,700)	(8,700)	0	0	n/a	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		
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
NQH6.....	26	520	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	01/20/2016.....	4,014.0000	03/11/2016.....	4,285.0000	Closing Purchase.....	(140,920)	(140,920)	0	n/a	20
NQH6.....	11	220	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	01/20/2016.....	4,014.2500	03/11/2016.....	4,285.0000	Closing Purchase.....	(59,565)	(59,565)	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	01/20/2016.....	4,014.5000	03/11/2016.....	4,285.0000	Closing Purchase.....	(16,230)	(16,230)	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/08/2016.....	3,894.7500	03/11/2016.....	4,285.0000	Closing Purchase.....	(7,805)	(7,805)	0	n/a	20
NQH6.....	12	240	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/08/2016.....	3,893.7500	03/11/2016.....	4,285.0000	Closing Purchase.....	(93,900)	(93,900)	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/08/2016.....	3,893.2500	03/11/2016.....	4,285.0000	Closing Purchase.....	(31,340)	(31,340)	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/08/2016.....	3,892.7500	03/11/2016.....	4,285.0000	Closing Purchase.....	(23,535)	(23,535)	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/08/2016.....	3,893.0000	03/11/2016.....	4,285.0000	Closing Purchase.....	(39,200)	(39,200)	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/08/2016.....	3,893.5000	03/11/2016.....	4,285.0000	Closing Purchase.....	(31,320)	(31,320)	0	n/a	20
NQH6.....	11	220	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/08/2016.....	3,893.2500	03/11/2016.....	4,285.0000	Closing Purchase.....	(86,185)	(86,185)	0	n/a	20
NQH6.....	22	440	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/09/2016.....	3,940.5000	03/11/2016.....	4,285.0000	Closing Purchase.....	(151,580)	(151,580)	0	n/a	20
NQH6.....	28	560	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/09/2016.....	3,939.0000	03/11/2016.....	4,285.0000	Closing Purchase.....	(193,760)	(193,760)	0	n/a	20
NQH6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/11/2016.....	3,951.0000	03/11/2016.....	4,285.0000	Closing Purchase.....	(33,400)	(33,400)	0	n/a	20
NQH6.....	70	1,400	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/11/2016.....	3,918.7500	03/11/2016.....	4,285.0000	Closing Purchase.....	(512,750)	(512,750)	0	n/a	20
NQH6.....	19	380	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	4,637.7500	03/11/2016.....	4,285.0000	Closing Purchase.....	134,045	134,045	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/14/2015.....	4,515.2500	03/11/2016.....	4,285.0000	Closing Purchase.....	9,210	9,210	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	01/05/2016.....	4,481.2500	03/11/2016.....	4,285.0000	Closing Purchase.....	7,850	7,850	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	01/06/2016.....	4,420.2500	03/11/2016.....	4,285.0000	Closing Purchase.....	5,410	5,410	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	01/07/2016.....	4,374.0000	03/11/2016.....	4,285.0000	Closing Purchase.....	3,560	3,560	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	01/08/2016.....	4,300.2500	03/11/2016.....	4,285.0000	Closing Purchase.....	305	305	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	01/11/2016.....	4,248.7500	03/11/2016.....	4,285.0000	Closing Purchase.....	(1,450)	(1,450)	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	01/20/2016.....	4,007.7500	03/11/2016.....	4,285.0000	Closing Purchase.....	(5,545)	(5,545)	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/04/2016.....	4,183.2500	03/11/2016.....	4,285.0000	Closing Purchase.....	(4,070)	(4,070)	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/08/2016.....	3,894.0000	03/11/2016.....	4,285.0000	Closing Purchase.....	(7,820)	(7,820)	0	n/a	20
NQH6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/09/2016.....	3,962.0000	03/11/2016.....	4,285.0000	Closing Purchase.....	(25,840)	(25,840)	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/09/2016.....	3,961.7500	03/11/2016.....	4,285.0000	Closing Purchase.....	(12,930)	(12,930)	0	n/a	20
NQH6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/11/2016.....	3,921.7500	03/11/2016.....	4,285.0000	Closing Purchase.....	(14,530)	(14,530)	0	n/a	20
NQH6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	4,637.7500	03/11/2016.....	4,285.0000	Closing Purchase.....	21,165	21,165	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/14/2015.....	4,509.0000	03/11/2016.....	4,285.0000	Closing Purchase.....	4,480	4,480	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/21/2015.....	4,538.0000	03/11/2016.....	4,285.0000	Closing Purchase.....	5,060	5,060	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	01/05/2016.....	4,482.2500	03/11/2016.....	4,285.0000	Closing Purchase.....	3,945	3,945	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	01/07/2016.....	4,371.2500	03/11/2016.....	4,285.0000	Closing Purchase.....	1,725	1,725	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	01/11/2016.....	4,244.5000	03/11/2016.....	4,285.0000	Closing Purchase.....	(810)	(810)	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	01/19/2016.....	4,160.2500	03/11/2016.....	4,285.0000	Closing Purchase.....	(2,495)	(2,495)	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/02/2016.....	4,240.5000	03/11/2016.....	4,285.0000	Closing Purchase.....	(890)	(890)	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/09/2016.....	3,949.0000	03/11/2016.....	4,285.0000	Closing Purchase.....	(6,720)	(6,720)	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/09/2016.....	3,948.7500	03/11/2016.....	4,285.0000	Closing Purchase.....	(6,725)	(6,725)	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	02/11/2016.....	3,918.5000	03/11/2016.....	4,285.0000	Closing Purchase.....	(7,330)	(7,330)	0	n/a	20
NQH6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	03/01/2016.....	4,276.7500	03/11/2016.....	4,285.0000	Closing Purchase.....	(165)	(165)	0	n/a	20
NQM6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	03/11/2016.....	4,275.9000	03/14/2016.....	4,358.2500	Closing Purchase.....	(9,882)	(9,882)	0	n/a	20
NQM6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	03/11/2016.....	4,275.9000	03/14/2016.....	4,362.7500	Closing Purchase.....	(10,422)	(10,422)	0	n/a	20
NQM6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	03/11/2016.....	4,275.9000	03/14/2016.....	4,363.0000	Closing Purchase.....	(8,710)	(8,710)	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	03/11/2016.....	4,275.9000	03/14/2016.....	4,363.2500	Closing Purchase.....	(1,747)	(1,747)	0	n/a	20
NQM6.....	50	1,000	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	03/11/2016.....	4,275.9000	03/14/2016.....	4,360.2500	Closing Purchase.....	(84,350)	(84,350)	0	n/a	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		
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
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	03/14/2016	4,363.2500	Closing Purchase.	(1,747)	(1,747)	0	n/a	20
NQM6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	03/15/2016	4,351.0000	Closing Purchase.	(9,012)	(9,012)	0	n/a	20
NQM6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	03/15/2016	4,346.2500	Closing Purchase.	(4,221)	(4,221)	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	03/17/2016	4,387.0000	Closing Purchase.	(2,222)	(2,222)	0	n/a	20
NQM6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	03/18/2016	4,397.0000	Closing Purchase.	(9,688)	(9,688)	0	n/a	20
NQM6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	03/21/2016	4,416.7500	Closing Purchase.	(5,634)	(5,634)	0	n/a	20
NQM6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	03/21/2016	4,395.0000	Closing Purchase.	(4,764)	(4,764)	0	n/a	20
NQM6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	03/21/2016	4,395.5000	Closing Purchase.	(11,960)	(11,960)	0	n/a	20
NQM6.....	12	240	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	03/21/2016	4,417.0000	Closing Purchase.	(33,864)	(33,864)	0	n/a	20
NQM6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	03/21/2016	4,417.7500	Closing Purchase.	(8,511)	(8,511)	0	n/a	20
NQM6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	03/22/2016	4,435.2500	Closing Purchase.	(15,935)	(15,935)	0	n/a	20
NQM6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	03/22/2016	4,437.0000	Closing Purchase.	(16,110)	(16,110)	0	n/a	20
NQM6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	03/22/2016	4,436.7500	Closing Purchase.	(16,085)	(16,085)	0	n/a	20
NQM6.....	10	200	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	03/22/2016	4,437.5000	Closing Purchase.	(32,320)	(32,320)	0	n/a	20
NQM6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	03/22/2016	4,420.2500	Closing Purchase.	(8,661)	(8,661)	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	03/22/2016	4,421.7500	Closing Purchase.	(2,917)	(2,917)	0	n/a	20
NQM6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	03/30/2016	4,503.5000	Closing Purchase.	(13,656)	(13,656)	0	n/a	20
NQM6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	04/14/2016	4,546.5000	Closing Purchase.	(10,824)	(10,824)	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	04/14/2016	4,546.7500	Closing Purchase.	(5,417)	(5,417)	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	04/14/2016	4,549.7500	Closing Purchase.	(5,477)	(5,477)	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	04/15/2016	4,548.2500	Closing Purchase.	(5,447)	(5,447)	0	n/a	20
NQM6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	04/18/2016	4,553.2500	Closing Purchase.	(11,094)	(11,094)	0	n/a	20
NQM6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	04/20/2016	4,546.5000	Closing Purchase.	(21,648)	(21,648)	0	n/a	20
NQM6.....	7	140	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	04/20/2016	4,546.7500	Closing Purchase.	(37,919)	(37,919)	0	n/a	20
NQM6.....	22	440	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	04/20/2016	4,546.2500	Closing Purchase.	(118,954)	(118,954)	0	n/a	20
NQM6.....	8	160	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	04/20/2016	4,546.5000	Closing Purchase.	(43,296)	(43,296)	0	n/a	20
NQM6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	04/21/2016	4,532.5000	Closing Purchase.	(25,660)	(25,660)	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	04/21/2016	4,546.7500	Closing Purchase.	(5,417)	(5,417)	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	05/17/2016	4,353.5000	Closing Purchase.	(1,552)	(1,552)	0	n/a	20
NQM6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	05/25/2016	4,472.7500	Closing Purchase.	(19,685)	(19,685)	0	n/a	20
NQM6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	05/26/2016	4,479.2500	Closing Purchase.	(16,268)	(16,268)	0	n/a	20
NQM6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	05/26/2016	4,479.5000	Closing Purchase.	(12,216)	(12,216)	0	n/a	20
NQM6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	05/27/2016	4,505.2500	Closing Purchase.	(13,761)	(13,761)	0	n/a	20
NQM6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	06/07/2016	4,519.7500	Closing Purchase.	(19,508)	(19,508)	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	06/07/2016	4,520.5000	Closing Purchase.	(4,892)	(4,892)	0	n/a	20
NQM6.....	97	1,940	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	06/09/2016	4,519.0000	Closing Purchase.	(471,614)	(471,614)	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/29/2016	4,321.0000	06/09/2016	4,519.0000	Closing Purchase.	(3,960)	(3,960)	0	n/a	20
NQM6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/29/2016	4,320.7500	06/09/2016	4,519.0000	Closing Purchase.	(11,895)	(11,895)	0	n/a	20
NQM6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/03/2016	4,341.7500	06/09/2016	4,519.0000	Closing Purchase.	(17,725)	(17,725)	0	n/a	20
NQM6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/04/2016	4,310.7500	06/09/2016	4,519.0000	Closing Purchase.	(16,660)	(16,660)	0	n/a	20
NQM6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/19/2016	4,297.5000	06/09/2016	4,519.0000	Closing Purchase.	(8,860)	(8,860)	0	n/a	20
NQM6.....	237	4,740	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	06/09/2016	4,519.0000	Closing Purchase.	(1,152,294)	(1,152,294)	0	n/a	20
NQM6.....	7	140	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/04/2016	4,307.7500	06/09/2016	4,519.0000	Closing Purchase.	(29,575)	(29,575)	0	n/a	20
NQM6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/04/2016	4,308.0000	06/09/2016	4,519.0000	Closing Purchase.	(12,660)	(12,660)	0	n/a	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			
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	
NQM6.....	8	160	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/16/2016	4,352.7500	06/09/2016	4,519.0000	Closing Purchase.....	(26,600)	(26,600)	0	0	n/a	20
NQM6.....	972	19,440	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	06/09/2016	4,519.0000	Closing Purchase.....	(4,725,864)	(4,725,864)	0	0	n/a	20
NQM6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/04/2016	4,306.2500	06/09/2016	4,519.0000	Closing Purchase.....	(25,530)	(25,530)	0	0	n/a	20
NQM6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/04/2016	4,306.5000	06/09/2016	4,519.0000	Closing Purchase.....	(17,000)	(17,000)	0	0	n/a	20
NQM6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/04/2016	4,307.0000	06/09/2016	4,519.0000	Closing Purchase.....	(12,720)	(12,720)	0	0	n/a	20
NQM6.....	7	140	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/04/2016	4,307.2500	06/09/2016	4,519.0000	Closing Purchase.....	(29,645)	(29,645)	0	0	n/a	20
NQM6.....	14	280	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/05/2016	4,311.2500	06/09/2016	4,519.0000	Closing Purchase.....	(58,170)	(58,170)	0	0	n/a	20
NQM6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/05/2016	4,311.5000	06/09/2016	4,519.0000	Closing Purchase.....	(16,600)	(16,600)	0	0	n/a	20
NQM6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/05/2016	4,311.7500	06/09/2016	4,519.0000	Closing Purchase.....	(8,290)	(8,290)	0	0	n/a	20
NQM6.....	30	600	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	06/09/2016	4,519.0000	Closing Purchase.....	(145,860)	(145,860)	0	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/08/2016	4,486.7500	06/09/2016	4,519.0000	Closing Purchase.....	(645)	(645)	0	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/04/2016	4,306.7500	06/09/2016	4,519.0000	Closing Purchase.....	(4,245)	(4,245)	0	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/05/2016	4,306.7500	06/09/2016	4,519.0000	Closing Purchase.....	(4,245)	(4,245)	0	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/01/2016	4,525.5000	06/09/2016	4,519.0000	Closing Purchase.....	130	130	0	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/06/2016	4,525.5000	06/09/2016	4,519.0000	Closing Purchase.....	130	130	0	0	n/a	20
NQM6.....	7	140	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	4,275.9000	06/09/2016	4,519.0000	Closing Purchase.....	(34,034)	(34,034)	0	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/05/2016	4,474.0000	06/09/2016	4,519.0000	Closing Purchase.....	(900)	(900)	0	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/19/2016	4,547.7500	06/09/2016	4,519.0000	Closing Purchase.....	575	575	0	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/29/2016	4,322.0000	06/09/2016	4,519.0000	Closing Purchase.....	(3,940)	(3,940)	0	0	n/a	20
NQM6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/03/2016	4,494.5000	06/09/2016	4,519.0000	Closing Purchase.....	(490)	(490)	0	0	n/a	20
NQU6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	06/29/2016	4,357.7500	Closing Purchase.....	6,132	6,132	0	0	n/a	20
NQU6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	06/29/2016	4,358.0000	Closing Purchase.....	3,061	3,061	0	0	n/a	20
NQU6.....	7	140	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	06/30/2016	4,350.7500	Closing Purchase.....	22,442	22,442	0	0	n/a	20
NQU6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	06/30/2016	4,351.0000	Closing Purchase.....	3,201	3,201	0	0	n/a	20
NQU6.....	9	180	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0000	06/30/2016	4,362.5000	Closing Purchase.....	26,730	26,730	0	0	n/a	20
NQU6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0000	06/30/2016	4,362.7500	Closing Purchase.....	17,790	17,790	0	0	n/a	20
NQU6.....	15	300	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	06/30/2016	4,358.5000	Closing Purchase.....	45,765	45,765	0	0	n/a	20
NQU6.....	25	500	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	06/30/2016	4,358.7500	Closing Purchase.....	76,150	76,150	0	0	n/a	20
NQU6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	06/30/2016	4,363.7500	Closing Purchase.....	2,946	2,946	0	0	n/a	20
NQU6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	06/30/2016	4,368.2500	Closing Purchase.....	2,856	2,856	0	0	n/a	20
NQU6.....	8	160	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/01/2016	4,443.7500	Closing Purchase.....	10,768	10,768	0	0	n/a	20
NQU6.....	30	600	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/01/2016	4,444.2500	Closing Purchase.....	40,080	40,080	0	0	n/a	20
NQU6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/01/2016	4,445.2500	Closing Purchase.....	6,580	6,580	0	0	n/a	20
NQU6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/12/2016	4,566.5000	Closing Purchase.....	(1,109)	(1,109)	0	0	n/a	20
NQU6.....	10	200	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/12/2016	4,566.7500	Closing Purchase.....	(11,140)	(11,140)	0	0	n/a	20
NQU6.....	16	320	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0000	07/12/2016	4,570.7500	Closing Purchase.....	(19,120)	(19,120)	0	0	n/a	20
NQU6.....	16	320	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/12/2016	4,569.0000	Closing Purchase.....	(18,544)	(18,544)	0	0	n/a	20
NQU6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/12/2016	4,569.2500	Closing Purchase.....	(6,984)	(6,984)	0	0	n/a	20
NQU6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/12/2016	4,575.2500	Closing Purchase.....	(5,136)	(5,136)	0	0	n/a	20
NQU6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/12/2016	4,575.5000	Closing Purchase.....	(2,578)	(2,578)	0	0	n/a	20
NQU6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/12/2016	4,577.5000	Closing Purchase.....	(1,329)	(1,329)	0	0	n/a	20
NQU6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/13/2016	4,575.2500	Closing Purchase.....	(5,136)	(5,136)	0	0	n/a	20
NQU6.....	9	180	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0000	07/13/2016	4,564.2500	Closing Purchase.....	(9,585)	(9,585)	0	0	n/a	20
NQU6.....	20	400	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/13/2016	4,572.5000	Closing Purchase.....	(24,580)	(24,580)	0	0		

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			
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	
NQU6.....	12	240	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/13/2016	4,572.7500	Closing Purchase.	(14,808)	(14,808)	0	0	n/a	20
NQU6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/13/2016	4,565.2500	Closing Purchase.	(1,084)	(1,084)	0	0	n/a	20
NQU6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/15/2016	4,593.5000	Closing Purchase.	(3,298)	(3,298)	0	0	n/a	20
NQU6.....	14	280	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/15/2016	4,592.0000	Closing Purchase.	(22,666)	(22,666)	0	0	n/a	20
NQU6.....	11	220	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/19/2016	4,605.5000	Closing Purchase.	(20,779)	(20,779)	0	0	n/a	20
NQU6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/19/2016	4,601.0000	Closing Purchase.	(10,794)	(10,794)	0	0	n/a	20
NQU6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/21/2016	4,651.2500	Closing Purchase.	(11,216)	(11,216)	0	0	n/a	20
NQU6.....	8	160	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0000	07/21/2016	4,649.5000	Closing Purchase.	(22,160)	(22,160)	0	0	n/a	20
NQU6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/27/2016	4,690.2500	Closing Purchase.	(3,584)	(3,584)	0	0	n/a	20
NQU6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	07/29/2016	4,727.0000	Closing Purchase.	(8,638)	(8,638)	0	0	n/a	20
NQU6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	08/01/2016	4,751.2500	Closing Purchase.	(9,608)	(9,608)	0	0	n/a	20
NQU6.....	7	140	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0000	08/08/2016	4,773.0000	Closing Purchase.	(36,680)	(36,680)	0	0	n/a	20
NQU6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	08/08/2016	4,772.5000	Closing Purchase.	(10,458)	(10,458)	0	0	n/a	20
NQU6.....	33	660	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	08/08/2016	4,772.7500	Closing Purchase.	(172,722)	(172,722)	0	0	n/a	20
NQU6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	08/10/2016	4,785.5000	Closing Purchase.	(16,467)	(16,467)	0	0	n/a	20
NQU6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	08/16/2016	4,805.5000	Closing Purchase.	(11,778)	(11,778)	0	0	n/a	20
NQU6.....	63	1,260	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	09/09/2016	4,796.0000	Closing Purchase.	(359,037)	(359,037)	0	0	n/a	20
NQU6.....	8	160	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	4,404.7500	09/09/2016	4,796.0000	Closing Purchase.	(62,600)	(62,600)	0	0	n/a	20
NQU6.....	14	280	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	4,196.5000	09/09/2016	4,796.0000	Closing Purchase.	(167,860)	(167,860)	0	0	n/a	20
NQU6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	4,196.7500	09/09/2016	4,796.0000	Closing Purchase.	(11,985)	(11,985)	0	0	n/a	20
NQU6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	4,236.0000	09/09/2016	4,796.0000	Closing Purchase.	(44,800)	(44,800)	0	0	n/a	20
NQU6.....	200	4,000	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0000	09/09/2016	4,796.0000	Closing Purchase.	(1,140,000)	(1,140,000)	0	0	n/a	20
NQU6.....	8	160	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	4,396.7500	09/09/2016	4,796.0000	Closing Purchase.	(63,880)	(63,880)	0	0	n/a	20
NQU6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	4,182.2500	09/09/2016	4,796.0000	Closing Purchase.	(12,275)	(12,275)	0	0	n/a	20
NQU6.....	14	280	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	4,182.5000	09/09/2016	4,796.0000	Closing Purchase.	(171,780)	(171,780)	0	0	n/a	20
NQU6.....	15	300	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	4,261.5000	09/09/2016	4,796.0000	Closing Purchase.	(160,350)	(160,350)	0	0	n/a	20
NQU6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	4,270.5000	09/09/2016	4,796.0000	Closing Purchase.	(52,550)	(52,550)	0	0	n/a	20
NQU6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/07/2016	4,444.0000	09/09/2016	4,796.0000	Closing Purchase.	(42,240)	(42,240)	0	0	n/a	20
NQU6.....	834	16,680	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	09/09/2016	4,796.0000	Closing Purchase.	(4,752,966)	(4,752,966)	0	0	n/a	20
NQU6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	4,399.2500	09/09/2016	4,796.0000	Closing Purchase.	(15,870)	(15,870)	0	0	n/a	20
NQU6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	4,399.5000	09/09/2016	4,796.0000	Closing Purchase.	(31,720)	(31,720)	0	0	n/a	20
NQU6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	4,400.0000	09/09/2016	4,796.0000	Closing Purchase.	(15,840)	(15,840)	0	0	n/a	20
NQU6.....	7	140	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	4,400.2500	09/09/2016	4,796.0000	Closing Purchase.	(55,405)	(55,405)	0	0	n/a	20
NQU6.....	12	240	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	4,191.2500	09/09/2016	4,796.0000	Closing Purchase.	(145,140)	(145,140)	0	0	n/a	20
NQU6.....	38	760	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	4,191.7500	09/09/2016	4,796.0000	Closing Purchase.	(459,230)	(459,230)	0	0	n/a	20
NQU6.....	26	520	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	4,248.2500	09/09/2016	4,796.0000	Closing Purchase.	(284,830)	(284,830)	0	0	n/a	20
NQU6.....	34	680	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	4,248.7500	09/09/2016	4,796.0000	Closing Purchase.	(372,130)	(372,130)	0	0	n/a	20
NQU6.....	7	140	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	4,272.0000	09/09/2016	4,796.0000	Closing Purchase.	(73,360)	(73,360)	0	0	n/a	20
NQU6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	4,272.2500	09/09/2016	4,796.0000	Closing Purchase.	(10,475)	(10,475)	0	0	n/a	20
NQU6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	4,273.0000	09/09/2016	4,796.0000	Closing Purchase.	(20,920)	(20,920)	0	0	n/a	20
NQU6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	4,273.2500	09/09/2016	4,796.0000	Closing Purchase.	(62,730)	(62,730)	0	0	n/a	20
NQU6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	4,273.5000	09/09/2016	4,796.0000	Closing Purchase.	(41,800)	(41,800)	0	0	n/a	20
NQU6.....	15	300	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	4,511.0500	09/09/2016	4,796.0000	Closing Purchase.	(85,485)	(85,485)	0	0	n/a	20
NQU6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	4,181.5000	09/09/2016	4,796.0000	Closing Purchase.	(36,870)	(36,870)	0	0	n/a	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		
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
NQU6.....	14	280	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/05/2016	09/09/2016	4,796.0000	Closing Purchase.	(110,950)	(110,950)	0	0	n/a	20
NQU6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/06/2016	09/09/2016	4,796.0000	Closing Purchase.	(7,515)	(7,515)	0	0	n/a	20
NQU6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	09/09/2016	4,796.0000	Closing Purchase.	(17,097)	(17,097)	0	0	n/a	20
NQU6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/13/2016	09/09/2016	4,796.0000	Closing Purchase.	(7,085)	(7,085)	0	0	n/a	20
NQU6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	09/09/2016	4,796.0000	Closing Purchase.	(12,505)	(12,505)	0	0	n/a	20
NQU6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/05/2016	09/09/2016	4,796.0000	Closing Purchase.	(38,975)	(38,975)	0	0	n/a	20
NQU6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/06/2016	09/09/2016	4,796.0000	Closing Purchase.	(7,600)	(7,600)	0	0	n/a	20
NQZ6.....	10	200	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	09/13/2016	4,714.7500	Closing Purchase.	15,570	15,570	0	0	n/a	20
NQZ6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	09/13/2016	4,715.0000	Closing Purchase.	7,760	7,760	0	0	n/a	20
NQZ6.....	11	220	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	09/13/2016	4,715.0000	Closing Purchase.	17,083	17,083	0	0	n/a	20
NQZ6.....	29	580	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	09/13/2016	4,715.2500	Closing Purchase.	44,892	44,892	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	09/16/2016	4,797.7500	Closing Purchase.	(104)	(104)	0	0	n/a	20
NQZ6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	09/22/2016	4,885.5000	Closing Purchase.	(9,285)	(9,285)	0	0	n/a	20
NQZ6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	09/23/2016	4,869.0000	Closing Purchase.	(4,581)	(4,581)	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	09/23/2016	4,872.0000	Closing Purchase.	(1,588)	(1,588)	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	09/23/2016	4,873.2500	Closing Purchase.	(1,614)	(1,614)	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	10/07/2016	4,839.0000	Closing Purchase.	(929)	(929)	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	10/25/2016	4,897.0000	Closing Purchase.	(2,088)	(2,088)	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/08/2016	4,799.5000	Closing Purchase.	(139)	(139)	0	0	n/a	20
NQZ6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/09/2016	4,768.5000	Closing Purchase.	1,449	1,449	0	0	n/a	20
NQZ6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/10/2016	4,715.7500	Closing Purchase.	4,614	4,614	0	0	n/a	20
NQZ6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/10/2016	4,772.7500	Closing Purchase.	1,985	1,985	0	0	n/a	20
NQZ6.....	8	160	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/10/2016	4,725.2500	Closing Purchase.	10,784	10,784	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/10/2016	4,725.5000	Closing Purchase.	1,343	1,343	0	0	n/a	20
NQZ6.....	16	320	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/10/2016	4,726.2500	Closing Purchase.	21,248	21,248	0	0	n/a	20
NQZ6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/10/2016	4,714.0000	Closing Purchase.	3,144	3,144	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/10/2016	4,709.5000	Closing Purchase.	1,661	1,661	0	0	n/a	20
NQZ6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/11/2016	4,721.7500	Closing Purchase.	7,085	7,085	0	0	n/a	20
NQZ6.....	7	140	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/11/2016	4,714.7500	Closing Purchase.	10,906	10,906	0	0	n/a	20
NQZ6.....	9	180	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/11/2016	4,715.0000	Closing Purchase.	13,977	13,977	0	0	n/a	20
NQZ6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/11/2016	4,715.2500	Closing Purchase.	6,192	6,192	0	0	n/a	20
NQZ6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/22/2016	4,870.2500	Closing Purchase.	(4,656)	(4,656)	0	0	n/a	20
NQZ6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/28/2016	4,866.0000	Closing Purchase.	(5,868)	(5,868)	0	0	n/a	20
NQZ6.....	7	140	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/28/2016	4,871.0000	Closing Purchase.	(10,976)	(10,976)	0	0	n/a	20
NQZ6.....	14	280	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/28/2016	4,865.5000	Closing Purchase.	(20,398)	(20,398)	0	0	n/a	20
NQZ6.....	16	320	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/28/2016	4,866.0000	Closing Purchase.	(23,472)	(23,472)	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	11/28/2016	4,869.0000	Closing Purchase.	(1,529)	(1,529)	0	0	n/a	20
NQZ6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	12/06/2016	4,776.2500	Closing Purchase.	654	654	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	12/06/2016	4,792.6000	Closing Purchase.	322	322	0	0	n/a	20
NQZ6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	12/06/2016	4,779.0000	Closing Purchase.	542	542	0	0	n/a	20
NQZ6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	12/08/2016	4,855.0000	Closing Purchase.	(6,235)	(6,235)	0	0	n/a	20
NQZ6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	12/08/2016	4,859.0000	Closing Purchase.	(6,640)	(6,640)	0	0	n/a	20
NQZ6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	12/08/2016	4,859.2500	Closing Purchase.	(3,999)	(3,999)	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	12/08/2016	4,860.0000	Closing Purchase.	(1,348)	(1,348)	0	0	n/a	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			
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	
NQZ6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	4,792.6500	12/09/2016	4,882.2500	Closing Purchase.....	(3,584)	(3,584)	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	4,792.6500	12/09/2016	4,882.5000	Closing Purchase.....	(1,797)	(1,797)	0	0	n/a	20
NQZ6.....	61	1,220	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	4,792.6500	12/09/2016	4,863.0000	Closing Purchase.....	(85,827)	(85,827)	0	0	n/a	20
NQZ6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/12/2016	4,700.0000	12/09/2016	4,863.0000	Closing Purchase.....	(19,560)	(19,560)	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/10/2016	4,896.7500	12/09/2016	4,863.0000	Closing Purchase.....	675	675	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/10/2016	4,897.0000	12/09/2016	4,863.0000	Closing Purchase.....	680	680	0	0	n/a	20
NQZ6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/12/2016	4,809.0000	12/09/2016	4,863.0000	Closing Purchase.....	(4,320)	(4,320)	0	0	n/a	20
NQZ6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/13/2016	4,768.0000	12/09/2016	4,863.0000	Closing Purchase.....	(3,800)	(3,800)	0	0	n/a	20
NQZ6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/18/2016	4,842.0000	12/09/2016	4,863.0000	Closing Purchase.....	(840)	(840)	0	0	n/a	20
NQZ6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/01/2016	4,744.7500	12/09/2016	4,863.0000	Closing Purchase.....	(7,095)	(7,095)	0	0	n/a	20
NQZ6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/02/2016	4,751.5000	12/09/2016	4,863.0000	Closing Purchase.....	(6,690)	(6,690)	0	0	n/a	20
NQZ6.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/03/2016	4,716.7500	12/09/2016	4,863.0000	Closing Purchase.....	(11,700)	(11,700)	0	0	n/a	20
NQZ6.....	209	4,180	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	4,792.6000	12/09/2016	4,863.0000	Closing Purchase.....	(294,272)	(294,272)	0	0	n/a	20
NQZ6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/01/2016	4,742.0000	12/09/2016	4,863.0000	Closing Purchase.....	(4,840)	(4,840)	0	0	n/a	20
NQZ6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/01/2016	4,742.2500	12/09/2016	4,863.0000	Closing Purchase.....	(7,245)	(7,245)	0	0	n/a	20
NQZ6.....	7	140	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/03/2016	4,717.0000	12/09/2016	4,863.0000	Closing Purchase.....	(20,440)	(20,440)	0	0	n/a	20
NQZ6.....	2	40	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	4,792.6500	12/09/2016	4,887.7500	Closing Purchase.....	(3,804)	(3,804)	0	0	n/a	20
NQZ6.....	14	280	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	4,792.6500	12/09/2016	4,888.0000	Closing Purchase.....	(26,698)	(26,698)	0	0	n/a	20
NQZ6.....	18	360	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	4,792.6500	12/09/2016	4,888.2500	Closing Purchase.....	(34,416)	(34,416)	0	0	n/a	20
NQZ6.....	6	120	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	4,792.6500	12/09/2016	4,888.5000	Closing Purchase.....	(11,502)	(11,502)	0	0	n/a	20
NQZ6.....	824	16,480	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	4,792.6500	12/09/2016	4,863.0000	Closing Purchase.....	(1,159,368)	(1,159,368)	0	0	n/a	20
NQZ6.....	15	300	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/07/2016	4,757.2500	12/09/2016	4,863.0000	Closing Purchase.....	(31,725)	(31,725)	0	0	n/a	20
NQZ6.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/07/2016	4,757.5000	12/09/2016	4,863.0000	Closing Purchase.....	(10,550)	(10,550)	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	4,792.6000	12/09/2016	4,889.2500	Closing Purchase.....	(1,933)	(1,933)	0	0	n/a	20
NQZ6.....	24	480	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	4,792.6000	12/09/2016	4,863.0000	Closing Purchase.....	(33,792)	(33,792)	0	0	n/a	20
NQZ6.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	4,792.5500	12/09/2016	4,863.0000	Closing Purchase.....	(4,227)	(4,227)	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/12/2016	4,706.0000	12/09/2016	4,863.0000	Closing Purchase.....	(3,140)	(3,140)	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/15/2016	4,791.2500	12/09/2016	4,863.0000	Closing Purchase.....	(1,435)	(1,435)	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/27/2016	4,831.5000	12/09/2016	4,863.0000	Closing Purchase.....	(630)	(630)	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/10/2016	4,897.7500	12/09/2016	4,863.0000	Closing Purchase.....	695	695	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/07/2016	4,766.5000	12/09/2016	4,863.0000	Closing Purchase.....	(1,930)	(1,930)	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/15/2016	4,752.7500	12/09/2016	4,863.0000	Closing Purchase.....	(2,205)	(2,205)	0	0	n/a	20
NQZ6.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/05/2016	4,786.2500	12/09/2016	4,863.0000	Closing Purchase.....	(1,535)	(1,535)	0	0	n/a	20
NQH7.....	10	200	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	12/12/2016	4,862.5000	Closing Purchase.....	20	20	0	0	n/a	20
NQH7.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	12/12/2016	4,866.5000	Closing Purchase.....	(78)	(78)	0	0	n/a	20
NQH7.....	12	240	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	12/13/2016	4,945.0000	Closing Purchase.....	(19,776)	(19,776)	0	0	n/a	20
NQH7.....	13	260	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	12/13/2016	4,945.5000	Closing Purchase.....	(21,554)	(21,554)	0	0	n/a	20
NQH7.....	3	60	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	12/14/2016	4,946.2500	Closing Purchase.....	(5,019)	(5,019)	0	0	n/a	20
NQH7.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	12/14/2016	4,946.0000	Closing Purchase.....	(1,668)	(1,668)	0	0	n/a	20
NQH7.....	5	100	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	12/16/2016	4,932.2500	Closing Purchase.....	(6,965)	(6,965)	0	0	n/a	20
NQH7.....	16	320	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	12/16/2016	4,933.7500	Closing Purchase.....	(22,768)	(22,768)	0	0	n/a	20
NQH7.....	4	80	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	12/16/2016	4,934.0000	Closing Purchase.....	(5,712)	(5,712)	0	0	n/a	20
NQH7.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000	12/20/2016	4,957.5000	Closing Purchase.....	(1,898)	(1,898)	0	0	n/a	20
NQH7.....	1	20	NASDAQ 100 EMINI.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	4,862.6000									

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.41

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
NKH6.....	28	237	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,299.0000	01/13/2016	17,380.0000	Closing Purchase.	454,624	454,624	0	0	n/a	8
NKH6.....	2	17	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,279.0000	01/13/2016	17,380.0000	Closing Purchase.	32,135	32,135	0	0	n/a	8
NKH6.....	10	84	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,299.0000	01/27/2016	16,970.0000	Closing Purchase.	196,706	196,706	0	0	n/a	8
NKH6.....	3	25	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,279.0000	01/27/2016	16,990.0000	Closing Purchase.	57,998	57,998	0	0	n/a	8
NKH6.....	3	25	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,299.0000	01/28/2016	17,210.0000	Closing Purchase.	52,735	52,735	0	0	n/a	8
NKH6.....	1	8	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,289.0000	02/02/2016	17,730.0000	Closing Purchase.	12,921	12,921	0	0	n/a	8
NKH6.....	1	8	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,289.0000	02/03/2016	17,500.0000	Closing Purchase.	15,010	15,010	0	0	n/a	8
NKH6.....	6	52	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,299.0000	02/10/2016	16,000.0000	Closing Purchase.	172,077	172,077	0	0	n/a	9
NKH6.....	5	44	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,299.0000	02/18/2016	16,130.0000	Closing Purchase.	139,211	139,211	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,279.0000	02/18/2016	16,130.0000	Closing Purchase.	27,666	27,666	0	0	n/a	9
NKH6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,289.0000	02/24/2016	16,890.0000	Closing Purchase.	60,816	60,816	0	0	n/a	9
NKH6.....	3	27	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,329.0000	02/24/2016	15,860.0000	Closing Purchase.	93,102	93,102	0	0	n/a	9
NKH6.....	8	72	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,309.0000	02/24/2016	15,900.0000	Closing Purchase.	243,979	243,979	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,329.0000	03/01/2016	16,110.0000	Closing Purchase.	28,499	28,499	0	0	n/a	9
NKH6.....	4	35	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,309.0000	03/01/2016	16,080.0000	Closing Purchase.	114,351	114,351	0	0	n/a	9
NKH6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,289.0000	03/03/2016	16,730.0000	Closing Purchase.	44,922	44,922	0	0	n/a	9
NKH6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,329.0000	03/03/2016	16,780.0000	Closing Purchase.	44,747	44,747	0	0	n/a	9
NKH6.....	7	61	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,309.0000	03/03/2016	16,760.0000	Closing Purchase.	156,614	156,614	0	0	n/a	9
NKH6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,329.0000	03/07/2016	17,090.0000	Closing Purchase.	39,433	39,433	0	0	n/a	9
NKH6.....	5	44	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,309.0000	03/07/2016	17,070.0000	Closing Purchase.	98,582	98,582	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,289.0000	03/08/2016	16,860.0000	Closing Purchase.	21,486	21,486	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,279.0000	03/08/2016	16,880.0000	Closing Purchase.	21,221	21,221	0	0	n/a	9
NKH6.....	15	133	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,289.0000	03/09/2016	16,700.0000	Closing Purchase.	344,587	344,587	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/14/2015	18,770.0000	03/09/2016	16,700.0000	Closing Purchase.	18,367	18,367	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/15/2015	18,680.0000	03/09/2016	16,700.0000	Closing Purchase.	17,569	17,569	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/23/2015	18,820.0000	03/09/2016	16,700.0000	Closing Purchase.	18,811	18,811	0	0	n/a	9
NKH6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/05/2016	18,130.0000	03/09/2016	16,700.0000	Closing Purchase.	25,377	25,377	0	0	n/a	9
NKH6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/06/2016	17,720.0000	03/09/2016	16,700.0000	Closing Purchase.	18,101	18,101	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/12/2016	17,500.0000	03/09/2016	16,700.0000	Closing Purchase.	7,098	7,098	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/20/2016	17,160.0000	03/09/2016	16,700.0000	Closing Purchase.	4,082	4,082	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/22/2016	16,360.0000	03/09/2016	16,700.0000	Closing Purchase.	(3,017)	(3,017)	0	0	n/a	9
NKH6.....	3	27	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	02/09/2016	16,400.0000	03/09/2016	16,700.0000	Closing Purchase.	(7,986)	(7,986)	0	0	n/a	9
NKH6.....	3	27	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,329.0000	03/09/2016	16,670.0000	Closing Purchase.	70,781	70,781	0	0	n/a	9
NKH6.....	36	319	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,329.0000	03/09/2016	16,670.0000	Closing Purchase.	849,370	849,370	0	0	n/a	9
NKH6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/15/2015	18,640.0000	03/09/2016	16,670.0000	Closing Purchase.	34,960	34,960	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/24/2015	18,710.0000	03/09/2016	16,670.0000	Closing Purchase.	18,101	18,101	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/06/2016	18,350.0000	03/09/2016	16,670.0000	Closing Purchase.	14,907	14,907	0	0	n/a	9
NKH6.....	4	35	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/06/2016	17,700.0000	03/09/2016	16,670.0000	Closing Purchase.	36,557	36,557	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/12/2016	17,500.0000	03/09/2016	16,670.0000	Closing Purchase.	7,365	7,365	0	0	n/a	9
NKH6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/15/2016	17,380.0000	03/09/2016	16,670.0000	Closing Purchase.	12,600	12,600	0	0	n/a	9
NKH6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/18/2016	16,740.0000	03/09/2016	16,670.0000	Closing Purchase.	1,242	1,242	0	0	n/a	9
NKH6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/20/2016	17,120.0000	03/09/2016	16,670.0000	Closing Purchase.	7,986	7,986	0	0	n/a	9
NKH6.....	4	35	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	02/09/2016	16,370.0000	03/09/2016	16,670.0000	Closing Purchase.	(10,648)	(10,648)	0	0	n/a	9
NKH6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	02/12/2016	15,080.0000	03/09/2016	16,670.0000	Closing Purchase.	(28,216)	(28,216)	0	0	n/a	9

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.42

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
NKH6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	02/17/2016	15,820.0000	03/09/2016	16,670.0000	Closing Purchase.	(15,084)	(15,084)	0	0	n/a	9
NKH6.....	9	80	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,309.0000	03/09/2016	16,680.0000	Closing Purchase.	209,947	209,947	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,309.0000	03/09/2016	16,690.0000	Closing Purchase.	23,239	23,239	0	0	n/a	9
NKH6.....	117	1,038	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,309.0000	03/09/2016	16,710.0000	Closing Purchase.	2,698,162	2,698,162	0	0	n/a	9
NKH6.....	10	89	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/15/2015	18,650.0000	03/09/2016	16,710.0000	Closing Purchase.	172,138	172,138	0	0	n/a	9
NKH6.....	6	53	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/06/2016	18,390.0000	03/09/2016	16,710.0000	Closing Purchase.	89,441	89,441	0	0	n/a	9
NKH6.....	8	71	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/07/2016	18,030.0000	03/09/2016	16,710.0000	Closing Purchase.	93,700	93,700	0	0	n/a	9
NKH6.....	5	44	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/06/2016	17,720.0000	03/09/2016	16,710.0000	Closing Purchase.	44,809	44,809	0	0	n/a	9
NKH6.....	6	53	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/12/2016	17,500.0000	03/09/2016	16,710.0000	Closing Purchase.	42,059	42,059	0	0	n/a	9
NKH6.....	10	89	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/18/2016	16,710.0000	03/09/2016	16,710.0000	Closing Purchase.	0	0	0	0	n/a	9
NKH6.....	5	44	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/22/2016	16,350.0000	03/09/2016	16,710.0000	Closing Purchase.	(15,972)	(15,972)	0	0	n/a	9
NKH6.....	15	133	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	02/09/2016	16,390.0000	03/09/2016	16,710.0000	Closing Purchase.	(42,591)	(42,591)	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	02/12/2016	15,090.0000	03/09/2016	16,710.0000	Closing Purchase.	(14,374)	(14,374)	0	0	n/a	9
NKH6.....	4	35	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	02/12/2016	15,080.0000	03/09/2016	16,710.0000	Closing Purchase.	(57,853)	(57,853)	0	0	n/a	9
NKH6.....	6	53	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	02/17/2016	15,840.0000	03/09/2016	16,710.0000	Closing Purchase.	(46,318)	(46,318)	0	0	n/a	9
NKH6.....	61	541	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,299.0000	03/09/2016	16,660.0000	Closing Purchase.	1,428,384	1,428,384	0	0	n/a	9
NKH6.....	10	89	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/31/2015	19,070.0000	03/09/2016	16,660.0000	Closing Purchase.	213,842	213,842	0	0	n/a	9
NKH6.....	8	71	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/05/2016	18,110.0000	03/09/2016	16,660.0000	Closing Purchase.	102,928	102,928	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/06/2016	17,710.0000	03/09/2016	16,660.0000	Closing Purchase.	9,317	9,317	0	0	n/a	9
NKH6.....	4	35	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/06/2016	17,720.0000	03/09/2016	16,660.0000	Closing Purchase.	37,622	37,622	0	0	n/a	9
NKH6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/12/2016	17,500.0000	03/09/2016	16,660.0000	Closing Purchase.	14,907	14,907	0	0	n/a	9
NKH6.....	3	27	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/12/2016	17,490.0000	03/09/2016	16,660.0000	Closing Purchase.	22,094	22,094	0	0	n/a	9
NKH6.....	7	62	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/21/2016	16,080.0000	03/09/2016	16,660.0000	Closing Purchase.	(36,025)	(36,025)	0	0	n/a	9
NKH6.....	3	27	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	02/03/2016	17,510.0000	03/09/2016	16,660.0000	Closing Purchase.	22,626	22,626	0	0	n/a	9
NKH6.....	7	62	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	02/04/2016	16,810.0000	03/09/2016	16,660.0000	Closing Purchase.	9,317	9,317	0	0	n/a	9
NKH6.....	7	62	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	02/09/2016	16,350.0000	03/09/2016	16,660.0000	Closing Purchase.	(19,255)	(19,255)	0	0	n/a	9
NKH6.....	4	35	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	02/25/2016	15,570.0000	03/09/2016	16,660.0000	Closing Purchase.	(38,687)	(38,687)	0	0	n/a	9
NKH6.....	9	80	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/09/2015	19,279.0000	03/09/2016	16,700.0000	Closing Purchase.	205,954	205,954	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/15/2015	18,610.0000	03/09/2016	16,700.0000	Closing Purchase.	16,948	16,948	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	12/31/2015	19,060.0000	03/09/2016	16,700.0000	Closing Purchase.	20,941	20,941	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/06/2016	18,350.0000	03/09/2016	16,700.0000	Closing Purchase.	14,641	14,641	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/06/2016	17,720.0000	03/09/2016	16,700.0000	Closing Purchase.	9,051	9,051	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/12/2016	17,490.0000	03/09/2016	16,700.0000	Closing Purchase.	7,010	7,010	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	01/20/2016	17,100.0000	03/09/2016	16,700.0000	Closing Purchase.	3,549	3,549	0	0	n/a	9
NKH6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/11/2016.	OSE.....	02/04/2016	16,760.0000	03/09/2016	16,700.0000	Closing Purchase.	532	532	0	0	n/a	9
NKM6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,566.0000	03/16/2016	16,780.0000	Closing Purchase.	(1,883)	(1,883)	0	0	n/a	9
NKM6.....	10	88	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,470.0000	03/16/2016	16,810.0000	Closing Purchase.	(29,911)	(29,911)	0	0	n/a	9
NKM6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,500.0000	03/16/2016	16,790.0000	Closing Purchase.	(2,551)	(2,551)	0	0	n/a	9
NKM6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,566.0000	03/31/2016	17,050.0000	Closing Purchase.	(4,305)	(4,305)	0	0	n/a	9
NKM6.....	4	36	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,576.0000	04/01/2016	16,790.0000	Closing Purchase.	(7,640)	(7,640)	0	0	n/a	9
NKM6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,470.0000	04/13/2016	15,990.0000	Closing Purchase.	8,780	8,780	0	0	n/a	9
NKM6.....	4	37	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,526.0000	04/14/2016	16,540.0000	Closing Purchase.	(512)	(512)	0	0	n/a	9
NKM6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,566.0000	04/15/2016	16,770.0000	Closing Purchase.	(3,746)	(3,746)	0	0	n/a	9
NKM6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,536.0000	04/15/2016	16,780.0000	Closing Purchase.	(4,480)	(4,480)	0	0	n/a	9

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		
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
NKM6.....	5	46	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,576.0000	04/15/2016	16,770.0000	Closing Purchase.	(8,906)	(8,906)	0	0	n/a	9
NKM6.....	3	28	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,526.0000	04/15/2016	16,790.0000	Closing Purchase.	(7,271)	(7,271)	0	0	n/a	9
NKM6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,566.0000	04/15/2016	16,790.0000	Closing Purchase.	(2,057)	(2,057)	0	0	n/a	9
NKM6.....	4	37	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,526.0000	04/18/2016	16,640.0000	Closing Purchase.	(4,209)	(4,209)	0	0	n/a	9
NKM6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,566.0000	04/21/2016	17,100.0000	Closing Purchase.	(4,869)	(4,869)	0	0	n/a	9
NKM6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,536.0000	04/21/2016	17,100.0000	Closing Purchase.	(10,284)	(10,284)	0	0	n/a	9
NKM6.....	5	46	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,576.0000	04/21/2016	17,100.0000	Closing Purchase.	(23,888)	(23,888)	0	0	n/a	9
NKM6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,536.0000	04/22/2016	17,330.0000	Closing Purchase.	(7,160)	(7,160)	0	0	n/a	9
NKM6.....	5	45	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,576.0000	04/22/2016	17,320.0000	Closing Purchase.	(33,544)	(33,544)	0	0	n/a	9
NKM6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,536.0000	04/27/2016	17,370.0000	Closing Purchase.	(14,995)	(14,995)	0	0	n/a	9
NKM6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,566.0000	05/02/2016	16,600.0000	Closing Purchase.	(319)	(319)	0	0	n/a	9
NKM6.....	5	47	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,576.0000	05/02/2016	16,590.0000	Closing Purchase.	(657)	(657)	0	0	n/a	9
NKM6.....	5	46	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,526.0000	05/12/2016	16,590.0000	Closing Purchase.	(2,925)	(2,925)	0	0	n/a	9
NKM6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,566.0000	05/12/2016	16,590.0000	Closing Purchase.	(219)	(219)	0	0	n/a	9
NKM6.....	3	27	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,526.0000	05/25/2016	16,730.0000	Closing Purchase.	(5,553)	(5,553)	0	0	n/a	9
NKM6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,566.0000	05/26/2016	16,980.0000	Closing Purchase.	(3,760)	(3,760)	0	0	n/a	9
NKM6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,536.0000	05/26/2016	16,960.0000	Closing Purchase.	(3,850)	(3,850)	0	0	n/a	9
NKM6.....	3	27	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,576.0000	05/26/2016	16,970.0000	Closing Purchase.	(10,734)	(10,734)	0	0	n/a	9
NKM6.....	5	45	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,526.0000	05/26/2016	16,960.0000	Closing Purchase.	(19,706)	(19,706)	0	0	n/a	9
NKM6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,536.0000	05/27/2016	16,850.0000	Closing Purchase.	(5,726)	(5,726)	0	0	n/a	9
NKM6.....	5	46	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,576.0000	05/27/2016	16,850.0000	Closing Purchase.	(12,491)	(12,491)	0	0	n/a	9
NKM6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,566.0000	05/27/2016	16,860.0000	Closing Purchase.	(2,681)	(2,681)	0	0	n/a	9
NKM6.....	21	195	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,566.0000	06/07/2016	16,570.0000	Closing Purchase.	(780)	(780)	0	0	n/a	9
NKM6.....	2	19	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	04/07/2016	15,650.0000	06/07/2016	16,570.0000	Closing Purchase.	(17,083)	(17,083)	0	0	n/a	9
NKM6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	05/06/2016	16,100.0000	06/07/2016	16,570.0000	Closing Purchase.	(4,364)	(4,364)	0	0	n/a	9
NKM6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	05/09/2016	15,910.0000	06/07/2016	16,570.0000	Closing Purchase.	(6,128)	(6,128)	0	0	n/a	9
NKM6.....	49	455	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,536.0000	06/07/2016	16,580.0000	Closing Purchase.	(20,017)	(20,017)	0	0	n/a	9
NKM6.....	2	19	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	04/11/2016	15,850.0000	06/07/2016	16,580.0000	Closing Purchase.	(13,555)	(13,555)	0	0	n/a	9
NKM6.....	2	19	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	05/09/2016	15,930.0000	06/07/2016	16,580.0000	Closing Purchase.	(12,069)	(12,069)	0	0	n/a	9
NKM6.....	2	19	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	05/17/2016	16,560.0000	06/07/2016	16,580.0000	Closing Purchase.	(371)	(371)	0	0	n/a	9
NKM6.....	161	1,495	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,576.0000	06/07/2016	16,580.0000	Closing Purchase.	(5,979)	(5,979)	0	0	n/a	9
NKM6.....	7	65	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	04/07/2016	15,650.0000	06/07/2016	16,580.0000	Closing Purchase.	(60,440)	(60,440)	0	0	n/a	9
NKM6.....	7	65	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	05/09/2016	15,910.0000	06/07/2016	16,580.0000	Closing Purchase.	(43,543)	(43,543)	0	0	n/a	9
NKM6.....	7	65	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	05/11/2016	16,670.0000	06/07/2016	16,580.0000	Closing Purchase.	5,849	5,849	0	0	n/a	9
NKM6.....	93	863	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,526.0000	06/07/2016	16,590.0000	Closing Purchase.	(55,259)	(55,259)	0	0	n/a	9
NKM6.....	6	56	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/10/2016	16,570.0000	06/07/2016	16,590.0000	Closing Purchase.	(1,114)	(1,114)	0	0	n/a	9
NKM6.....	3	28	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/23/2016	16,780.0000	06/07/2016	16,590.0000	Closing Purchase.	5,292	5,292	0	0	n/a	9
NKM6.....	4	37	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/25/2016	16,680.0000	06/07/2016	16,590.0000	Closing Purchase.	3,342	3,342	0	0	n/a	9
NKM6.....	8	74	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	04/06/2016	15,580.0000	06/07/2016	16,590.0000	Closing Purchase.	(75,016)	(75,016)	0	0	n/a	9
NKM6.....	4	37	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	04/11/2016	15,840.0000	06/07/2016	16,590.0000	Closing Purchase.	(27,853)	(27,853)	0	0	n/a	9
NKM6.....	5	46	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	04/20/2016	17,100.0000	06/07/2016	16,590.0000	Closing Purchase.	23,675	23,675	0	0	n/a	9
NKM6.....	3	28	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	05/06/2016	16,120.0000	06/07/2016	16,590.0000	Closing Purchase.	(13,091)	(13,091)	0	0	n/a	9
NKM6.....	9	84	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	06/01/2016	17,150.0000	06/07/2016	16,590.0000	Closing Purchase.	46,792	46,792	0	0	n/a	9
NKM6.....	3	28	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	06/06/2016	16,310.0000	06/07/2016	16,590.0000	Closing Purchase.	(7,799)	(7,799)	0	0	n/a	9

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.44

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
NKM6.....	13	121	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/09/2016	16,566.0000	06/07/2016	16,600.0000	Closing Purchase.	(4,104)	(4,104)	0	0	n/a	9
NKM6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	03/10/2016	16,590.0000	06/07/2016	16,600.0000	Closing Purchase.	(93)	(93)	0	0	n/a	9
NKM6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	04/06/2016	15,600.0000	06/07/2016	16,600.0000	Closing Purchase.	(9,284)	(9,284)	0	0	n/a	9
NKM6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	05/06/2016	16,110.0000	06/07/2016	16,600.0000	Closing Purchase.	(4,549)	(4,549)	0	0	n/a	9
NKM6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/10/2016.	OSE.....	06/01/2016	17,150.0000	06/07/2016	16,600.0000	Closing Purchase.	5,106	5,106	0	0	n/a	9
NKU6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,523.0000	06/08/2016	16,700.0000	Closing Purchase.	(1,655)	(1,655)	0	0	n/a	9
NKU6.....	3	29	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,543.0000	06/22/2016	16,170.0000	Closing Purchase.	10,702	10,702	0	0	n/a	10
NKU6.....	1	10	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,553.0000	06/22/2016	16,170.0000	Closing Purchase.	3,663	3,663	0	0	n/a	10
NKU6.....	3	28	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,543.0000	06/23/2016	16,120.0000	Closing Purchase.	11,992	11,992	0	0	n/a	9
NKU6.....	3	29	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,523.0000	07/01/2016	15,550.0000	Closing Purchase.	28,436	28,436	0	0	n/a	10
NKU6.....	2	19	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,533.0000	07/01/2016	15,590.0000	Closing Purchase.	18,373	18,373	0	0	n/a	10
NKU6.....	6	58	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,533.0000	07/01/2016	15,570.0000	Closing Purchase.	56,288	56,288	0	0	n/a	10
NKU6.....	1	10	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,553.0000	07/01/2016	15,580.0000	Closing Purchase.	9,479	9,479	0	0	n/a	10
NKU6.....	5	49	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,533.0000	07/04/2016	15,630.0000	Closing Purchase.	43,997	43,997	0	0	n/a	10
NKU6.....	4	39	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,543.0000	07/04/2016	15,630.0000	Closing Purchase.	35,588	35,588	0	0	n/a	10
NKU6.....	1	10	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,553.0000	07/04/2016	15,620.0000	Closing Purchase.	9,092	9,092	0	0	n/a	10
NKU6.....	2	20	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,523.0000	07/06/2016	15,420.0000	Closing Purchase.	21,922	21,922	0	0	n/a	10
NKU6.....	22	219	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,543.0000	07/06/2016	15,430.0000	Closing Purchase.	243,327	243,327	0	0	n/a	10
NKU6.....	2	20	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,553.0000	07/06/2016	15,430.0000	Closing Purchase.	22,319	22,319	0	0	n/a	10
NKU6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,523.0000	07/14/2016	16,350.0000	Closing Purchase.	1,637	1,637	0	0	n/a	9
NKU6.....	3	28	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,533.0000	07/14/2016	16,300.0000	Closing Purchase.	6,613	6,613	0	0	n/a	9
NKU6.....	7	66	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,533.0000	07/14/2016	16,280.0000	Closing Purchase.	16,755	16,755	0	0	n/a	9
NKU6.....	3	28	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,533.0000	07/20/2016	16,640.0000	Closing Purchase.	(3,011)	(3,011)	0	0	n/a	9
NKU6.....	8	75	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,533.0000	07/20/2016	16,630.0000	Closing Purchase.	(7,278)	(7,278)	0	0	n/a	9
NKU6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,523.0000	07/22/2016	16,650.0000	Closing Purchase.	(1,196)	(1,196)	0	0	n/a	9
NKU6.....	4	39	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,533.0000	08/01/2016	16,380.0000	Closing Purchase.	5,978	5,978	0	0	n/a	10
NKU6.....	1	10	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,523.0000	08/09/2016	16,660.0000	Closing Purchase.	(1,341)	(1,341)	0	0	n/a	10
NKU6.....	2	20	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,533.0000	08/09/2016	16,670.0000	Closing Purchase.	(2,682)	(2,682)	0	0	n/a	10
NKU6.....	1	10	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,523.0000	08/17/2016	16,590.0000	Closing Purchase.	(666)	(666)	0	0	n/a	10
NKU6.....	8	79	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,533.0000	08/17/2016	16,590.0000	Closing Purchase.	(4,531)	(4,531)	0	0	n/a	10
NKU6.....	15	148	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,523.0000	09/07/2016	17,052.0000	Closing Purchase.	(78,154)	(78,154)	0	0	n/a	10
NKU6.....	1	10	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/15/2016	15,690.0000	09/07/2016	17,052.0000	Closing Purchase.	(13,415)	(13,415)	0	0	n/a	10
NKU6.....	2	20	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/28/2016	15,060.0000	09/07/2016	17,052.0000	Closing Purchase.	(39,240)	(39,240)	0	0	n/a	10
NKU6.....	2	20	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/29/2016	15,480.0000	09/07/2016	17,052.0000	Closing Purchase.	(30,966)	(30,966)	0	0	n/a	10
NKU6.....	45	443	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,533.0000	09/07/2016	17,052.0000	Closing Purchase.	(230,030)	(230,030)	0	0	n/a	10
NKU6.....	2	20	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/15/2016	15,650.0000	09/07/2016	17,052.0000	Closing Purchase.	(27,617)	(27,617)	0	0	n/a	10
NKU6.....	3	30	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/28/2016	15,020.0000	09/07/2016	17,052.0000	Closing Purchase.	(60,041)	(60,041)	0	0	n/a	10
NKU6.....	2	20	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/29/2016	15,510.0000	09/07/2016	17,052.0000	Closing Purchase.	(30,375)	(30,375)	0	0	n/a	10
NKU6.....	2	20	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/29/2016	15,520.0000	09/07/2016	17,052.0000	Closing Purchase.	(30,178)	(30,178)	0	0	n/a	10
NKU6.....	144	1,418	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,533.0000	09/07/2016	17,052.0000	Closing Purchase.	(736,097)	(736,097)	0	0	n/a	10
NKU6.....	4	39	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/16/2016	15,900.0000	09/07/2016	17,052.0000	Closing Purchase.	(45,386)	(45,386)	0	0	n/a	10
NKU6.....	1	10	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/28/2016	15,060.0000	09/07/2016	17,052.0000	Closing Purchase.	(19,620)	(19,620)	0	0	n/a	10
NKU6.....	11	108	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/29/2016	15,070.0000	09/07/2016	17,052.0000	Closing Purchase.	(214,734)	(214,734)	0	0	n/a	10
NKU6.....	12	118	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/29/2016	15,500.0000	09/07/2016	17,052.0000	Closing Purchase.	(183,433)	(183,433)	0	0	n/a	10

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		
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
NKU6.....	106	1,044	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,543.0000	09/07/2016	17,052.0000	Closing Purchase.	(531,409)	(531,409)	0	0	n/a	10
NKU6.....	4	39	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,550.0000	09/07/2016	17,052.0000	Closing Purchase.	(19,777)	(19,777)	0	0	n/a	10
NKU6.....	4	39	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/28/2016	15,020.0000	09/07/2016	17,052.0000	Closing Purchase.	(80,055)	(80,055)	0	0	n/a	10
NKU6.....	10	98	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/29/2016	15,530.0000	09/07/2016	17,052.0000	Closing Purchase.	(149,906)	(149,906)	0	0	n/a	10
NKU6.....	8	79	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	07/20/2016	16,650.0000	09/07/2016	17,052.0000	Closing Purchase.	(31,675)	(31,675)	0	0	n/a	10
NKU6.....	4	39	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	07/21/2016	16,810.0000	09/07/2016	17,052.0000	Closing Purchase.	(9,534)	(9,534)	0	0	n/a	10
NKU6.....	2	20	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	07/27/2016	16,410.0000	09/07/2016	17,052.0000	Closing Purchase.	(12,647)	(12,647)	0	0	n/a	10
NKU6.....	4	39	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	07/28/2016	16,670.0000	09/07/2016	17,052.0000	Closing Purchase.	(15,050)	(15,050)	0	0	n/a	10
NKU6.....	12	118	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/07/2016	16,553.0000	09/07/2016	17,052.0000	Closing Purchase.	(58,978)	(58,978)	0	0	n/a	10
NKU6.....	1	10	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/14/2016	16,020.0000	09/07/2016	17,052.0000	Closing Purchase.	(10,164)	(10,164)	0	0	n/a	10
NKU6.....	1	10	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/28/2016	15,010.0000	09/07/2016	17,052.0000	Closing Purchase.	(20,112)	(20,112)	0	0	n/a	10
NKU6.....	2	20	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	06/29/2016	15,500.0000	09/07/2016	17,052.0000	Closing Purchase.	(30,572)	(30,572)	0	0	n/a	10
NKU6.....	1	10	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/09/2016.	OSE.....	07/13/2016	16,510.0000	09/07/2016	17,052.0000	Closing Purchase.	(5,338)	(5,338)	0	0	n/a	10
NKZ6.....	1	10	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/05/2016	17,000.0000	09/26/2016	16,600.0000	Closing Purchase.	3,981	3,981	0	0	n/a	10
NKZ6.....	1	10	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	10/11/2016	16,810.0000	Closing Purchase.	1,062	1,062	0	0	n/a	10
NKZ6.....	5	48	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	10/19/2016	16,960.0000	Closing Purchase.	(1,933)	(1,933)	0	0	n/a	10
NKZ6.....	1	10	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	10/26/2016	17,410.0000	Closing Purchase.	(4,698)	(4,698)	0	0	n/a	10
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	11/10/2016	16,960.0000	Closing Purchase.	(375)	(375)	0	0	n/a	9
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	11/10/2016	16,980.0000	Closing Purchase.	(562)	(562)	0	0	n/a	9
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	11/10/2016	16,980.0000	Closing Purchase.	(562)	(562)	0	0	n/a	9
NKZ6.....	3	28	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	11/11/2016	17,350.0000	Closing Purchase.	(12,122)	(12,122)	0	0	n/a	9
NKZ6.....	10	94	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	11/11/2016	17,380.0000	Closing Purchase.	(43,225)	(43,225)	0	0	n/a	9
NKZ6.....	5	47	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	11/11/2016	17,330.0000	Closing Purchase.	(19,263)	(19,263)	0	0	n/a	9
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	11/11/2016	17,370.0000	Closing Purchase.	(4,229)	(4,229)	0	0	n/a	9
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	11/14/2016	17,400.0000	Closing Purchase.	(4,454)	(4,454)	0	0	n/a	9
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	11/14/2016	17,380.0000	Closing Purchase.	(4,268)	(4,268)	0	0	n/a	9
NKZ6.....	5	46	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	11/14/2016	17,380.0000	Closing Purchase.	(21,340)	(21,340)	0	0	n/a	9
NKZ6.....	8	74	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	11/14/2016	17,370.0000	Closing Purchase.	(33,401)	(33,401)	0	0	n/a	9
NKZ6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	11/29/2016	18,280.0000	Closing Purchase.	(24,054)	(24,054)	0	0	n/a	9
NKZ6.....	5	44	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	11/29/2016	18,290.0000	Closing Purchase.	(60,577)	(60,577)	0	0	n/a	9
NKZ6.....	17	149	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	12/08/2016	18,507.0000	Closing Purchase.	(236,492)	(236,492)	0	0	n/a	9
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/13/2016	16,520.0000	12/08/2016	18,507.0000	Closing Purchase.	(17,418)	(17,418)	0	0	n/a	9
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/16/2016	16,330.0000	12/08/2016	18,507.0000	Closing Purchase.	(19,083)	(19,083)	0	0	n/a	9
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	10/13/2016	16,880.0000	12/08/2016	18,507.0000	Closing Purchase.	(14,262)	(14,262)	0	0	n/a	9
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	10/17/2016	16,940.0000	12/08/2016	18,507.0000	Closing Purchase.	(13,736)	(13,736)	0	0	n/a	9
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	11/04/2016	17,030.0000	12/08/2016	18,507.0000	Closing Purchase.	(12,947)	(12,947)	0	0	n/a	9
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	11/07/2016	16,900.0000	12/08/2016	18,507.0000	Closing Purchase.	(14,087)	(14,087)	0	0	n/a	9
NKZ6.....	46	403	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	12/08/2016	18,507.0000	Closing Purchase.	(639,919)	(639,919)	0	0	n/a	9
NKZ6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	11/07/2016	16,880.0000	12/08/2016	18,507.0000	Closing Purchase.	(28,524)	(28,524)	0	0	n/a	9
NKZ6.....	152	1,332	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	12/08/2016	18,507.0000	Closing Purchase.	(2,114,514)	(2,114,514)	0	0	n/a	9
NKZ6.....	3	26	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/13/2016	16,530.0000	12/08/2016	18,507.0000	Closing Purchase.	(51,990)	(51,990)	0	0	n/a	9
NKZ6.....	124	1,087	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	12/08/2016	18,507.0000	Closing Purchase.	(1,724,998)	(1,724,998)	0	0	n/a	9
NKZ6.....	5	44	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	11/07/2016	16,930.0000	12/08/2016	18,507.0000	Closing Purchase.	(69,118)	(69,118)	0	0	n/a	9
NKZ6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	10/17/2016	16,920.0000	12/08/2016	18,507.0000	Closing Purchase.	(27,823)	(27,823)	0	0	n/a	9

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		
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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NKZ6.....	4	35	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	11/07/2016	16,870.0000	12/08/2016	18,507.0000	Closing Purchase.	(57,398)	(57,398)	0	0	n/a	9
NKZ6.....	2	18	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	11/08/2016	17,260.0000	12/08/2016	18,507.0000	Closing Purchase.	(21,862)	(21,862)	0	0	n/a	9
NKZ6.....	5	44	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	11/30/2016	18,400.0000	12/08/2016	18,507.0000	Closing Purchase.	(4,690)	(4,690)	0	0	n/a	9
NKZ6.....	15	131	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/07/2016	16,920.0000	12/08/2016	18,507.0000	Closing Purchase.	(208,669)	(208,669)	0	0	n/a	9
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	09/13/2016	16,550.0000	12/08/2016	18,507.0000	Closing Purchase.	(17,155)	(17,155)	0	0	n/a	9
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	10/05/2016	16,830.0000	12/08/2016	18,507.0000	Closing Purchase.	(14,700)	(14,700)	0	0	n/a	9
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	10/13/2016	16,950.0000	12/08/2016	18,507.0000	Closing Purchase.	(13,648)	(13,648)	0	0	n/a	9
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	11/04/2016	17,030.0000	12/08/2016	18,507.0000	Closing Purchase.	(12,947)	(12,947)	0	0	n/a	9
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	11/08/2016	17,260.0000	12/08/2016	18,507.0000	Closing Purchase.	(10,931)	(10,931)	0	0	n/a	9
NKZ6.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/09/2016.	OSE.....	11/16/2016	17,800.0000	12/08/2016	18,507.0000	Closing Purchase.	(6,197)	(6,197)	0	0	n/a	9
NKH7.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/10/2017.	OSE.....	12/08/2016	18,460.0000	12/09/2016	18,830.0000	Closing Purchase.	(3,227)	(3,227)	0	0	n/a	9
NKH7.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/10/2017.	OSE.....	12/08/2016	18,460.0000	12/12/2016	19,100.0000	Closing Purchase.	(5,543)	(5,543)	0	0	n/a	9
NKH7.....	2	17	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/10/2017.	OSE.....	12/08/2016	18,460.0000	12/12/2016	19,110.0000	Closing Purchase.	(11,259)	(11,259)	0	0	n/a	9
NKH7.....	6	52	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/10/2017.	OSE.....	12/08/2016	18,460.0000	12/12/2016	19,100.0000	Closing Purchase.	(33,258)	(33,258)	0	0	n/a	9
NKH7.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/10/2017.	OSE.....	12/08/2016	18,460.0000	12/13/2016	19,160.0000	Closing Purchase.	(6,080)	(6,080)	0	0	n/a	9
NKH7.....	4	35	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/10/2017.	OSE.....	12/08/2016	18,460.0000	12/13/2016	19,170.0000	Closing Purchase.	(24,668)	(24,668)	0	0	n/a	9
NKH7.....	4	35	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/10/2017.	OSE.....	12/08/2016	18,460.0000	12/13/2016	19,160.0000	Closing Purchase.	(24,320)	(24,320)	0	0	n/a	9
NKH7.....	1	9	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/10/2017.	OSE.....	12/08/2016	18,460.0000	12/13/2016	19,170.0000	Closing Purchase.	(6,167)	(6,167)	0	0	n/a	9
NKH7.....	1	8	NIKKEI 225.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/10/2017.	OSE.....	12/08/2016	18,460.0000	12/20/2016	19,350.0000	Closing Purchase.	(7,532)	(7,532)	0	0	n/a	8
TAH6.....	71	7,100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/12/2016	1,043.2000	Closing Purchase.	702,900	702,900	0	0	n/a	100
TAH6.....	53	5,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/12/2016	1,043.3000	Closing Purchase.	524,170	524,170	0	0	n/a	100
TAH6.....	33	3,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/12/2016	1,043.5000	Closing Purchase.	325,710	325,710	0	0	n/a	100
TAH6.....	31	3,100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/12/2016	1,043.6000	Closing Purchase.	305,660	305,660	0	0	n/a	100
TAH6.....	34	3,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/12/2016	1,043.7000	Closing Purchase.	334,900	334,900	0	0	n/a	100
TAH6.....	42	4,200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/12/2016	1,043.9000	Closing Purchase.	412,860	412,860	0	0	n/a	100
TAH6.....	36	3,600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/12/2016	1,044.0000	Closing Purchase.	353,520	353,520	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/12/2016	1,041.4000	Closing Purchase.	20,160	20,160	0	0	n/a	100
TAH6.....	17	1,700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/12/2016	1,041.5000	Closing Purchase.	171,190	171,190	0	0	n/a	100
TAH6.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/13/2016	1,034.2000	Closing Purchase.	43,200	43,200	0	0	n/a	100
TAH6.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/26/2016	1,005.9000	Closing Purchase.	95,410	95,410	0	0	n/a	100
TAH6.....	28	2,800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/26/2016	1,002.9000	Closing Purchase.	390,040	390,040	0	0	n/a	100
TAH6.....	23	2,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/26/2016	1,003.1000	Closing Purchase.	319,930	319,930	0	0	n/a	100
TAH6.....	34	3,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/26/2016	1,003.2000	Closing Purchase.	472,600	472,600	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/26/2016	1,005.4000	Closing Purchase.	27,360	27,360	0	0	n/a	100
TAH6.....	18	1,800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/26/2016	1,005.5000	Closing Purchase.	246,060	246,060	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/27/2016	1,008.9000	Closing Purchase.	39,990	39,990	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/27/2016	1,009.0000	Closing Purchase.	26,640	26,640	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/27/2016	1,010.4000	Closing Purchase.	65,900	65,900	0	0	n/a	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	01/27/2016	1,008.5000	Closing Purchase.	133,700	133,700	0	0	n/a	100
TAH6.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/27/2016	1,008.6000	Closing Purchase.	106,880	106,880	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/27/2016	1,008.9000	Closing Purchase.	13,330	13,330	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	01/27/2016	1,009.0000	Closing Purchase.	13,320	13,320	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/01/2016	1,023.0000	Closing Purchase.	11,920	11,920	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/01/2016	1,023.1000	Closing Purchase.	59,550	59,550	0	0	n/a	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		
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.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/01/2016	1,023.2000	Closing Purchase.	11,900	11,900	0	0	n/a	100
TAH6.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/01/2016	1,026.2000	Closing Purchase.	46,400	46,400	0	0	n/a	100
TAH6.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/01/2016	1,026.3000	Closing Purchase.	69,540	69,540	0	0	n/a	100
TAH6.....	12	1,200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/01/2016	1,025.7000	Closing Purchase.	139,800	139,800	0	0	n/a	100
TAH6.....	13	1,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/01/2016	1,025.8000	Closing Purchase.	151,320	151,320	0	0	n/a	100
TAH6.....	13	1,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/01/2016	1,025.9000	Closing Purchase.	151,190	151,190	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/01/2016	1,026.0000	Closing Purchase.	23,240	23,240	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/01/2016	1,026.4000	Closing Purchase.	23,160	23,160	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/02/2016	1,008.4000	Closing Purchase.	40,140	40,140	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/02/2016	1,008.5000	Closing Purchase.	26,740	26,740	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/02/2016	1,009.3000	Closing Purchase.	66,450	66,450	0	0	n/a	100
TAH6.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/02/2016	1,008.5000	Closing Purchase.	106,960	106,960	0	0	n/a	100
TAH6.....	12	1,200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/02/2016	1,008.6000	Closing Purchase.	160,320	160,320	0	0	n/a	100
TAH6.....	23	2,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/16/2016	982.6000	Closing Purchase.	367,080	367,080	0	0	n/a	100
TAH6.....	27	2,700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/16/2016	982.8000	Closing Purchase.	430,380	430,380	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/16/2016	982.8000	Closing Purchase.	31,880	31,880	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/17/2016	1,012.5000	Closing Purchase.	38,910	38,910	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/17/2016	1,012.6000	Closing Purchase.	38,880	38,880	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/17/2016	1,012.0000	Closing Purchase.	26,040	26,040	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/18/2016	1,007.3000	Closing Purchase.	67,450	67,450	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/18/2016	1,007.7000	Closing Purchase.	26,900	26,900	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/18/2016	1,007.8000	Closing Purchase.	26,880	26,880	0	0	n/a	100
TAH6.....	13	1,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/18/2016	1,007.9000	Closing Purchase.	174,590	174,590	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/18/2016	1,008.0000	Closing Purchase.	67,100	67,100	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/18/2016	1,008.7000	Closing Purchase.	40,050	40,050	0	0	n/a	100
TAH6.....	29	2,900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/18/2016	1,008.9000	Closing Purchase.	386,570	386,570	0	0	n/a	100
TAH6.....	28	2,800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/18/2016	1,009.0000	Closing Purchase.	372,960	372,960	0	0	n/a	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	02/18/2016	1,007.3000	Closing Purchase.	202,350	202,350	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/18/2016	1,006.4000	Closing Purchase.	13,580	13,580	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/29/2016	1,037.0000	Closing Purchase.	31,560	31,560	0	0	n/a	100
TAH6.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/29/2016	1,040.8000	Closing Purchase.	60,840	60,840	0	0	n/a	100
TAH6.....	17	1,700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/29/2016	1,040.9000	Closing Purchase.	172,210	172,210	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	02/29/2016	1,041.0000	Closing Purchase.	20,240	20,240	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/01/2016	1,047.3000	Closing Purchase.	47,450	47,450	0	0	n/a	100
TAH6.....	19	1,900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/01/2016	1,047.8000	Closing Purchase.	179,360	179,360	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/01/2016	1,048.1000	Closing Purchase.	9,410	9,410	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/02/2016	1,055.3000	Closing Purchase.	43,450	43,450	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/02/2016	1,057.4000	Closing Purchase.	25,440	25,440	0	0	n/a	100
TAH6.....	11	1,100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/02/2016	1,057.5000	Closing Purchase.	93,170	93,170	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/02/2016	1,057.6000	Closing Purchase.	8,460	8,460	0	0	n/a	100
TAH6.....	50	5,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/02/2016	1,057.3000	Closing Purchase.	424,500	424,500	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/03/2016	1,070.7000	Closing Purchase.	35,750	35,750	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/03/2016	1,071.7000	Closing Purchase.	21,150	21,150	0	0	n/a	100
TAH6.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/03/2016	1,071.8000	Closing Purchase.	28,160	28,160	0	0	n/a	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		
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.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/03/2016	1,072.1000	Closing Purchase.	56,080	56,080	0	0	n/a	100
TAH6.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/03/2016	1,072.2000	Closing Purchase.	56,000	56,000	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/03/2016	1,072.3000	Closing Purchase.	34,950	34,950	0	0	n/a	100
TAH6.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/03/2016	1,072.4000	Closing Purchase.	41,880	41,880	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/03/2016	1,072.5000	Closing Purchase.	20,910	20,910	0	0	n/a	100
TAH6.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/07/2016	1,085.8000	Closing Purchase.	33,840	33,840	0	0	n/a	100
TAH6.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/07/2016	1,087.4000	Closing Purchase.	32,880	32,880	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/07/2016	1,087.5000	Closing Purchase.	10,940	10,940	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/07/2016	1,087.6000	Closing Purchase.	10,920	10,920	0	0	n/a	100
TAH6.....	12	1,200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/07/2016	1,086.2000	Closing Purchase.	67,200	67,200	0	0	n/a	100
TAH6.....	18	1,800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/07/2016	1,086.3000	Closing Purchase.	100,620	100,620	0	0	n/a	100
TAH6.....	78	7,800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/11/2016	1,063.1000	Closing Purchase.	616,980	616,980	0	0	n/a	100
TAH6.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/14/2015	1,108.0000	03/11/2016	1,063.1000	Closing Purchase.	31,430	31,430	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/14/2015	1,107.9000	03/11/2016	1,063.1000	Closing Purchase.	22,400	22,400	0	0	n/a	100
TAH6.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/04/2016	1,099.0000	03/11/2016	1,063.1000	Closing Purchase.	14,360	14,360	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/04/2016	1,099.1000	03/11/2016	1,063.1000	Closing Purchase.	18,000	18,000	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/04/2016	1,099.2000	03/11/2016	1,063.1000	Closing Purchase.	3,610	3,610	0	0	n/a	100
TAH6.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/05/2016	1,107.9000	03/11/2016	1,063.1000	Closing Purchase.	26,880	26,880	0	0	n/a	100
TAH6.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/06/2016	1,086.5000	03/11/2016	1,063.1000	Closing Purchase.	14,040	14,040	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/07/2016	1,075.3000	03/11/2016	1,063.1000	Closing Purchase.	6,100	6,100	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/07/2016	1,066.2000	03/11/2016	1,063.1000	Closing Purchase.	930	930	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/08/2016	1,054.2000	03/11/2016	1,063.1000	Closing Purchase.	(1,780)	(1,780)	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/08/2016	1,054.3000	03/11/2016	1,063.1000	Closing Purchase.	(880)	(880)	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/08/2016	1,054.5000	03/11/2016	1,063.1000	Closing Purchase.	(2,580)	(2,580)	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/08/2016	1,052.3000	03/11/2016	1,063.1000	Closing Purchase.	(3,240)	(3,240)	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/11/2016	1,032.0000	03/11/2016	1,063.1000	Closing Purchase.	(15,550)	(15,550)	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/15/2016	993.2000	03/11/2016	1,063.1000	Closing Purchase.	(6,990)	(6,990)	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/19/2016	1,005.4000	03/11/2016	1,063.1000	Closing Purchase.	(17,310)	(17,310)	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/19/2016	1,005.3000	03/11/2016	1,063.1000	Closing Purchase.	(28,900)	(28,900)	0	0	n/a	100
TAH6.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/20/2016	963.2000	03/11/2016	1,063.1000	Closing Purchase.	(39,960)	(39,960)	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/20/2016	963.1000	03/11/2016	1,063.1000	Closing Purchase.	(50,000)	(50,000)	0	0	n/a	100
TAH6.....	12	1,200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/08/2016	963.7000	03/11/2016	1,063.1000	Closing Purchase.	(119,280)	(119,280)	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/08/2016	956.9000	03/11/2016	1,063.1000	Closing Purchase.	(21,240)	(21,240)	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/11/2016	948.7000	03/11/2016	1,063.1000	Closing Purchase.	(57,200)	(57,200)	0	0	n/a	100
TAH6.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/11/2016	948.6000	03/11/2016	1,063.1000	Closing Purchase.	(45,800)	(45,800)	0	0	n/a	100
TAH6.....	204	20,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/11/2016	1,063.1000	Closing Purchase.	1,613,640	1,613,640	0	0	n/a	100
TAH6.....	14	1,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/14/2015	1,107.9000	03/11/2016	1,063.1000	Closing Purchase.	62,720	62,720	0	0	n/a	100
TAH6.....	11	1,100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/14/2015	1,108.0000	03/11/2016	1,063.1000	Closing Purchase.	49,390	49,390	0	0	n/a	100
TAH6.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/05/2016	1,105.7000	03/11/2016	1,063.1000	Closing Purchase.	29,820	29,820	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/05/2016	1,105.8000	03/11/2016	1,063.1000	Closing Purchase.	8,540	8,540	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/05/2016	1,105.9000	03/11/2016	1,063.1000	Closing Purchase.	12,840	12,840	0	0	n/a	100
TAH6.....	10	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/06/2016	1,087.2000	03/11/2016	1,063.1000	Closing Purchase.	24,100	24,100	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/07/2016	1,072.5000	03/11/2016	1,063.1000	Closing Purchase.	1,880	1,880	0	0	n/a	100
TAH6.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/07/2016	1,072.6000	03/11/2016	1,063.1000	Closing Purchase.	7,600	7,600	0	0	n/a	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		
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.....	01/07/2016	1,063.5000	03/11/2016	1,063.1000	Closing Purchase.	160	160	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/08/2016	1,052.0000	03/11/2016	1,063.1000	Closing Purchase.	(5,550)	(5,550)	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/08/2016	1,051.9000	03/11/2016	1,063.1000	Closing Purchase.	(5,600)	(5,600)	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/11/2016	1,031.5000	03/11/2016	1,063.1000	Closing Purchase.	(15,800)	(15,800)	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/11/2016	1,031.4000	03/11/2016	1,063.1000	Closing Purchase.	(15,850)	(15,850)	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/15/2016	991.5000	03/11/2016	1,063.1000	Closing Purchase.	(14,320)	(14,320)	0	0	n/a	100
TAH6.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/15/2016	991.4000	03/11/2016	1,063.1000	Closing Purchase.	(57,360)	(57,360)	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/19/2016	1,001.6000	03/11/2016	1,063.1000	Closing Purchase.	(18,450)	(18,450)	0	0	n/a	100
TAH6.....	16	1,600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/19/2016	1,001.9000	03/11/2016	1,063.1000	Closing Purchase.	(97,920)	(97,920)	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/19/2016	1,002.0000	03/11/2016	1,063.1000	Closing Purchase.	(6,110)	(6,110)	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/20/2016	961.1000	03/11/2016	1,063.1000	Closing Purchase.	(51,000)	(51,000)	0	0	n/a	100
TAH6.....	10	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/08/2016	956.6000	03/11/2016	1,063.1000	Closing Purchase.	(106,500)	(106,500)	0	0	n/a	100
TAH6.....	9	900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/09/2016	960.9000	03/11/2016	1,063.1000	Closing Purchase.	(91,980)	(91,980)	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/09/2016	960.8000	03/11/2016	1,063.1000	Closing Purchase.	(10,230)	(10,230)	0	0	n/a	100
TAH6.....	25	2,500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/11/2016	948.1000	03/11/2016	1,063.1000	Closing Purchase.	(287,500)	(287,500)	0	0	n/a	100
TAH6.....	637	63,700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/11/2016	1,063.1000	Closing Purchase.	5,038,670	5,038,670	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/14/2015	1,108.3000	03/11/2016	1,063.1000	Closing Purchase.	9,040	9,040	0	0	n/a	100
TAH6.....	47	4,700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/14/2015	1,108.2000	03/11/2016	1,063.1000	Closing Purchase.	211,970	211,970	0	0	n/a	100
TAH6.....	21	2,100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/14/2015	1,108.0000	03/11/2016	1,063.1000	Closing Purchase.	94,290	94,290	0	0	n/a	100
TAH6.....	12	1,200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/05/2016	1,107.4000	03/11/2016	1,063.1000	Closing Purchase.	53,160	53,160	0	0	n/a	100
TAH6.....	9	900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/05/2016	1,107.5000	03/11/2016	1,063.1000	Closing Purchase.	39,960	39,960	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/05/2016	1,107.7000	03/11/2016	1,063.1000	Closing Purchase.	8,920	8,920	0	0	n/a	100
TAH6.....	11	1,100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/05/2016	1,107.8000	03/11/2016	1,063.1000	Closing Purchase.	49,170	49,170	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/05/2016	1,108.0000	03/11/2016	1,063.1000	Closing Purchase.	4,490	4,490	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/06/2016	1,086.4000	03/11/2016	1,063.1000	Closing Purchase.	6,990	6,990	0	0	n/a	100
TAH6.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/06/2016	1,086.5000	03/11/2016	1,063.1000	Closing Purchase.	14,040	14,040	0	0	n/a	100
TAH6.....	20	2,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/06/2016	1,086.6000	03/11/2016	1,063.1000	Closing Purchase.	47,000	47,000	0	0	n/a	100
TAH6.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/06/2016	1,086.7000	03/11/2016	1,063.1000	Closing Purchase.	9,440	9,440	0	0	n/a	100
TAH6.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/06/2016	1,086.8000	03/11/2016	1,063.1000	Closing Purchase.	16,590	16,590	0	0	n/a	100
TAH6.....	13	1,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/07/2016	1,073.6000	03/11/2016	1,063.1000	Closing Purchase.	13,650	13,650	0	0	n/a	100
TAH6.....	28	2,800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/07/2016	1,073.7000	03/11/2016	1,063.1000	Closing Purchase.	29,680	29,680	0	0	n/a	100
TAH6.....	9	900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/07/2016	1,073.8000	03/11/2016	1,063.1000	Closing Purchase.	9,630	9,630	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/07/2016	1,065.7000	03/11/2016	1,063.1000	Closing Purchase.	780	780	0	0	n/a	100
TAH6.....	31	3,100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/08/2016	1,051.4000	03/11/2016	1,063.1000	Closing Purchase.	(36,270)	(36,270)	0	0	n/a	100
TAH6.....	9	900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/08/2016	1,051.3000	03/11/2016	1,063.1000	Closing Purchase.	(10,620)	(10,620)	0	0	n/a	100
TAH6.....	9	900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/11/2016	1,035.2000	03/11/2016	1,063.1000	Closing Purchase.	(25,110)	(25,110)	0	0	n/a	100
TAH6.....	16	1,600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/11/2016	1,035.3000	03/11/2016	1,063.1000	Closing Purchase.	(44,480)	(44,480)	0	0	n/a	100
TAH6.....	15	1,500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/11/2016	1,035.4000	03/11/2016	1,063.1000	Closing Purchase.	(41,550)	(41,550)	0	0	n/a	100
TAH6.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/15/2016	992.1000	03/11/2016	1,063.1000	Closing Purchase.	(28,400)	(28,400)	0	0	n/a	100
TAH6.....	13	1,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/15/2016	992.2000	03/11/2016	1,063.1000	Closing Purchase.	(92,170)	(92,170)	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/15/2016	992.5000	03/11/2016	1,063.1000	Closing Purchase.	(21,180)	(21,180)	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/15/2016	992.6000	03/11/2016	1,063.1000	Closing Purchase.	(35,250)	(35,250)	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/15/2016	992.7000	03/11/2016	1,063.1000	Closing Purchase.	(21,120)	(21,120)	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/15/2016	992.8000	03/11/2016	1,063.1000	Closing Purchase.	(14,060)	(14,060)	0	0	n/a	100

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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		
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.....	16	1,600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/19/2016	1,007.2000	03/11/2016	1,063.1000	Closing Purchase.	(89,440)	(89,440)	0	0	n/a	100
TAH6.....	30	3,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/19/2016	1,007.3000	03/11/2016	1,063.1000	Closing Purchase.	(167,400)	(167,400)	0	0	n/a	100
TAH6.....	14	1,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/19/2016	1,007.4000	03/11/2016	1,063.1000	Closing Purchase.	(77,980)	(77,980)	0	0	n/a	100
TAH6.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/20/2016	959.5000	03/11/2016	1,063.1000	Closing Purchase.	(72,520)	(72,520)	0	0	n/a	100
TAH6.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/20/2016	959.6000	03/11/2016	1,063.1000	Closing Purchase.	(82,800)	(82,800)	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/20/2016	959.4000	03/11/2016	1,063.1000	Closing Purchase.	(51,850)	(51,850)	0	0	n/a	100
TAH6.....	30	3,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/08/2016	957.7000	03/11/2016	1,063.1000	Closing Purchase.	(316,200)	(316,200)	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/08/2016	957.5000	03/11/2016	1,063.1000	Closing Purchase.	(10,560)	(10,560)	0	0	n/a	100
TAH6.....	49	4,900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/08/2016	957.4000	03/11/2016	1,063.1000	Closing Purchase.	(517,930)	(517,930)	0	0	n/a	100
TAH6.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/09/2016	965.9000	03/11/2016	1,063.1000	Closing Purchase.	(68,040)	(68,040)	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/09/2016	966.0000	03/11/2016	1,063.1000	Closing Purchase.	(19,420)	(19,420)	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/09/2016	966.1000	03/11/2016	1,063.1000	Closing Purchase.	(29,100)	(29,100)	0	0	n/a	100
TAH6.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/09/2016	966.2000	03/11/2016	1,063.1000	Closing Purchase.	(58,140)	(58,140)	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/09/2016	966.3000	03/11/2016	1,063.1000	Closing Purchase.	(48,400)	(48,400)	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/09/2016	966.4000	03/11/2016	1,063.1000	Closing Purchase.	(19,340)	(19,340)	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/11/2016	952.5000	03/11/2016	1,063.1000	Closing Purchase.	(55,300)	(55,300)	0	0	n/a	100
TAH6.....	70	7,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/11/2016	946.8000	03/11/2016	1,063.1000	Closing Purchase.	(814,100)	(814,100)	0	0	n/a	100
TAH6.....	93	9,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/11/2016	1,063.1000	Closing Purchase.	735,630	735,630	0	0	n/a	100
TAH6.....	16	1,600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/14/2015	1,107.9000	03/11/2016	1,063.1000	Closing Purchase.	71,680	71,680	0	0	n/a	100
TAH6.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/14/2015	1,108.0000	03/11/2016	1,063.1000	Closing Purchase.	17,960	17,960	0	0	n/a	100
TAH6.....	19	1,900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/29/2015	1,152.6000	03/11/2016	1,063.1000	Closing Purchase.	170,050	170,050	0	0	n/a	100
TAH6.....	14	1,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/29/2015	1,152.7000	03/11/2016	1,063.1000	Closing Purchase.	125,440	125,440	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/29/2015	1,152.8000	03/11/2016	1,063.1000	Closing Purchase.	17,940	17,940	0	0	n/a	100
TAH6.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/29/2015	1,152.9000	03/11/2016	1,063.1000	Closing Purchase.	53,880	53,880	0	0	n/a	100
TAH6.....	22	2,200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/29/2015	1,153.0000	03/11/2016	1,063.1000	Closing Purchase.	197,780	197,780	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/29/2015	1,153.1000	03/11/2016	1,063.1000	Closing Purchase.	18,000	18,000	0	0	n/a	100
TAH6.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/04/2016	1,095.8000	03/11/2016	1,063.1000	Closing Purchase.	22,890	22,890	0	0	n/a	100
TAH6.....	20	2,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/04/2016	1,095.9000	03/11/2016	1,063.1000	Closing Purchase.	65,600	65,600	0	0	n/a	100
TAH6.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/04/2016	1,096.2000	03/11/2016	1,063.1000	Closing Purchase.	13,240	13,240	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/04/2016	1,096.5000	03/11/2016	1,063.1000	Closing Purchase.	3,340	3,340	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/04/2016	1,096.8000	03/11/2016	1,063.1000	Closing Purchase.	3,370	3,370	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/04/2016	1,097.3000	03/11/2016	1,063.1000	Closing Purchase.	17,100	17,100	0	0	n/a	100
TAH6.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/04/2016	1,097.6000	03/11/2016	1,063.1000	Closing Purchase.	24,150	24,150	0	0	n/a	100
TAH6.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/06/2016	1,088.2000	03/11/2016	1,063.1000	Closing Purchase.	20,080	20,080	0	0	n/a	100
TAH6.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/06/2016	1,088.3000	03/11/2016	1,063.1000	Closing Purchase.	10,080	10,080	0	0	n/a	100
TAH6.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/06/2016	1,088.4000	03/11/2016	1,063.1000	Closing Purchase.	15,180	15,180	0	0	n/a	100
TAH6.....	12	1,200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/06/2016	1,088.5000	03/11/2016	1,063.1000	Closing Purchase.	30,480	30,480	0	0	n/a	100
TAH6.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/07/2016	1,074.6000	03/11/2016	1,063.1000	Closing Purchase.	4,600	4,600	0	0	n/a	100
TAH6.....	15	1,500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/07/2016	1,074.7000	03/11/2016	1,063.1000	Closing Purchase.	17,400	17,400	0	0	n/a	100
TAH6.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/07/2016	1,074.8000	03/11/2016	1,063.1000	Closing Purchase.	7,020	7,020	0	0	n/a	100
TAH6.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/07/2016	1,062.4000	03/11/2016	1,063.1000	Closing Purchase.	(420)	(420)	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/07/2016	1,062.3000	03/11/2016	1,063.1000	Closing Purchase.	(80)	(80)	0	0	n/a	100
TAH6.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/08/2016	1,052.2000	03/11/2016	1,063.1000	Closing Purchase.	(4,360)	(4,360)	0	0	n/a	100
TAH6.....	11	1,100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/08/2016	1,052.1000	03/11/2016	1,063.1000	Closing Purchase.	(12,100)	(12,100)	0	0	n/a	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		
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.....	14	1,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/19/2016	1,001.2000	03/11/2016	1,063.1000	Closing Purchase.	(86,660)	(86,660)	0	0	n/a	100
TAH6.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/19/2016	1,001.1000	03/11/2016	1,063.1000	Closing Purchase.	(37,200)	(37,200)	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/20/2016	957.6000	03/11/2016	1,063.1000	Closing Purchase.	(10,550)	(10,550)	0	0	n/a	100
TAH6.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/20/2016	957.7000	03/11/2016	1,063.1000	Closing Purchase.	(73,780)	(73,780)	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/20/2016	958.0000	03/11/2016	1,063.1000	Closing Purchase.	(10,510)	(10,510)	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/20/2016	958.1000	03/11/2016	1,063.1000	Closing Purchase.	(52,500)	(52,500)	0	0	n/a	100
TAH6.....	15	1,500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/02/2016	1,010.0000	03/11/2016	1,063.1000	Closing Purchase.	(79,650)	(79,650)	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/02/2016	1,009.9000	03/11/2016	1,063.1000	Closing Purchase.	(5,320)	(5,320)	0	0	n/a	100
TAH6.....	24	2,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/02/2016	1,009.8000	03/11/2016	1,063.1000	Closing Purchase.	(127,920)	(127,920)	0	0	n/a	100
TAH6.....	26	2,600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/03/2016	993.0000	03/11/2016	1,063.1000	Closing Purchase.	(182,260)	(182,260)	0	0	n/a	100
TAH6.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/03/2016	993.1000	03/11/2016	1,063.1000	Closing Purchase.	(28,000)	(28,000)	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/08/2016	957.1000	03/11/2016	1,063.1000	Closing Purchase.	(21,200)	(21,200)	0	0	n/a	100
TAH6.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/08/2016	957.0000	03/11/2016	1,063.1000	Closing Purchase.	(84,880)	(84,880)	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/11/2016	945.8000	03/11/2016	1,063.1000	Closing Purchase.	(11,730)	(11,730)	0	0	n/a	100
TAH6.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/11/2016	945.9000	03/11/2016	1,063.1000	Closing Purchase.	(70,320)	(70,320)	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/11/2016	946.0000	03/11/2016	1,063.1000	Closing Purchase.	(35,130)	(35,130)	0	0	n/a	100
TAH6.....	76	7,600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/23/2016	1,012.5000	03/11/2016	1,063.1000	Closing Purchase.	(384,560)	(384,560)	0	0	n/a	100
TAH6.....	34	3,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/23/2016	1,012.6000	03/11/2016	1,063.1000	Closing Purchase.	(171,700)	(171,700)	0	0	n/a	100
TAH6.....	30	3,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	03/01/2016	1,041.4000	03/11/2016	1,063.1000	Closing Purchase.	(65,100)	(65,100)	0	0	n/a	100
TAH6.....	101	10,100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	03/08/2016	1,072.2000	03/11/2016	1,063.1000	Closing Purchase.	91,910	91,910	0	0	n/a	100
TAH6.....	29	2,900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	03/08/2016	1,071.9000	03/11/2016	1,063.1000	Closing Purchase.	25,520	25,520	0	0	n/a	100
TAH6.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	03/09/2016	1,069.3000	03/11/2016	1,063.1000	Closing Purchase.	2,480	2,480	0	0	n/a	100
TAH6.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	03/09/2016	1,069.1000	03/11/2016	1,063.1000	Closing Purchase.	4,800	4,800	0	0	n/a	100
TAH6.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	03/09/2016	1,069.0000	03/11/2016	1,063.1000	Closing Purchase.	4,720	4,720	0	0	n/a	100
TAH6.....	26	2,600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/11/2015	1,142.2000	03/11/2016	1,063.1000	Closing Purchase.	205,660	205,660	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/14/2015	1,108.9000	03/11/2016	1,063.1000	Closing Purchase.	13,740	13,740	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	12/29/2015	1,151.5000	03/11/2016	1,063.1000	Closing Purchase.	17,680	17,680	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/05/2016	1,106.4000	03/11/2016	1,063.1000	Closing Purchase.	21,650	21,650	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/05/2016	1,106.3000	03/11/2016	1,063.1000	Closing Purchase.	4,320	4,320	0	0	n/a	100
TAH6.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/06/2016	1,088.4000	03/11/2016	1,063.1000	Closing Purchase.	10,120	10,120	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/07/2016	1,074.0000	03/11/2016	1,063.1000	Closing Purchase.	3,270	3,270	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/08/2016	1,051.9000	03/11/2016	1,063.1000	Closing Purchase.	(2,240)	(2,240)	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/11/2016	1,037.4000	03/11/2016	1,063.1000	Closing Purchase.	(2,570)	(2,570)	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/11/2016	1,037.3000	03/11/2016	1,063.1000	Closing Purchase.	(5,160)	(5,160)	0	0	n/a	100
TAH6.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/19/2016	1,001.0000	03/11/2016	1,063.1000	Closing Purchase.	(18,630)	(18,630)	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	01/20/2016	958.9000	03/11/2016	1,063.1000	Closing Purchase.	(20,840)	(20,840)	0	0	n/a	100
TAH6.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/03/2016	990.5000	03/11/2016	1,063.1000	Closing Purchase.	(7,260)	(7,260)	0	0	n/a	100
TAH6.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/03/2016	990.4000	03/11/2016	1,063.1000	Closing Purchase.	(29,080)	(29,080)	0	0	n/a	100
TAH6.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/11/2016	946.5000	03/11/2016	1,063.1000	Closing Purchase.	(23,320)	(23,320)	0	0	n/a	100
TAH6.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	02/23/2016	1,011.5000	03/11/2016	1,063.1000	Closing Purchase.	(25,800)	(25,800)	0	0	n/a	100
TAH6.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	NYF.....	03/08/2016	1,075.1000	03/11/2016	1,063.1000	Closing Purchase.	8,400	8,400	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/14/2016	1,081.3000	Closing Purchase.	(4,750)	(4,750)	0	0	n/a	100
RTAM.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/14/2016	1,081.5000	Closing Purchase.	(14,370)	(14,370)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/14/2016	1,081.6000	Closing Purchase.	(2,405)	(2,405)	0	0	n/a	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		
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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/14/2016	1,081.7000	Closing Purchase.	(4,830)	(4,830)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/14/2016	1,081.8000	Closing Purchase.	(2,425)	(2,425)	0	0	n/a	100
RTAM.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/14/2016	1,081.9000	Closing Purchase.	(7,305)	(7,305)	0	0	n/a	100
RTAM.....	28	2,800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/14/2016	1,080.5000	Closing Purchase.	(64,260)	(64,260)	0	0	n/a	100
RTAM.....	37	3,700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/14/2016	1,080.6000	Closing Purchase.	(85,285)	(85,285)	0	0	n/a	100
RTAM.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/15/2016	1,065.2000	Closing Purchase.	(4,590)	(4,590)	0	0	n/a	100
RTAM.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/15/2016	1,066.3000	Closing Purchase.	(7,000)	(7,000)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/15/2016	1,066.4000	Closing Purchase.	(885)	(885)	0	0	n/a	100
RTAM.....	63	6,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/15/2016	1,066.5000	Closing Purchase.	(56,385)	(56,385)	0	0	n/a	100
RTAM.....	38	3,800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/15/2016	1,066.6000	Closing Purchase.	(34,390)	(34,390)	0	0	n/a	100
RTAM.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/15/2016	1,064.9000	Closing Purchase.	(2,940)	(2,940)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/15/2016	1,065.0000	Closing Purchase.	(1,490)	(1,490)	0	0	n/a	100
RTAM.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/17/2016	1,084.5000	Closing Purchase.	(8,085)	(8,085)	0	0	n/a	100
RTAM.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/17/2016	1,087.3000	Closing Purchase.	(8,925)	(8,925)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/17/2016	1,087.5000	Closing Purchase.	(5,990)	(5,990)	0	0	n/a	100
RTAM.....	11	1,100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/17/2016	1,086.6000	Closing Purchase.	(31,955)	(31,955)	0	0	n/a	100
RTAM.....	12	1,200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/17/2016	1,086.7000	Closing Purchase.	(34,980)	(34,980)	0	0	n/a	100
RTAM.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/17/2016	1,086.8000	Closing Purchase.	(20,475)	(20,475)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/18/2016	1,094.6000	Closing Purchase.	(7,410)	(7,410)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/18/2016	1,094.7000	Closing Purchase.	(7,430)	(7,430)	0	0	n/a	100
RTAM.....	13	1,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/22/2016	1,095.1000	Closing Purchase.	(48,815)	(48,815)	0	0	n/a	100
RTAM.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/22/2016	1,095.2000	Closing Purchase.	(18,825)	(18,825)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/22/2016	1,095.0000	Closing Purchase.	(7,490)	(7,490)	0	0	n/a	100
RTAM.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/29/2016	1,104.0000	Closing Purchase.	(13,935)	(13,935)	0	0	n/a	100
RTAM.....	9	900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/29/2016	1,104.1000	Closing Purchase.	(41,895)	(41,895)	0	0	n/a	100
RTAM.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	03/29/2016	1,104.2000	Closing Purchase.	(37,320)	(37,320)	0	0	n/a	100
RTAM.....	58	5,800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/12/2016	1,091.6000	Closing Purchase.	(197,490)	(197,490)	0	0	n/a	100
RTAM.....	52	5,200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/12/2016	1,091.7000	Closing Purchase.	(177,580)	(177,580)	0	0	n/a	100
RTAM.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/12/2016	1,088.8000	Closing Purchase.	(12,500)	(12,500)	0	0	n/a	100
RTAM.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/13/2016	1,115.9000	Closing Purchase.	(17,505)	(17,505)	0	0	n/a	100
RTAM.....	10	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/13/2016	1,116.0000	Closing Purchase.	(58,450)	(58,450)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/13/2016	1,116.1000	Closing Purchase.	(11,710)	(11,710)	0	0	n/a	100
RTAM.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/14/2016	1,123.8000	Closing Purchase.	(26,500)	(26,500)	0	0	n/a	100
RTAM.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/14/2016	1,123.9000	Closing Purchase.	(26,540)	(26,540)	0	0	n/a	100
RTAM.....	10	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/14/2016	1,127.1000	Closing Purchase.	(69,550)	(69,550)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/14/2016	1,125.9000	Closing Purchase.	(13,670)	(13,670)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/18/2016	1,136.4000	Closing Purchase.	(15,770)	(15,770)	0	0	n/a	100
RTAM.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/20/2016	1,141.7000	Closing Purchase.	(42,075)	(42,075)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/20/2016	1,137.0000	Closing Purchase.	(15,890)	(15,890)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/20/2016	1,137.1000	Closing Purchase.	(7,955)	(7,955)	0	0	n/a	100
RTAM.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/20/2016	1,137.3000	Closing Purchase.	(23,925)	(23,925)	0	0	n/a	100
RTAM.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/20/2016	1,137.4000	Closing Purchase.	(31,940)	(31,940)	0	0	n/a	100
RTAM.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/20/2016	1,141.5000	Closing Purchase.	(25,185)	(25,185)	0	0	n/a	100
RTAM.....	37	3,700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/20/2016	1,141.6000	Closing Purchase.	(310,985)	(310,985)	0	0	n/a	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		
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
RTAM.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/21/2016	1,133.4000	Closing Purchase.	(45,510)	(45,510)	0	0	n/a	100
RTAM.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/27/2016	1,149.2000	Closing Purchase.	(27,495)	(27,495)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/27/2016	1,149.1000	Closing Purchase.	(9,155)	(9,155)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/27/2016	1,149.0000	Closing Purchase.	(9,145)	(9,145)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/27/2016	1,147.8000	Closing Purchase.	(18,050)	(18,050)	0	0	n/a	100
RTAM.....	11	1,100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/27/2016	1,147.9000	Closing Purchase.	(99,385)	(99,385)	0	0	n/a	100
RTAM.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	04/27/2016	1,148.0000	Closing Purchase.	(63,315)	(63,315)	0	0	n/a	100
RTAM.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/03/2016	1,117.2000	Closing Purchase.	(41,755)	(41,755)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/03/2016	1,117.4000	Closing Purchase.	(5,985)	(5,985)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/03/2016	1,117.5000	Closing Purchase.	(11,990)	(11,990)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/10/2016	1,120.9000	Closing Purchase.	(6,335)	(6,335)	0	0	n/a	100
RTAM.....	25	2,500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/10/2016	1,121.0000	Closing Purchase.	(158,625)	(158,625)	0	0	n/a	100
RTAM.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/10/2016	1,121.1000	Closing Purchase.	(25,420)	(25,420)	0	0	n/a	100
RTAM.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/11/2016	1,124.0000	Closing Purchase.	(19,935)	(19,935)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/11/2016	1,124.1000	Closing Purchase.	(6,655)	(6,655)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/11/2016	1,124.2000	Closing Purchase.	(13,330)	(13,330)	0	0	n/a	100
RTAM.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/11/2016	1,124.3000	Closing Purchase.	(20,025)	(20,025)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/11/2016	1,124.5000	Closing Purchase.	(6,695)	(6,695)	0	0	n/a	100
RTAM.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/11/2016	1,124.6000	Closing Purchase.	(33,525)	(33,525)	0	0	n/a	100
RTAM.....	17	1,700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/24/2016	1,127.7000	Closing Purchase.	(119,255)	(119,255)	0	0	n/a	100
RTAM.....	31	3,100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/24/2016	1,127.8000	Closing Purchase.	(217,775)	(217,775)	0	0	n/a	100
RTAM.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/24/2016	1,127.9000	Closing Purchase.	(49,245)	(49,245)	0	0	n/a	100
RTAM.....	10	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/24/2016	1,128.0000	Closing Purchase.	(70,450)	(70,450)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/24/2016	1,128.1000	Closing Purchase.	(14,110)	(14,110)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/25/2016	1,140.7000	Closing Purchase.	(16,630)	(16,630)	0	0	n/a	100
RTAM.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/25/2016	1,140.8000	Closing Purchase.	(66,600)	(66,600)	0	0	n/a	100
RTAM.....	14	1,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/25/2016	1,140.6000	Closing Purchase.	(116,270)	(116,270)	0	0	n/a	100
RTAM.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/25/2016	1,140.7000	Closing Purchase.	(49,890)	(49,890)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	05/25/2016	1,140.7000	Closing Purchase.	(16,630)	(16,630)	0	0	n/a	100
RTAM.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	06/07/2016	1,178.1000	Closing Purchase.	(84,385)	(84,385)	0	0	n/a	100
RTAM.....	130	13,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	06/09/2016	1,188.7000	Closing Purchase.	(1,704,950)	(1,704,950)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/06/2016	1,097.7000	06/09/2016	1,188.7000	Closing Purchase.	(9,100)	(9,100)	0	0	n/a	100
RTAM.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/06/2016	1,097.6000	06/09/2016	1,188.7000	Closing Purchase.	(27,330)	(27,330)	0	0	n/a	100
RTAM.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/04/2016	1,112.0000	06/09/2016	1,188.7000	Closing Purchase.	(46,020)	(46,020)	0	0	n/a	100
RTAM.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/04/2016	1,112.1000	06/09/2016	1,188.7000	Closing Purchase.	(22,980)	(22,980)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/04/2016	1,112.2000	06/09/2016	1,188.7000	Closing Purchase.	(7,650)	(7,650)	0	0	n/a	100
RTAM.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/19/2016	1,091.0000	06/09/2016	1,188.7000	Closing Purchase.	(39,080)	(39,080)	0	0	n/a	100
RTAM.....	324	32,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	06/09/2016	1,188.7000	Closing Purchase.	(4,249,260)	(4,249,260)	0	0	n/a	100
RTAM.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/05/2016	1,112.8000	06/09/2016	1,188.7000	Closing Purchase.	(37,950)	(37,950)	0	0	n/a	100
RTAM.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/16/2016	1,115.1000	06/09/2016	1,188.7000	Closing Purchase.	(36,800)	(36,800)	0	0	n/a	100
RTAM.....	1,030	103,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	06/09/2016	1,188.7000	Closing Purchase.	(13,508,450)	(13,508,450)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/06/2016	1,097.4000	06/09/2016	1,188.7000	Closing Purchase.	(9,130)	(9,130)	0	0	n/a	100
RTAM.....	10	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/06/2016	1,097.5000	06/09/2016	1,188.7000	Closing Purchase.	(91,200)	(91,200)	0	0	n/a	100
RTAM.....	9	900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/06/2016	1,097.6000	06/09/2016	1,188.7000	Closing Purchase.	(81,990)	(81,990)	0	0	n/a	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		
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
RTAM.....	10	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/05/2016	1,111.5000	06/09/2016	1,188.7000	Closing Purchase.	(77,200)	(77,200)	0	0	n/a	100
RTAM.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/05/2016	1,111.6000	06/09/2016	1,188.7000	Closing Purchase.	(46,260)	(46,260)	0	0	n/a	100
RTAM.....	14	1,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/05/2016	1,111.7000	06/09/2016	1,188.7000	Closing Purchase.	(107,800)	(107,800)	0	0	n/a	100
RTAM.....	309	30,900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	06/09/2016	1,188.7000	Closing Purchase.	(4,052,535)	(4,052,535)	0	0	n/a	100
RTAM.....	20	2,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/22/2016	1,091.5000	06/09/2016	1,188.7000	Closing Purchase.	(194,400)	(194,400)	0	0	n/a	100
RTAM.....	40	4,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/22/2016	1,091.0000	06/09/2016	1,188.7000	Closing Purchase.	(390,800)	(390,800)	0	0	n/a	100
RTAM.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/24/2016	1,069.8000	06/09/2016	1,188.7000	Closing Purchase.	(47,560)	(47,560)	0	0	n/a	100
RTAM.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/24/2016	1,069.9000	06/09/2016	1,188.7000	Closing Purchase.	(59,400)	(59,400)	0	0	n/a	100
RTAM.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/24/2016	1,070.0000	06/09/2016	1,188.7000	Closing Purchase.	(59,350)	(59,350)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/24/2016	1,070.1000	06/09/2016	1,188.7000	Closing Purchase.	(11,860)	(11,860)	0	0	n/a	100
RTAM.....	33	3,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/05/2016	1,096.9000	06/09/2016	1,188.7000	Closing Purchase.	(302,940)	(302,940)	0	0	n/a	100
RTAM.....	25	2,500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/05/2016	1,097.0000	06/09/2016	1,188.7000	Closing Purchase.	(229,250)	(229,250)	0	0	n/a	100
RTAM.....	22	2,200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/05/2016	1,097.2000	06/09/2016	1,188.7000	Closing Purchase.	(201,300)	(201,300)	0	0	n/a	100
RTAM.....	9	900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/07/2016	1,086.0000	06/09/2016	1,188.7000	Closing Purchase.	(92,430)	(92,430)	0	0	n/a	100
RTAM.....	9	900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/07/2016	1,086.1000	06/09/2016	1,188.7000	Closing Purchase.	(92,340)	(92,340)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/07/2016	1,086.2000	06/09/2016	1,188.7000	Closing Purchase.	(20,500)	(20,500)	0	0	n/a	100
RTAM.....	16	1,600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/19/2016	1,140.7000	06/09/2016	1,188.7000	Closing Purchase.	(76,800)	(76,800)	0	0	n/a	100
RTAM.....	30	3,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/19/2016	1,140.8000	06/09/2016	1,188.7000	Closing Purchase.	(143,700)	(143,700)	0	0	n/a	100
RTAM.....	32	3,200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/19/2016	1,141.4000	06/09/2016	1,188.7000	Closing Purchase.	(151,360)	(151,360)	0	0	n/a	100
RTAM.....	21	2,100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/19/2016	1,141.5000	06/09/2016	1,188.7000	Closing Purchase.	(99,120)	(99,120)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/19/2016	1,141.6000	06/09/2016	1,188.7000	Closing Purchase.	(4,710)	(4,710)	0	0	n/a	100
RTAM.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/29/2016	1,122.2000	06/09/2016	1,188.7000	Closing Purchase.	(53,200)	(53,200)	0	0	n/a	100
RTAM.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/29/2016	1,122.3000	06/09/2016	1,188.7000	Closing Purchase.	(19,920)	(19,920)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/29/2016	1,122.4000	06/09/2016	1,188.7000	Closing Purchase.	(13,260)	(13,260)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/29/2016	1,122.6000	06/09/2016	1,188.7000	Closing Purchase.	(6,610)	(6,610)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/29/2016	1,122.7000	06/09/2016	1,188.7000	Closing Purchase.	(6,600)	(6,600)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/17/2016	1,113.0000	06/09/2016	1,188.7000	Closing Purchase.	(15,140)	(15,140)	0	0	n/a	100
RTAM.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/17/2016	1,113.1000	06/09/2016	1,188.7000	Closing Purchase.	(22,680)	(22,680)	0	0	n/a	100
RTAM.....	17	1,700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/17/2016	1,113.2000	06/09/2016	1,188.7000	Closing Purchase.	(128,350)	(128,350)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/17/2016	1,113.3000	06/09/2016	1,188.7000	Closing Purchase.	(15,080)	(15,080)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/17/2016	1,113.4000	06/09/2016	1,188.7000	Closing Purchase.	(7,530)	(7,530)	0	0	n/a	100
RTAM.....	31	3,100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/31/2016	1,150.8000	06/09/2016	1,188.7000	Closing Purchase.	(117,490)	(117,490)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/31/2016	1,151.0000	06/09/2016	1,188.7000	Closing Purchase.	(3,770)	(3,770)	0	0	n/a	100
RTAM.....	77	7,700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/31/2016	1,151.2000	06/09/2016	1,188.7000	Closing Purchase.	(288,750)	(288,750)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/31/2016	1,151.3000	06/09/2016	1,188.7000	Closing Purchase.	(3,740)	(3,740)	0	0	n/a	100
RTAM.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	06/01/2016	1,152.0000	06/09/2016	1,188.7000	Closing Purchase.	(18,350)	(18,350)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	06/01/2016	1,152.1000	06/09/2016	1,188.7000	Closing Purchase.	(7,320)	(7,320)	0	0	n/a	100
RTAM.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	06/01/2016	1,152.2000	06/09/2016	1,188.7000	Closing Purchase.	(10,950)	(10,950)	0	0	n/a	100
RTAM.....	10	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	06/03/2016	1,158.2000	06/09/2016	1,188.7000	Closing Purchase.	(30,500)	(30,500)	0	0	n/a	100
RTAM.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	06/03/2016	1,158.3000	06/09/2016	1,188.7000	Closing Purchase.	(21,280)	(21,280)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	06/03/2016	1,158.4000	06/09/2016	1,188.7000	Closing Purchase.	(6,060)	(6,060)	0	0	n/a	100
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	06/03/2016	1,158.5000	06/09/2016	1,188.7000	Closing Purchase.	(3,020)	(3,020)	0	0	n/a	100
RTAM.....	57	5,700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/11/2016	1,057.5500	06/09/2016	1,188.7000	Closing Purchase.	(747,555)	(747,555)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/24/2016	1,068.9000	06/09/2016	1,188.7000	Closing Purchase.	(23,960)	(23,960)	0	0	n/a	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		
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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTAM.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	03/24/2016	1,068.8000	06/09/2016	1,188.7000	Closing Purchase.	(11,990)	(11,990)	0	0	n/a	100
RTAM.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/05/2016	1,097.4000	06/09/2016	1,188.7000	Closing Purchase.	(54,780)	(54,780)	0	0	n/a	100
RTAM.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	04/19/2016	1,141.1000	06/09/2016	1,188.7000	Closing Purchase.	(14,280)	(14,280)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/04/2016	1,110.5000	06/09/2016	1,188.7000	Closing Purchase.	(15,640)	(15,640)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/17/2016	1,114.8000	06/09/2016	1,188.7000	Closing Purchase.	(14,780)	(14,780)	0	0	n/a	100
RTAM.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	05/31/2016	1,154.3000	06/09/2016	1,188.7000	Closing Purchase.	(6,880)	(6,880)	0	0	n/a	100
RTAM.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	NYF.....	06/03/2016	1,156.7000	06/09/2016	1,188.7000	Closing Purchase.	(12,800)	(12,800)	0	0	n/a	100
RTAU.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/21/2016	1,143.0000	Closing Purchase.	16,240	16,240	0	0	n/a	100
RTAU.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/21/2016	1,146.0000	Closing Purchase.	11,280	11,280	0	0	n/a	100
RTAU.....	18	1,800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/21/2016	1,146.2000	Closing Purchase.	67,320	67,320	0	0	n/a	100
RTAU.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/21/2016	1,146.3000	Closing Purchase.	11,190	11,190	0	0	n/a	100
RTAU.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/21/2016	1,146.4000	Closing Purchase.	3,720	3,720	0	0	n/a	100
RTAU.....	20	2,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/21/2016	1,146.7000	Closing Purchase.	73,800	73,800	0	0	n/a	100
RTAU.....	25	2,500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/21/2016	1,146.9000	Closing Purchase.	91,750	91,750	0	0	n/a	100
RTAU.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/21/2016	1,147.0000	Closing Purchase.	7,320	7,320	0	0	n/a	100
RTAU.....	14	1,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/21/2016	1,147.1000	Closing Purchase.	51,100	51,100	0	0	n/a	100
RTAU.....	39	3,900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/21/2016	1,147.2000	Closing Purchase.	141,960	141,960	0	0	n/a	100
RTAU.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/21/2016	1,146.6000	Closing Purchase.	22,200	22,200	0	0	n/a	100
RTAU.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/22/2016	1,145.8000	Closing Purchase.	18,900	18,900	0	0	n/a	100
RTAU.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/23/2016	1,159.3000	Closing Purchase.	7,290	7,290	0	0	n/a	100
RTAU.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/30/2016	1,126.0000	Closing Purchase.	5,760	5,760	0	0	n/a	100
RTAU.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/30/2016	1,126.3000	Closing Purchase.	28,650	28,650	0	0	n/a	100
RTAU.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/30/2016	1,126.4000	Closing Purchase.	40,040	40,040	0	0	n/a	100
RTAU.....	15	1,500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/30/2016	1,127.2000	Closing Purchase.	84,600	84,600	0	0	n/a	100
RTAU.....	50	5,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/30/2016	1,128.0000	Closing Purchase.	278,000	278,000	0	0	n/a	100
RTAU.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	06/30/2016	1,142.4000	Closing Purchase.	8,240	8,240	0	0	n/a	100
RTAU.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/01/2016	1,156.5000	Closing Purchase.	16,260	16,260	0	0	n/a	100
RTAU.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/01/2016	1,156.6000	Closing Purchase.	8,100	8,100	0	0	n/a	100
RTAU.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/01/2016	1,157.7000	Closing Purchase.	12,950	12,950	0	0	n/a	100
RTAU.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/01/2016	1,157.8000	Closing Purchase.	7,740	7,740	0	0	n/a	100
RTAU.....	19	1,900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/01/2016	1,157.2000	Closing Purchase.	50,160	50,160	0	0	n/a	100
RTAU.....	16	1,600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/01/2016	1,157.5000	Closing Purchase.	41,760	41,760	0	0	n/a	100
RTAU.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/01/2016	1,155.9000	Closing Purchase.	16,620	16,620	0	0	n/a	100
RTAU.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/01/2016	1,156.3000	Closing Purchase.	2,730	2,730	0	0	n/a	100
RTAU.....	13	1,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/01/2016	1,156.4000	Closing Purchase.	35,360	35,360	0	0	n/a	100
RTAU.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/05/2016	1,137.3000	Closing Purchase.	18,520	18,520	0	0	n/a	100
RTAU.....	34	3,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/05/2016	1,139.0000	Closing Purchase.	151,640	151,640	0	0	n/a	100
RTAU.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/05/2016	1,139.3000	Closing Purchase.	4,430	4,430	0	0	n/a	100
RTAU.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/05/2016	1,139.5000	Closing Purchase.	35,280	35,280	0	0	n/a	100
RTAU.....	19	1,900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/05/2016	1,139.6000	Closing Purchase.	83,600	83,600	0	0	n/a	100
RTAU.....	74	7,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/05/2016	1,139.8000	Closing Purchase.	324,120	324,120	0	0	n/a	100
RTAU.....	54	5,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/05/2016	1,139.9000	Closing Purchase.	235,980	235,980	0	0	n/a	100
RTAU.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/05/2016	1,139.9000	Closing Purchase.	17,480	17,480	0	0	n/a	100
RTAU.....	10	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/05/2016	1,140.0000	Closing Purchase.	43,600	43,600	0	0	n/a	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		
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
RTAU.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/11/2016	1,183.3000	Closing Purchase.	240	240	0	0	n/a	100
RTAU.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/12/2016	1,195.6000	Closing Purchase.	(6,000)	(6,000)	0	0	n/a	100
RTAU.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/12/2016	1,201.0000	Closing Purchase.	(13,920)	(13,920)	0	0	n/a	100
RTAU.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/12/2016	1,196.9000	Closing Purchase.	(5,320)	(5,320)	0	0	n/a	100
RTAU.....	33	3,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/12/2016	1,197.0000	Closing Purchase.	(44,220)	(44,220)	0	0	n/a	100
RTAU.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/12/2016	1,197.1000	Closing Purchase.	(8,100)	(8,100)	0	0	n/a	100
RTAU.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/13/2016	1,205.3000	Closing Purchase.	(8,680)	(8,680)	0	0	n/a	100
RTAU.....	12	1,200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/13/2016	1,195.3000	Closing Purchase.	(14,040)	(14,040)	0	0	n/a	100
RTAU.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/13/2016	1,201.4000	Closing Purchase.	(3,560)	(3,560)	0	0	n/a	100
RTAU.....	13	1,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/13/2016	1,201.5000	Closing Purchase.	(23,270)	(23,270)	0	0	n/a	100
RTAU.....	20	2,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/13/2016	1,201.6000	Closing Purchase.	(36,000)	(36,000)	0	0	n/a	100
RTAU.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/13/2016	1,201.7000	Closing Purchase.	(5,430)	(5,430)	0	0	n/a	100
RTAU.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/13/2016	1,198.1000	Closing Purchase.	(2,900)	(2,900)	0	0	n/a	100
RTAU.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/15/2016	1,199.7000	Closing Purchase.	(4,830)	(4,830)	0	0	n/a	100
RTAU.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	07/15/2016	1,202.5000	Closing Purchase.	(1,890)	(1,890)	0	0	n/a	100
RTAU.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	07/15/2016	1,201.2000	07/15/2016	1,203.8000	Closing Purchase.	(780)	(780)	0	0	n/a	100
RTAU.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	08/08/2016	1,231.8000	Closing Purchase.	(19,280)	(19,280)	0	0	n/a	100
RTAU.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	08/12/2016	1,228.2000	Closing Purchase.	(17,840)	(17,840)	0	0	n/a	100
RTAU.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	09/07/2016	1,254.5000	Closing Purchase.	(21,270)	(21,270)	0	0	n/a	100
RTAU.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	09/07/2016	1,254.6000	Closing Purchase.	(7,100)	(7,100)	0	0	n/a	100
RTAU.....	83	8,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	09/09/2016	1,255.8000	Closing Purchase.	(599,260)	(599,260)	0	0	n/a	100
RTAU.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/13/2016	1,149.7000	09/09/2016	1,255.8000	Closing Purchase.	(31,830)	(31,830)	0	0	n/a	100
RTAU.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/14/2016	1,140.7000	09/09/2016	1,255.8000	Closing Purchase.	(92,080)	(92,080)	0	0	n/a	100
RTAU.....	18	1,800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/27/2016	1,089.6000	09/09/2016	1,255.8000	Closing Purchase.	(299,160)	(299,160)	0	0	n/a	100
RTAU.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/27/2016	1,089.7000	09/09/2016	1,255.8000	Closing Purchase.	(33,220)	(33,220)	0	0	n/a	100
RTAU.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,095.5000	09/09/2016	1,255.8000	Closing Purchase.	(96,180)	(96,180)	0	0	n/a	100
RTAU.....	285	28,500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	09/09/2016	1,255.8000	Closing Purchase.	(2,057,700)	(2,057,700)	0	0	n/a	100
RTAU.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/14/2016	1,138.1000	09/09/2016	1,255.8000	Closing Purchase.	(82,390)	(82,390)	0	0	n/a	100
RTAU.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/14/2016	1,138.2000	09/09/2016	1,255.8000	Closing Purchase.	(35,280)	(35,280)	0	0	n/a	100
RTAU.....	20	2,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/27/2016	1,086.4000	09/09/2016	1,255.8000	Closing Purchase.	(338,800)	(338,800)	0	0	n/a	100
RTAU.....	9	900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,104.6000	09/09/2016	1,255.8000	Closing Purchase.	(136,080)	(136,080)	0	0	n/a	100
RTAU.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,104.7000	09/09/2016	1,255.8000	Closing Purchase.	(15,110)	(15,110)	0	0	n/a	100
RTAU.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,104.8000	09/09/2016	1,255.8000	Closing Purchase.	(45,300)	(45,300)	0	0	n/a	100
RTAU.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,104.9000	09/09/2016	1,255.8000	Closing Purchase.	(75,450)	(75,450)	0	0	n/a	100
RTAU.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,105.0000	09/09/2016	1,255.8000	Closing Purchase.	(30,160)	(30,160)	0	0	n/a	100
RTAU.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,104.4000	09/09/2016	1,255.8000	Closing Purchase.	(15,140)	(15,140)	0	0	n/a	100
RTAU.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,104.5000	09/09/2016	1,255.8000	Closing Purchase.	(60,520)	(60,520)	0	0	n/a	100
RTAU.....	914	91,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	09/09/2016	1,255.8000	Closing Purchase.	(6,599,080)	(6,599,080)	0	0	n/a	100
RTAU.....	14	1,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/14/2016	1,138.7000	09/09/2016	1,255.8000	Closing Purchase.	(163,940)	(163,940)	0	0	n/a	100
RTAU.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/14/2016	1,138.9000	09/09/2016	1,255.8000	Closing Purchase.	(81,830)	(81,830)	0	0	n/a	100
RTAU.....	11	1,100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/14/2016	1,139.0000	09/09/2016	1,255.8000	Closing Purchase.	(128,480)	(128,480)	0	0	n/a	100
RTAU.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/14/2016	1,139.1000	09/09/2016	1,255.8000	Closing Purchase.	(81,690)	(81,690)	0	0	n/a	100
RTAU.....	1	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/14/2016	1,139.3000	09/09/2016	1,255.8000	Closing Purchase.	(11,650)	(11,650)	0	0	n/a	100
RTAU.....	22	2,200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/27/2016	1,091.0000	09/09/2016	1,255.8000	Closing Purchase.	(362,560)	(362,560)	0	0	n/a	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		
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
RTAU.....	43	4,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/27/2016	1,091.1000	09/09/2016	1,255.8000	Closing Purchase.	(708,210)	(708,210)	0	0	n/a	100
RTAU.....	10	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,100.0000	09/09/2016	1,255.8000	Closing Purchase.	(155,800)	(155,800)	0	0	n/a	100
RTAU.....	17	1,700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,100.1000	09/09/2016	1,255.8000	Closing Purchase.	(264,690)	(264,690)	0	0	n/a	100
RTAU.....	17	1,700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,100.2000	09/09/2016	1,255.8000	Closing Purchase.	(264,520)	(264,520)	0	0	n/a	100
RTAU.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,100.3000	09/09/2016	1,255.8000	Closing Purchase.	(93,300)	(93,300)	0	0	n/a	100
RTAU.....	43	4,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	07/15/2016	1,201.2000	09/09/2016	1,255.8000	Closing Purchase.	(234,780)	(234,780)	0	0	n/a	100
RTAU.....	24	2,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	07/15/2016	1,201.3000	09/09/2016	1,255.8000	Closing Purchase.	(130,800)	(130,800)	0	0	n/a	100
RTAU.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	07/18/2016	1,207.3000	09/09/2016	1,255.8000	Closing Purchase.	(38,800)	(38,800)	0	0	n/a	100
RTAU.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	07/18/2016	1,207.4000	09/09/2016	1,255.8000	Closing Purchase.	(9,680)	(9,680)	0	0	n/a	100
RTAU.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	07/18/2016	1,207.6000	09/09/2016	1,255.8000	Closing Purchase.	(28,920)	(28,920)	0	0	n/a	100
RTAU.....	19	1,900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	07/18/2016	1,207.7000	09/09/2016	1,255.8000	Closing Purchase.	(91,390)	(91,390)	0	0	n/a	100
RTAU.....	429	42,900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	09/09/2016	1,255.8000	Closing Purchase.	(3,097,380)	(3,097,380)	0	0	n/a	100
RTAU.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/13/2016	1,152.8000	09/09/2016	1,255.8000	Closing Purchase.	(61,800)	(61,800)	0	0	n/a	100
RTAU.....	10	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/13/2016	1,152.9000	09/09/2016	1,255.8000	Closing Purchase.	(102,900)	(102,900)	0	0	n/a	100
RTAU.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/13/2016	1,153.0000	09/09/2016	1,255.8000	Closing Purchase.	(30,840)	(30,840)	0	0	n/a	100
RTAU.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/13/2016	1,153.1000	09/09/2016	1,255.8000	Closing Purchase.	(30,810)	(30,810)	0	0	n/a	100
RTAU.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/13/2016	1,153.2000	09/09/2016	1,255.8000	Closing Purchase.	(30,780)	(30,780)	0	0	n/a	100
RTAU.....	7	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/14/2016	1,137.6000	09/09/2016	1,255.8000	Closing Purchase.	(82,740)	(82,740)	0	0	n/a	100
RTAU.....	8	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/14/2016	1,137.7000	09/09/2016	1,255.8000	Closing Purchase.	(94,480)	(94,480)	0	0	n/a	100
RTAU.....	29	2,900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,104.7000	09/09/2016	1,255.8000	Closing Purchase.	(438,190)	(438,190)	0	0	n/a	100
RTAU.....	24	2,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,104.8000	09/09/2016	1,255.8000	Closing Purchase.	(362,400)	(362,400)	0	0	n/a	100
RTAU.....	25	2,500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,104.9000	09/09/2016	1,255.8000	Closing Purchase.	(377,250)	(377,250)	0	0	n/a	100
RTAU.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,105.1000	09/09/2016	1,255.8000	Closing Purchase.	(30,140)	(30,140)	0	0	n/a	100
RTAU.....	10	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,104.9000	09/09/2016	1,255.8000	Closing Purchase.	(150,900)	(150,900)	0	0	n/a	100
RTAU.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	07/12/2016	1,201.6000	09/09/2016	1,255.8000	Closing Purchase.	(16,260)	(16,260)	0	0	n/a	100
RTAU.....	9	900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	07/12/2016	1,201.7000	09/09/2016	1,255.8000	Closing Purchase.	(48,690)	(48,690)	0	0	n/a	100
RTAU.....	110	11,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	07/19/2016	1,203.6000	09/09/2016	1,255.8000	Closing Purchase.	(574,200)	(574,200)	0	0	n/a	100
RTAU.....	10	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	07/19/2016	1,203.7000	09/09/2016	1,255.8000	Closing Purchase.	(52,100)	(52,100)	0	0	n/a	100
RTAU.....	28	2,800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	07/26/2016	1,213.6000	09/09/2016	1,255.8000	Closing Purchase.	(118,160)	(118,160)	0	0	n/a	100
RTAU.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	07/26/2016	1,213.7000	09/09/2016	1,255.8000	Closing Purchase.	(16,840)	(16,840)	0	0	n/a	100
RTAU.....	22	2,200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	07/26/2016	1,213.8000	09/09/2016	1,255.8000	Closing Purchase.	(92,400)	(92,400)	0	0	n/a	100
RTAU.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	07/26/2016	1,213.9000	09/09/2016	1,255.8000	Closing Purchase.	(25,140)	(25,140)	0	0	n/a	100
RTAU.....	55	5,500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/09/2016	1,183.6000	09/09/2016	1,255.8000	Closing Purchase.	(397,100)	(397,100)	0	0	n/a	100
RTAU.....	4	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/14/2016	1,138.0000	09/09/2016	1,255.8000	Closing Purchase.	(47,120)	(47,120)	0	0	n/a	100
RTAU.....	3	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/27/2016	1,081.2000	09/09/2016	1,255.8000	Closing Purchase.	(52,380)	(52,380)	0	0	n/a	100
RTAU.....	5	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	06/28/2016	1,103.4000	09/09/2016	1,255.8000	Closing Purchase.	(76,200)	(76,200)	0	0	n/a	100
RTAU.....	6	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	07/19/2016	1,203.2000	09/09/2016	1,255.8000	Closing Purchase.	(31,560)	(31,560)	0	0	n/a	100
RTAU.....	2	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	NYF.....	07/28/2016	1,211.9000	09/09/2016	1,255.8000	Closing Purchase.	(8,780)	(8,780)	0	0	n/a	100
RTAZ.....	40	2,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	09/20/2016	1,230.5000	Closing Purchase.	83,400	83,400	0	0	n/a	100
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	09/22/2016	1,254.0000	Closing Purchase.	(520)	(520)	0	0	n/a	100
RTAZ.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	09/22/2016	1,254.1000	Closing Purchase.	(810)	(810)	0	0	n/a	100
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	09/22/2016	1,259.5000	Closing Purchase.	(1,630)	(1,630)	0	0	n/a	100
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	09/23/2016	1,256.8000	Closing Purchase.	(2,160)	(2,160)	0	0	n/a	100
RTAZ.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	10/04/2016	1,247.1000	Closing Purchase.	1,290	1,290	0	0	n/a	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		
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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTAZ.....	50	2,500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	10/04/2016	1,247.0000	Closing Purchase.	21,750	21,750	0	0	n/a	100
RTAZ.....	1	50	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	10/04/2016	1,247.2000	Closing Purchase.	420	420	0	0	n/a	100
RTAZ.....	80	4,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	10/04/2016	1,247.4000	Closing Purchase.	32,000	32,000	0	0	n/a	100
RTAZ.....	9	450	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	10/04/2016	1,247.5000	Closing Purchase.	3,510	3,510	0	0	n/a	100
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	10/04/2016	1,246.9000	Closing Purchase.	1,780	1,780	0	0	n/a	100
RTAZ.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	10/04/2016	1,247.1000	Closing Purchase.	1,275	1,275	0	0	n/a	100
RTAZ.....	1	50	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	10/04/2016	1,247.3000	Closing Purchase.	405	405	0	0	n/a	100
RTAZ.....	1	50	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	10/04/2016	1,247.4000	Closing Purchase.	395	395	0	0	n/a	100
RTAZ.....	5	250	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	10/04/2016	1,247.6000	Closing Purchase.	1,875	1,875	0	0	n/a	100
RTAZ.....	1	50	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	10/04/2016	1,247.7000	Closing Purchase.	365	365	0	0	n/a	100
RTAZ.....	5	250	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	10/04/2016	1,247.8000	Closing Purchase.	1,775	1,775	0	0	n/a	100
RTAZ.....	5	250	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	10/05/2016	1,247.9000	Closing Purchase.	1,725	1,725	0	0	n/a	100
RTAZ.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	10/05/2016	1,248.0000	Closing Purchase.	1,005	1,005	0	0	n/a	100
RTAZ.....	1	50	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	10/05/2016	1,247.3000	Closing Purchase.	410	410	0	0	n/a	100
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	10/05/2016	1,247.4000	Closing Purchase.	1,600	1,600	0	0	n/a	100
RTAZ.....	8	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	10/05/2016	1,247.6000	Closing Purchase.	3,040	3,040	0	0	n/a	100
RTAZ.....	6	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	10/05/2016	1,247.7000	Closing Purchase.	2,220	2,220	0	0	n/a	100
RTAZ.....	7	350	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	10/05/2016	1,247.8000	Closing Purchase.	2,520	2,520	0	0	n/a	100
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	10/05/2016	1,247.9000	Closing Purchase.	700	700	0	0	n/a	100
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	10/05/2016	1,248.0000	Closing Purchase.	680	680	0	0	n/a	100
RTAZ.....	20	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	10/05/2016	1,248.1000	Closing Purchase.	6,500	6,500	0	0	n/a	100
RTAZ.....	5	250	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	10/18/2016	1,213.9000	Closing Purchase.	18,725	18,725	0	0	n/a	100
RTAZ.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	10/18/2016	1,214.0000	Closing Purchase.	11,205	11,205	0	0	n/a	100
RTAZ.....	7	350	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	10/18/2016	1,214.1000	Closing Purchase.	26,075	26,075	0	0	n/a	100
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	10/18/2016	1,214.2000	Closing Purchase.	7,430	7,430	0	0	n/a	100
RTAZ.....	8	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	10/18/2016	1,214.3000	Closing Purchase.	29,640	29,640	0	0	n/a	100
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/09/2016	1,200.4000	Closing Purchase.	20,400	20,400	0	0	n/a	100
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/09/2016	1,227.9000	Closing Purchase.	9,380	9,380	0	0	n/a	100
RTAZ.....	1	50	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/09/2016	1,228.0000	Closing Purchase.	2,335	2,335	0	0	n/a	100
RTAZ.....	5	250	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/09/2016	1,228.3000	Closing Purchase.	11,525	11,525	0	0	n/a	100
RTAZ.....	5	250	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/09/2016	1,228.4000	Closing Purchase.	11,475	11,475	0	0	n/a	100
RTAZ.....	6	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/10/2016	1,235.9000	Closing Purchase.	9,300	9,300	0	0	n/a	100
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/10/2016	1,237.4000	Closing Purchase.	5,580	5,580	0	0	n/a	100
RTAZ.....	6	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/10/2016	1,237.5000	Closing Purchase.	8,310	8,310	0	0	n/a	100
RTAZ.....	19	950	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/10/2016	1,239.3000	Closing Purchase.	22,990	22,990	0	0	n/a	100
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/10/2016	1,239.4000	Closing Purchase.	2,400	2,400	0	0	n/a	100
RTAZ.....	24	1,200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/10/2016	1,239.6000	Closing Purchase.	28,320	28,320	0	0	n/a	100
RTAZ.....	25	1,250	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/10/2016	1,241.3000	Closing Purchase.	25,125	25,125	0	0	n/a	100
RTAZ.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/10/2016	1,250.8000	Closing Purchase.	165	165	0	0	n/a	100
RTAZ.....	7	350	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/11/2016	1,265.4000	Closing Purchase.	(9,835)	(9,835)	0	0	n/a	100
RTAZ.....	20	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/11/2016	1,263.4000	Closing Purchase.	(24,000)	(24,000)	0	0	n/a	100
RTAZ.....	10	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/11/2016	1,263.5000	Closing Purchase.	(12,100)	(12,100)	0	0	n/a	100
RTAZ.....	5	250	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/11/2016	1,260.6000	Closing Purchase.	(4,625)	(4,625)	0	0	n/a	100
RTAZ.....	10	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/11/2016	1,260.7000	Closing Purchase.	(9,350)	(9,350)	0	0	n/a	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		
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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/15/2016	1,302.2000	Closing Purchase.	(10,160)	(10,160)	0	0	n/a	100
RTAZ.....	1	50	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/15/2016	1,302.3000	Closing Purchase.	(5,090)	(5,090)	0	0	n/a	100
RTAZ.....	1	50	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/15/2016	1,294.6000	Closing Purchase.	(4,325)	(4,325)	0	0	n/a	100
RTAZ.....	15	750	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/15/2016	1,294.7000	Closing Purchase.	(65,025)	(65,025)	0	0	n/a	100
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/15/2016	1,294.8000	Closing Purchase.	(8,690)	(8,690)	0	0	n/a	100
RTAZ.....	17	850	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/15/2016	1,294.9000	Closing Purchase.	(74,035)	(74,035)	0	0	n/a	100
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/15/2016	1,292.9000	Closing Purchase.	(8,310)	(8,310)	0	0	n/a	100
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/15/2016	1,293.0000	Closing Purchase.	(16,660)	(16,660)	0	0	n/a	100
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/18/2016	1,310.2000	Closing Purchase.	(23,520)	(23,520)	0	0	n/a	100
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/18/2016	1,309.6000	Closing Purchase.	(23,300)	(23,300)	0	0	n/a	100
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/18/2016	1,309.7000	Closing Purchase.	(23,340)	(23,340)	0	0	n/a	100
RTAZ.....	14	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/18/2016	1,310.2000	Closing Purchase.	(82,320)	(82,320)	0	0	n/a	100
RTAZ.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/18/2016	1,310.4000	Closing Purchase.	(17,700)	(17,700)	0	0	n/a	100
RTAZ.....	11	550	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/18/2016	1,310.5000	Closing Purchase.	(65,010)	(65,010)	0	0	n/a	100
RTAZ.....	1	50	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/18/2016	1,310.6000	Closing Purchase.	(5,920)	(5,920)	0	0	n/a	100
RTAZ.....	1	50	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/18/2016	1,311.0000	Closing Purchase.	(5,960)	(5,960)	0	0	n/a	100
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/18/2016	1,311.2000	Closing Purchase.	(11,970)	(11,970)	0	0	n/a	100
RTAZ.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/22/2016	1,325.8000	Closing Purchase.	(22,320)	(22,320)	0	0	n/a	100
RTAZ.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/23/2016	1,339.4000	Closing Purchase.	(26,400)	(26,400)	0	0	n/a	100
RTAZ.....	10	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/23/2016	1,340.0000	Closing Purchase.	(88,600)	(88,600)	0	0	n/a	100
RTAZ.....	7	350	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/23/2016	1,337.6000	Closing Purchase.	(60,375)	(60,375)	0	0	n/a	100
RTAZ.....	8	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/23/2016	1,337.7000	Closing Purchase.	(69,080)	(69,080)	0	0	n/a	100
RTAZ.....	6	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/28/2016	1,331.6000	Closing Purchase.	(48,150)	(48,150)	0	0	n/a	100
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/28/2016	1,331.7000	Closing Purchase.	(16,070)	(16,070)	0	0	n/a	100
RTAZ.....	18	900	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/28/2016	1,333.9000	Closing Purchase.	(148,500)	(148,500)	0	0	n/a	100
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	11/28/2016	1,334.0000	Closing Purchase.	(16,520)	(16,520)	0	0	n/a	100
RTAZ.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	11/28/2016	1,336.0000	Closing Purchase.	(25,395)	(25,395)	0	0	n/a	100
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	12/02/2016	1,318.0000	Closing Purchase.	(13,330)	(13,330)	0	0	n/a	100
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	12/02/2016	1,318.1000	Closing Purchase.	(13,350)	(13,350)	0	0	n/a	100
RTAZ.....	85	4,250	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	12/05/2016	1,251.4000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	7	350	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/12/2016	1,214.9000	12/05/2016	1,214.9000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/12/2016	1,215.0000	12/05/2016	1,215.0000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	10/13/2016	1,211.4000	12/05/2016	1,211.4000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	10/31/2016	1,183.2000	12/05/2016	1,183.2000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	1	50	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	11/01/2016	1,172.2000	12/05/2016	1,172.2000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	11/01/2016	1,172.3000	12/05/2016	1,172.3000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	11/02/2016	1,170.2000	12/05/2016	1,170.2000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	11/03/2016	1,158.3000	12/05/2016	1,158.3000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	240	12,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	12/05/2016	1,251.3500	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	6	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	11/01/2016	1,171.8000	12/05/2016	1,171.8000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	11/01/2016	1,171.9000	12/05/2016	1,171.9000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	7	350	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	11/03/2016	1,162.2000	12/05/2016	1,162.2000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	11/03/2016	1,162.3000	12/05/2016	1,162.3000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	916	45,800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.4000	12/05/2016	1,251.4000	Closing Purchase.	0	0	0	0	n/a	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		
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
RTAZ.....	546	27,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	12/05/2016	1,251.3500	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	16	800	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/27/2016	1,236.8000	12/05/2016	1,236.8000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	14	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/27/2016	1,236.9000	12/05/2016	1,236.9000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	10	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	10/13/2016	1,211.0000	12/05/2016	1,211.0000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	1	50	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	10/13/2016	1,211.1000	12/05/2016	1,211.1000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	5	250	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	10/13/2016	1,211.2000	12/05/2016	1,211.2000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	10/13/2016	1,211.3000	12/05/2016	1,211.3000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	20	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	11/01/2016	1,171.7000	12/05/2016	1,171.7000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	5	250	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	11/01/2016	1,171.8000	12/05/2016	1,171.8000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	20	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	11/03/2016	1,164.2000	12/05/2016	1,164.2000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	59	2,950	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/09/2016	1,251.3500	12/05/2016	1,251.3500	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/12/2016	1,216.5000	12/05/2016	1,216.5000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	09/15/2016	1,217.1000	12/05/2016	1,217.1000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	11/01/2016	1,172.8000	12/05/2016	1,172.8000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	11/03/2016	1,163.6000	12/05/2016	1,163.6000	Closing Purchase.	0	0	0	0	n/a	50
RTAZ.....	5	250	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.4000	12/06/2016	1,352.2000	Closing Purchase.	(25,200)	(25,200)	0	0	n/a	50
RTAZ.....	10	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3500	12/07/2016	1,351.3000	Closing Purchase.	(49,975)	(49,975)	0	0	n/a	50
RTAZ.....	14	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3500	12/07/2016	1,362.4000	Closing Purchase.	(77,735)	(77,735)	0	0	n/a	50
RTAZ.....	6	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3500	12/07/2016	1,362.5000	Closing Purchase.	(33,345)	(33,345)	0	0	n/a	50
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3500	12/07/2016	1,350.7000	Closing Purchase.	(19,870)	(19,870)	0	0	n/a	50
RTAZ.....	15	750	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.4000	12/08/2016	1,371.9000	Closing Purchase.	(90,375)	(90,375)	0	0	n/a	50
RTAZ.....	10	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3500	12/08/2016	1,372.6000	Closing Purchase.	(60,625)	(60,625)	0	0	n/a	50
RTAZ.....	39	1,950	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.4000	12/08/2016	1,371.7000	Closing Purchase.	(234,585)	(234,585)	0	0	n/a	50
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.4000	12/08/2016	1,371.8000	Closing Purchase.	(12,040)	(12,040)	0	0	n/a	50
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.4000	12/08/2016	1,372.1000	Closing Purchase.	(12,070)	(12,070)	0	0	n/a	50
RTAZ.....	8	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.4000	12/08/2016	1,372.3000	Closing Purchase.	(48,360)	(48,360)	0	0	n/a	50
RTAZ.....	9	450	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.4000	12/08/2016	1,372.4000	Closing Purchase.	(54,450)	(54,450)	0	0	n/a	50
RTAZ.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3500	12/08/2016	1,373.9000	Closing Purchase.	(18,383)	(18,383)	0	0	n/a	50
RTAZ.....	1	50	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3500	12/08/2016	1,374.0000	Closing Purchase.	(6,133)	(6,133)	0	0	n/a	50
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.4000	12/09/2016	1,392.2000	Closing Purchase.	(14,080)	(14,080)	0	0	n/a	50
RTAZ.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.4000	12/09/2016	1,392.3000	Closing Purchase.	(21,135)	(21,135)	0	0	n/a	50
RTAZ.....	145	7,250	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.4000	12/09/2016	1,388.6000	Closing Purchase.	(994,700)	(994,700)	0	0	n/a	50
RTAZ.....	14	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,214.9000	12/09/2016	1,388.6000	Closing Purchase.	(121,590)	(121,590)	0	0	n/a	50
RTAZ.....	6	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,215.0000	12/09/2016	1,388.6000	Closing Purchase.	(52,080)	(52,080)	0	0	n/a	50
RTAZ.....	8	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,211.4000	12/09/2016	1,388.6000	Closing Purchase.	(70,880)	(70,880)	0	0	n/a	50
RTAZ.....	6	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,183.2000	12/09/2016	1,388.6000	Closing Purchase.	(61,620)	(61,620)	0	0	n/a	50
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,172.2000	12/09/2016	1,388.6000	Closing Purchase.	(21,640)	(21,640)	0	0	n/a	50
RTAZ.....	8	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,172.3000	12/09/2016	1,388.6000	Closing Purchase.	(86,520)	(86,520)	0	0	n/a	50
RTAZ.....	8	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,170.2000	12/09/2016	1,388.6000	Closing Purchase.	(87,360)	(87,360)	0	0	n/a	50
RTAZ.....	6	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,158.3000	12/09/2016	1,388.6000	Closing Purchase.	(69,090)	(69,090)	0	0	n/a	50
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3500	12/09/2016	1,392.5000	Closing Purchase.	(14,115)	(14,115)	0	0	n/a	50
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3500	12/09/2016	1,392.6000	Closing Purchase.	(14,125)	(14,125)	0	0	n/a	50
RTAZ.....	6	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3500	12/09/2016	1,392.7000	Closing Purchase.	(42,405)	(42,405)	0	0	n/a	50
RTAZ.....	450	22,500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3500	12/09/2016	1,388.6000	Closing Purchase.	(3,088,125)	(3,088,125)	0	0	n/a	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		
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
RTAZ.....	12	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,171.8000	12/09/2016	1,388.6000	Closing Purchase.	(130,080)	(130,080)	0	0	n/a	50
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,171.9000	12/09/2016	1,388.6000	Closing Purchase.	(43,340)	(43,340)	0	0	n/a	50
RTAZ.....	14	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,162.2000	12/09/2016	1,388.6000	Closing Purchase.	(158,480)	(158,480)	0	0	n/a	50
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,162.3000	12/09/2016	1,388.6000	Closing Purchase.	(45,260)	(45,260)	0	0	n/a	50
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.4000	12/09/2016	1,390.6000	Closing Purchase.	(27,840)	(27,840)	0	0	n/a	50
RTAZ.....	20	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.4000	12/09/2016	1,390.7000	Closing Purchase.	(139,300)	(139,300)	0	0	n/a	50
RTAZ.....	10	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.4000	12/09/2016	1,390.8000	Closing Purchase.	(69,700)	(69,700)	0	0	n/a	50
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.4000	12/09/2016	1,390.9000	Closing Purchase.	(27,900)	(27,900)	0	0	n/a	50
RTAZ.....	22	1,100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.4000	12/09/2016	1,391.0000	Closing Purchase.	(153,560)	(153,560)	0	0	n/a	50
RTAZ.....	1,712	85,600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.4000	12/09/2016	1,388.6000	Closing Purchase.	(11,744,320)	(11,744,320)	0	0	n/a	50
RTAZ.....	28	1,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3500	12/09/2016	1,392.0000	Closing Purchase.	(196,910)	(196,910)	0	0	n/a	50
RTAZ.....	1	50	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3499	12/09/2016	1,392.1000	Closing Purchase.	(7,038)	(7,038)	0	0	n/a	50
RTAZ.....	17	850	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3500	12/09/2016	1,392.2000	Closing Purchase.	(119,723)	(119,723)	0	0	n/a	50
RTAZ.....	14	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3500	12/09/2016	1,392.3000	Closing Purchase.	(98,665)	(98,665)	0	0	n/a	50
RTAZ.....	1,012	50,600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3500	12/09/2016	1,388.6000	Closing Purchase.	(6,944,850)	(6,944,850)	0	0	n/a	50
RTAZ.....	32	1,600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,236.8000	12/09/2016	1,388.6000	Closing Purchase.	(242,880)	(242,880)	0	0	n/a	50
RTAZ.....	28	1,400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,236.9000	12/09/2016	1,388.6000	Closing Purchase.	(212,380)	(212,380)	0	0	n/a	50
RTAZ.....	20	1,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,211.0000	12/09/2016	1,388.6000	Closing Purchase.	(177,600)	(177,600)	0	0	n/a	50
RTAZ.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,211.1000	12/09/2016	1,388.6000	Closing Purchase.	(17,750)	(17,750)	0	0	n/a	50
RTAZ.....	10	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,211.2000	12/09/2016	1,388.6000	Closing Purchase.	(88,700)	(88,700)	0	0	n/a	50
RTAZ.....	8	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,211.3000	12/09/2016	1,388.6000	Closing Purchase.	(70,920)	(70,920)	0	0	n/a	50
RTAZ.....	40	2,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,171.7000	12/09/2016	1,388.6000	Closing Purchase.	(433,800)	(433,800)	0	0	n/a	50
RTAZ.....	10	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,171.8000	12/09/2016	1,388.6000	Closing Purchase.	(108,400)	(108,400)	0	0	n/a	50
RTAZ.....	40	2,000	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,164.2000	12/09/2016	1,388.6000	Closing Purchase.	(448,800)	(448,800)	0	0	n/a	50
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3500	12/09/2016	1,390.4000	Closing Purchase.	(27,810)	(27,810)	0	0	n/a	50
RTAZ.....	106	5,300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,251.3500	12/09/2016	1,388.6000	Closing Purchase.	(727,425)	(727,425)	0	0	n/a	50
RTAZ.....	6	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,216.5000	12/09/2016	1,388.6000	Closing Purchase.	(51,630)	(51,630)	0	0	n/a	50
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,217.1000	12/09/2016	1,388.6000	Closing Purchase.	(34,300)	(34,300)	0	0	n/a	50
RTAZ.....	8	400	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,172.8000	12/09/2016	1,388.6000	Closing Purchase.	(86,320)	(86,320)	0	0	n/a	50
RTAZ.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	NYF.....	12/05/2016	1,163.6000	12/09/2016	1,388.6000	Closing Purchase.	(45,000)	(45,000)	0	0	n/a	50
RTAH.....	6	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	NYF.....	12/09/2016	1,387.1500	12/12/2016	1,379.7000	Closing Purchase.	2,235	2,235	0	0	n/a	50
RTAH.....	9	450	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	NYF.....	12/09/2016	1,387.1500	12/12/2016	1,379.8000	Closing Purchase.	3,308	3,308	0	0	n/a	50
RTAH.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	NYF.....	12/09/2016	1,387.1000	12/12/2016	1,382.4000	Closing Purchase.	705	705	0	0	n/a	50
RTAH.....	5	250	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	NYF.....	12/09/2016	1,387.1500	12/13/2016	1,372.6000	Closing Purchase.	3,638	3,638	0	0	n/a	50
RTAH.....	1	50	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	NYF.....	12/09/2016	1,387.1500	12/13/2016	1,372.7000	Closing Purchase.	723	723	0	0	n/a	50
RTAH.....	7	350	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	NYF.....	12/09/2016	1,387.1500	12/13/2016	1,372.8000	Closing Purchase.	5,023	5,023	0	0	n/a	50
RTAH.....	17	850	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	NYF.....	12/09/2016	1,387.1501	12/13/2016	1,372.9000	Closing Purchase.	12,113	12,113	0	0	n/a	50
RTAH.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	NYF.....	12/09/2016	1,387.2000	12/14/2016	1,367.7000	Closing Purchase.	1,950	1,950	0	0	n/a	50
RTAH.....	5	250	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	NYF.....	12/09/2016	1,387.2000	12/14/2016	1,367.8000	Closing Purchase.	4,850	4,850	0	0	n/a	50
RTAH.....	9	450	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	NYF.....	12/09/2016	1,387.1500	12/14/2016	1,366.6000	Closing Purchase.	9,248	9,248	0	0	n/a	50
RTAH.....	9	450	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	NYF.....	12/09/2016	1,387.1501	12/14/2016	1,367.4000	Closing Purchase.	8,888	8,888	0	0	n/a	50
RTAH.....	9	450	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	NYF.....	12/09/2016	1,387.1500	12/14/2016	1,367.5000	Closing Purchase.	8,843	8,843	0	0	n/a	50
RTAH.....	13	650	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	NYF.....	12/09/2016	1,387.1500	12/14/2016	1,367.6000	Closing Purchase.	12,708	12,708	0	0	n/a	50
RTAH.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	NYF.....	12/09/2016	1,387.1000	12/14/2016	1,364.4000	Closing Purchase.	3,405	3,405	0	0	n/a	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			
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	
RTAH.....	5	250	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.....	NYF.....	12/09/2016.....	1,387.1500	12/15/2016.....	1,375.0000	Closing Purchase.....	3,038	3,038	0	0	n/a	50	
RTAH.....	4	200	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.....	NYF.....	12/09/2016.....	1,387.1500	12/15/2016.....	1,375.1000	Closing Purchase.....	2,410	2,410	0	0	n/a	50	
RTAH.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.....	NYF.....	12/09/2016.....	1,387.1500	12/15/2016.....	1,375.2000	Closing Purchase.....	1,195	1,195	0	0	n/a	50	
RTAH.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.....	NYF.....	12/09/2016.....	1,387.1500	12/15/2016.....	1,375.3000	Closing Purchase.....	1,185	1,185	0	0	n/a	50	
RTAH.....	2	100	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.....	NYF.....	12/09/2016.....	1,387.1500	12/15/2016.....	1,375.4000	Closing Purchase.....	1,175	1,175	0	0	n/a	50	
RTAH.....	10	500	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.....	NYF.....	12/09/2016.....	1,387.1500	12/15/2016.....	1,375.6000	Closing Purchase.....	5,775	5,775	0	0	n/a	50	
RTAH.....	15	750	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.....	NYF.....	12/09/2016.....	1,387.1500	12/15/2016.....	1,375.7000	Closing Purchase.....	8,588	8,588	0	0	n/a	50	
RTAH.....	6	300	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.....	NYF.....	12/09/2016.....	1,387.1500	12/16/2016.....	1,379.3000	Closing Purchase.....	2,355	2,355	0	0	n/a	50	
RTAH.....	13	650	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.....	NYF.....	12/09/2016.....	1,387.1501	12/16/2016.....	1,379.4000	Closing Purchase.....	5,038	5,038	0	0	n/a	50	
RTAH.....	12	600	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.....	NYF.....	12/09/2016.....	1,387.1500	12/16/2016.....	1,379.5000	Closing Purchase.....	4,590	4,590	0	0	n/a	50	
RTAH.....	14	700	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.....	NYF.....	12/09/2016.....	1,387.1500	12/16/2016.....	1,379.6000	Closing Purchase.....	5,285	5,285	0	0	n/a	50	
RTAH.....	3	150	RUSSELL 2000 MINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.....	NYF.....	12/09/2016.....	1,387.1000	12/16/2016.....	1,379.1000	Closing Purchase.....	1,200	1,200	0	0	n/a	50	
ESH6.....	5	250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	01/12/2016.....	1,923.0000	Closing Purchase.....	29,450	29,450	0	0	n/a	50
ESH6.....	41	2,050	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8001	01/12/2016.....	1,923.2500	Closing Purchase.....	240,978	240,978	0	0	n/a	50
ESH6.....	4	200	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	01/12/2016.....	1,923.5000	Closing Purchase.....	23,460	23,460	0	0	n/a	50
ESH6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	01/12/2016.....	1,924.0000	Closing Purchase.....	116,800	116,800	0	0	n/a	50
ESH6.....	43	2,150	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8001	01/12/2016.....	1,924.2500	Closing Purchase.....	250,583	250,583	0	0	n/a	50
ESH6.....	109	5,450	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	01/12/2016.....	1,924.5000	Closing Purchase.....	633,835	633,835	0	0	n/a	50
ESH6.....	155	7,750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8001	01/12/2016.....	1,924.7500	Closing Purchase.....	899,388	899,388	0	0	n/a	50
ESH6.....	52	2,600	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	01/12/2016.....	1,925.0000	Closing Purchase.....	301,080	301,080	0	0	n/a	50
ESH6.....	5	250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8010	01/12/2016.....	1,925.2500	Closing Purchase.....	28,888	28,888	0	0	n/a	50
ESH6.....	6	300	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	01/12/2016.....	1,925.7500	Closing Purchase.....	34,515	34,515	0	0	n/a	50
ESH6.....	70	3,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	01/12/2016.....	1,923.7500	Closing Purchase.....	409,675	409,675	0	0	n/a	50
ESH6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	01/25/2016.....	1,887.2500	Closing Purchase.....	153,550	153,550	0	0	n/a	50
ESH6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	01/28/2016.....	1,881.0000	Closing Purchase.....	159,800	159,800	0	0	n/a	50
ESH6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	01/29/2016.....	1,904.7500	Closing Purchase.....	136,050	136,050	0	0	n/a	50
ESH6.....	25	1,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8001	02/01/2016.....	1,922.7500	Closing Purchase.....	147,563	147,563	0	0	n/a	50
ESH6.....	25	1,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8001	02/02/2016.....	1,903.7500	Closing Purchase.....	171,313	171,313	0	0	n/a	50
ESH6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	02/02/2016.....	1,904.0000	Closing Purchase.....	684,000	684,000	0	0	n/a	50
ESH6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	02/02/2016.....	1,906.0000	Closing Purchase.....	101,100	101,100	0	0	n/a	50
ESH6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	02/02/2016.....	1,906.0000	Closing Purchase.....	134,800	134,800	0	0	n/a	50
ESH6.....	90	4,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	02/16/2016.....	1,876.0000	Closing Purchase.....	741,600	741,600	0	0	n/a	50
ESH6.....	10	500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	02/16/2016.....	1,875.0000	Closing Purchase.....	82,900	82,900	0	0	n/a	50
ESH6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	02/17/2016.....	1,917.5000	Closing Purchase.....	246,600	246,600	0	0	n/a	50
ESH6.....	25	1,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8001	02/18/2016.....	1,921.7500	Closing Purchase.....	148,813	148,813	0	0	n/a	50
ESH6.....	70	3,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	02/18/2016.....	1,920.0000	Closing Purchase.....	422,800	422,800	0	0	n/a	50
ESH6.....	7	350	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	02/18/2016.....	1,920.0000	Closing Purchase.....	42,280	42,280	0	0	n/a	50
ESH6.....	12	600	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	02/18/2016.....	1,920.2500	Closing Purchase.....	72,330	72,330	0	0	n/a	50
ESH6.....	45	2,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	02/18/2016.....	1,920.5000	Closing Purchase.....	270,675	270,675	0	0	n/a	50
ESH6.....	37	1,850	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8001	02/18/2016.....	1,920.7500	Closing Purchase.....	222,093	222,093	0	0	n/a	50
ESH6.....	35	1,750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	02/18/2016.....	1,921.0000	Closing Purchase.....	209,650	209,650	0	0	n/a	50
ESH6.....	12	600	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	02/18/2016.....	1,921.2500	Closing Purchase.....	71,730	71,730	0	0	n/a	50
ESH6.....	52	2,600	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	02/18/2016.....	1,921.5000	Closing Purchase.....	310,180	310,180	0	0	n/a	50
ESH6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.....	CME.....	SNZ2OJLFK8MNNCLQOF39.....	12/11/2015.....	2,040.8000	02/18/2016.....	1,919.2500	Closing Purchase.....	182,325	182,325	0	0	n/a	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.63

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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.....	5	250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8001	02/18/2016	1,918.2500	Closing Purchase.	30,638	30,638	0	n/a	50
ESH6.....	17	850	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	02/26/2016	1,951.5000	Closing Purchase.	75,905	75,905	0	n/a	50
ESH6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	03/01/2016	1,970.5000	Closing Purchase.	105,450	105,450	0	n/a	50
ESH6.....	88	4,400	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	03/01/2016	1,971.0000	Closing Purchase.	307,120	307,120	0	n/a	50
ESH6.....	12	600	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	03/01/2016	1,971.2500	Closing Purchase.	41,730	41,730	0	n/a	50
ESH6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	03/02/2016	1,978.2500	Closing Purchase.	62,550	62,550	0	n/a	50
ESH6.....	50	2,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	03/02/2016	1,977.7500	Closing Purchase.	157,625	157,625	0	n/a	50
ESH6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	03/02/2016	1,974.2500	Closing Purchase.	332,750	332,750	0	n/a	50
ESH6.....	10	500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	03/03/2016	1,987.5000	Closing Purchase.	26,650	26,650	0	n/a	50
ESH6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	03/03/2016	1,987.5000	Closing Purchase.	39,975	39,975	0	n/a	50
ESH6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	03/03/2016	1,988.7500	Closing Purchase.	260,250	260,250	0	n/a	50
ESH6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	03/07/2016	1,996.5000	Closing Purchase.	33,225	33,225	0	n/a	50
ESH6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	03/07/2016	1,988.0000	Closing Purchase.	42,800	42,800	0	n/a	50
ESH6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	03/07/2016	1,994.5000	Closing Purchase.	231,500	231,500	0	n/a	50
ESH6.....	396	19,800	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	03/11/2016	1,988.8000	Closing Purchase.	1,029,600	1,029,600	0	n/a	50
ESH6.....	18	900	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/14/2015	1,996.7500	03/11/2016	1,988.8000	Closing Purchase.	7,155	7,155	0	n/a	50
ESH6.....	7	350	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/14/2015	1,996.5000	03/11/2016	1,988.8000	Closing Purchase.	2,695	2,695	0	n/a	50
ESH6.....	45	2,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/04/2016	1,986.5000	03/11/2016	1,988.8000	Closing Purchase.	(5,175)	(5,175)	0	n/a	50
ESH6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	1,973.5000	03/11/2016	1,988.8000	Closing Purchase.	(30,600)	(30,600)	0	n/a	50
ESH6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	1,964.2500	03/11/2016	1,988.8000	Closing Purchase.	(24,550)	(24,550)	0	n/a	50
ESH6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	1,942.7500	03/11/2016	1,988.8000	Closing Purchase.	(46,050)	(46,050)	0	n/a	50
ESH6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/08/2016	1,929.5000	03/11/2016	1,988.8000	Closing Purchase.	(88,950)	(88,950)	0	n/a	50
ESH6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	1,904.7499	03/11/2016	1,988.8000	Closing Purchase.	(63,038)	(63,038)	0	n/a	50
ESH6.....	5	250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/15/2016	1,871.0000	03/11/2016	1,988.8000	Closing Purchase.	(29,450)	(29,450)	0	n/a	50
ESH6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	1,823.0000	03/11/2016	1,988.8000	Closing Purchase.	(248,700)	(248,700)	0	n/a	50
ESH6.....	35	1,750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	1,822.7499	03/11/2016	1,988.8000	Closing Purchase.	(290,588)	(290,588)	0	n/a	50
ESH6.....	50	2,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/08/2016	1,841.0000	03/11/2016	1,988.8000	Closing Purchase.	(369,500)	(369,500)	0	n/a	50
ESH6.....	10	500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/08/2016	1,829.2500	03/11/2016	1,988.8000	Closing Purchase.	(79,775)	(79,775)	0	n/a	50
ESH6.....	25	1,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	1,823.5000	03/11/2016	1,988.8000	Closing Purchase.	(206,625)	(206,625)	0	n/a	50
ESH6.....	882	44,100	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	03/11/2016	1,988.8000	Closing Purchase.	2,293,200	2,293,200	0	n/a	50
ESH6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/14/2015	1,997.0000	03/11/2016	1,988.8000	Closing Purchase.	16,400	16,400	0	n/a	50
ESH6.....	50	2,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	1,975.5000	03/11/2016	1,988.8000	Closing Purchase.	(33,250)	(33,250)	0	n/a	50
ESH6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	1,961.7500	03/11/2016	1,988.8000	Closing Purchase.	(54,100)	(54,100)	0	n/a	50
ESH6.....	13	650	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	1,937.2499	03/11/2016	1,988.8000	Closing Purchase.	(33,508)	(33,508)	0	n/a	50
ESH6.....	1	50	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	1,937.0000	03/11/2016	1,988.8000	Closing Purchase.	(2,590)	(2,590)	0	n/a	50
ESH6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/08/2016	1,929.2500	03/11/2016	1,988.8000	Closing Purchase.	(89,325)	(89,325)	0	n/a	50
ESH6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	1,905.5000	03/11/2016	1,988.8000	Closing Purchase.	(83,300)	(83,300)	0	n/a	50
ESH6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/15/2016	1,868.5000	03/11/2016	1,988.8000	Closing Purchase.	(240,600)	(240,600)	0	n/a	50
ESH6.....	57	2,850	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	1,819.0000	03/11/2016	1,988.8000	Closing Purchase.	(483,930)	(483,930)	0	n/a	50
ESH6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/08/2016	1,827.5000	03/11/2016	1,988.8000	Closing Purchase.	(161,300)	(161,300)	0	n/a	50
ESH6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	1,821.7500	03/11/2016	1,988.8000	Closing Purchase.	(835,250)	(835,250)	0	n/a	50
ESH6.....	2,874	143,700	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	03/11/2016	1,988.8000	Closing Purchase.	7,472,400	7,472,400	0	n/a	50
ESH6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/14/2015	1,998.2500	03/11/2016	1,988.8000	Closing Purchase.	47,250	47,250	0	n/a	50
ESH6.....	131	6,550	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	1,988.0000	03/11/2016	1,988.8000	Closing Purchase.	(5,240)	(5,240)	0	n/a	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.64

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20	
															16	17	18			
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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.....	69	3,450	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	1,987.7499	03/11/2016	1,988.8000	Closing Purchase.	(3,623)	(3,623)	0	0	n/a	50
ESH6.....	75	3,750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	1,961.2499	03/11/2016	1,988.8000	Closing Purchase.	(103,313)	(103,313)	0	0	n/a	50
ESH6.....	115	5,750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	1,961.5000	03/11/2016	1,988.8000	Closing Purchase.	(156,975)	(156,975)	0	0	n/a	50
ESH6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	1,942.5000	03/11/2016	1,988.8000	Closing Purchase.	(69,450)	(69,450)	0	0	n/a	50
ESH6.....	83	4,150	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/08/2016	1,927.7499	03/11/2016	1,988.8000	Closing Purchase.	(253,358)	(253,358)	0	0	n/a	50
ESH6.....	17	850	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/08/2016	1,927.5000	03/11/2016	1,988.8000	Closing Purchase.	(52,105)	(52,105)	0	0	n/a	50
ESH6.....	72	3,600	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	1,903.5000	03/11/2016	1,988.8000	Closing Purchase.	(307,080)	(307,080)	0	0	n/a	50
ESH6.....	28	1,400	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/11/2016	1,903.2500	03/11/2016	1,988.8000	Closing Purchase.	(119,770)	(119,770)	0	0	n/a	50
ESH6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/15/2016	1,869.5000	03/11/2016	1,988.8000	Closing Purchase.	(596,500)	(596,500)	0	0	n/a	50
ESH6.....	185	9,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	1,818.0000	03/11/2016	1,988.8000	Closing Purchase.	(1,579,900)	(1,579,900)	0	0	n/a	50
ESH6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	1,817.7499	03/11/2016	1,988.8000	Closing Purchase.	(128,288)	(128,288)	0	0	n/a	50
ESH6.....	116	5,800	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/08/2016	1,828.2500	03/11/2016	1,988.8000	Closing Purchase.	(931,190)	(931,190)	0	0	n/a	50
ESH6.....	84	4,200	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/08/2016	1,828.0000	03/11/2016	1,988.8000	Closing Purchase.	(675,360)	(675,360)	0	0	n/a	50
ESH6.....	50	2,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/09/2016	1,851.7500	03/11/2016	1,988.8000	Closing Purchase.	(342,625)	(342,625)	0	0	n/a	50
ESH6.....	18	900	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	1,823.2500	03/11/2016	1,988.8000	Closing Purchase.	(148,995)	(148,995)	0	0	n/a	50
ESH6.....	21	1,050	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	1,823.0000	03/11/2016	1,988.8000	Closing Purchase.	(174,090)	(174,090)	0	0	n/a	50
ESH6.....	1	50	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	1,823.2499	03/11/2016	1,988.8000	Closing Purchase.	(8,278)	(8,278)	0	0	n/a	50
ESH6.....	86	4,300	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	1,818.2500	03/11/2016	1,988.8000	Closing Purchase.	(733,365)	(733,365)	0	0	n/a	50
ESH6.....	153	7,650	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	1,818.0000	03/11/2016	1,988.8000	Closing Purchase.	(1,306,620)	(1,306,620)	0	0	n/a	50
ESH6.....	11	550	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/11/2016	1,817.7499	03/11/2016	1,988.8000	Closing Purchase.	(94,078)	(94,078)	0	0	n/a	50
ESH6.....	503	25,150	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	03/11/2016	1,988.8000	Closing Purchase.	1,307,800	1,307,800	0	0	n/a	50
ESH6.....	32	1,600	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/05/2016	2,003.0000	03/11/2016	1,988.8000	Closing Purchase.	22,720	22,720	0	0	n/a	50
ESH6.....	68	3,400	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/05/2016	2,002.7500	03/11/2016	1,988.8000	Closing Purchase.	47,430	47,430	0	0	n/a	50
ESH6.....	45	2,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	1,976.7499	03/11/2016	1,988.8000	Closing Purchase.	(27,113)	(27,113)	0	0	n/a	50
ESH6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	1,961.7500	03/11/2016	1,988.8000	Closing Purchase.	(54,100)	(54,100)	0	0	n/a	50
ESH6.....	12	600	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	1,936.7500	03/11/2016	1,988.8000	Closing Purchase.	(31,230)	(31,230)	0	0	n/a	50
ESH6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/08/2016	1,930.5000	03/11/2016	1,988.8000	Closing Purchase.	(87,450)	(87,450)	0	0	n/a	50
ESH6.....	7	350	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	1,814.7499	03/11/2016	1,988.8000	Closing Purchase.	(60,918)	(60,918)	0	0	n/a	50
ESH6.....	50	2,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/08/2016	1,827.5000	03/11/2016	1,988.8000	Closing Purchase.	(403,250)	(403,250)	0	0	n/a	50
ESH6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/23/2016	1,923.0000	03/11/2016	1,988.8000	Closing Purchase.	(329,000)	(329,000)	0	0	n/a	50
ESH6.....	85	4,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/01/2016	1,952.5000	03/11/2016	1,988.8000	Closing Purchase.	(154,275)	(154,275)	0	0	n/a	50
ESH6.....	19	950	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/08/2016	1,978.5000	03/11/2016	1,988.8000	Closing Purchase.	(9,785)	(9,785)	0	0	n/a	50
ESH6.....	81	4,050	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/08/2016	1,978.2499	03/11/2016	1,988.8000	Closing Purchase.	(42,728)	(42,728)	0	0	n/a	50
ESH6.....	152	7,600	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/11/2015	2,040.8000	03/11/2016	1,988.8000	Closing Purchase.	395,200	395,200	0	0	n/a	50
ESH6.....	10	500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/05/2016	2,001.7500	03/11/2016	1,988.8000	Closing Purchase.	6,475	6,475	0	0	n/a	50
ESH6.....	10	500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/06/2016	1,976.7500	03/11/2016	1,988.8000	Closing Purchase.	(6,025)	(6,025)	0	0	n/a	50
ESH6.....	9	450	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	1,960.7499	03/11/2016	1,988.8000	Closing Purchase.	(12,623)	(12,623)	0	0	n/a	50
ESH6.....	2	100	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/07/2016	1,937.0000	03/11/2016	1,988.8000	Closing Purchase.	(5,180)	(5,180)	0	0	n/a	50
ESH6.....	5	250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/08/2016	1,929.0000	03/11/2016	1,988.8000	Closing Purchase.	(14,950)	(14,950)	0	0	n/a	50
ESH6.....	2	100	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	01/20/2016	1,816.5000	03/11/2016	1,988.8000	Closing Purchase.	(17,230)	(17,230)	0	0	n/a	50
ESH6.....	5	250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	02/24/2016	1,901.5000	03/11/2016	1,988.8000	Closing Purchase.	(21,825)	(21,825)	0	0	n/a	50
ESH6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/01/2016	1,954.7499	03/11/2016	1,988.8000	Closing Purchase.	(25,538)	(25,538)	0	0	n/a	50
ESH6.....	10	500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/18/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/08/2016	1,982.5000	03/11/2016	1,988.8000	Closing Purchase.	(3,150)	(3,150)	0	0	n/a	50
ESM6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	03/14/2016	2,010.2500	Closing Purchase.	(46,350)	(46,350)	0	0	n/a	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

E21.65

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or 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
ESM6.....	45	2,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	03/14/2016	2,013.2500	Closing Purchase.	(76,275)	(76,275)	0	n/a	50
ESM6.....	55	2,750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	03/14/2016	2,011.2500	Closing Purchase.	(87,725)	(87,725)	0	n/a	50
ESM6.....	95	4,750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	03/14/2016	2,011.5000	Closing Purchase.	(152,713)	(152,713)	0	n/a	50
ESM6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.4000	03/15/2016	2,005.7500	Closing Purchase.	(26,350)	(26,350)	0	n/a	50
ESM6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	03/17/2016	2,032.2500	Closing Purchase.	(39,675)	(39,675)	0	n/a	50
ESM6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	03/21/2016	2,042.7500	Closing Purchase.	(63,400)	(63,400)	0	n/a	50
ESM6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.4000	04/12/2016	2,039.7500	Closing Purchase.	(301,750)	(301,750)	0	n/a	50
ESM6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	04/13/2016	2,069.5000	Closing Purchase.	(90,150)	(90,150)	0	n/a	50
ESM6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.4000	04/13/2016	2,073.2500	Closing Purchase.	(93,850)	(93,850)	0	n/a	50
ESM6.....	8	400	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.4000	04/13/2016	2,067.0000	Closing Purchase.	(35,040)	(35,040)	0	n/a	50
ESM6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	04/14/2016	2,075.5000	Closing Purchase.	(96,150)	(96,150)	0	n/a	50
ESM6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3993	04/14/2016	2,077.2500	Closing Purchase.	(73,388)	(73,388)	0	n/a	50
ESM6.....	9	450	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3993	04/15/2016	2,075.2500	Closing Purchase.	(43,133)	(43,133)	0	n/a	50
ESM6.....	12	600	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	04/18/2016	2,086.5000	Closing Purchase.	(64,290)	(64,290)	0	n/a	50
ESM6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	04/20/2016	2,101.5000	Closing Purchase.	(91,613)	(91,613)	0	n/a	50
ESM6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	04/20/2016	2,101.2500	Closing Purchase.	(121,900)	(121,900)	0	n/a	50
ESM6.....	50	2,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	04/20/2016	2,101.5000	Closing Purchase.	(305,375)	(305,375)	0	n/a	50
ESM6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	04/27/2016	2,087.5000	Closing Purchase.	(108,150)	(108,150)	0	n/a	50
ESM6.....	80	4,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	04/27/2016	2,087.0000	Closing Purchase.	(430,600)	(430,600)	0	n/a	50
ESM6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.4000	05/10/2016	2,072.2500	Closing Purchase.	(139,275)	(139,275)	0	n/a	50
ESM6.....	9	450	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.4000	05/10/2016	2,072.5000	Closing Purchase.	(41,895)	(41,895)	0	n/a	50
ESM6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.4000	05/11/2016	2,074.5000	Closing Purchase.	(142,650)	(142,650)	0	n/a	50
ESM6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.4000	05/24/2016	2,070.2500	Closing Purchase.	(136,275)	(136,275)	0	n/a	50
ESM6.....	8	400	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.4000	05/24/2016	2,070.5000	Closing Purchase.	(36,440)	(36,440)	0	n/a	50
ESM6.....	45	2,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	05/25/2016	2,089.2500	Closing Purchase.	(247,275)	(247,275)	0	n/a	50
ESM6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.4000	05/25/2016	2,087.7500	Closing Purchase.	(216,700)	(216,700)	0	n/a	50
ESM6.....	10	500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.4000	05/26/2016	2,085.7500	Closing Purchase.	(53,175)	(53,175)	0	n/a	50
ESM6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	06/07/2016	2,116.2500	Closing Purchase.	(136,900)	(136,900)	0	n/a	50
ESM6.....	549	27,450	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	06/09/2016	2,118.1000	Closing Purchase.	(3,808,688)	(3,808,688)	0	n/a	50
ESM6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/07/2016	2,026.5000	06/09/2016	2,118.1000	Closing Purchase.	(137,400)	(137,400)	0	n/a	50
ESM6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/29/2016	2,055.2499	06/09/2016	2,118.1000	Closing Purchase.	(47,138)	(47,138)	0	n/a	50
ESM6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/04/2016	2,045.7500	06/09/2016	2,118.1000	Closing Purchase.	(144,700)	(144,700)	0	n/a	50
ESM6.....	10	500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/19/2016	2,031.0000	06/09/2016	2,118.1000	Closing Purchase.	(43,550)	(43,550)	0	n/a	50
ESM6.....	1,208	60,400	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	06/09/2016	2,118.1000	Closing Purchase.	(8,380,500)	(8,380,500)	0	n/a	50
ESM6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/07/2016	2,027.5000	06/09/2016	2,118.1000	Closing Purchase.	(90,600)	(90,600)	0	n/a	50
ESM6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/05/2016	2,045.2500	06/09/2016	2,118.1000	Closing Purchase.	(72,850)	(72,850)	0	n/a	50
ESM6.....	3,154	157,700	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.3500	06/09/2016	2,118.1000	Closing Purchase.	(21,880,875)	(21,880,875)	0	n/a	50
ESM6.....	1,000	50,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.4000	06/09/2016	2,118.1000	Closing Purchase.	(6,935,000)	(6,935,000)	0	n/a	50
ESM6.....	50	2,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/05/2016	2,040.7500	06/09/2016	2,118.1000	Closing Purchase.	(193,375)	(193,375)	0	n/a	50
ESM6.....	80	4,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/07/2016	2,027.0000	06/09/2016	2,118.1000	Closing Purchase.	(364,400)	(364,400)	0	n/a	50
ESM6.....	90	4,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/05/2016	2,049.0000	06/09/2016	2,118.1000	Closing Purchase.	(310,950)	(310,950)	0	n/a	50
ESM6.....	787	39,350	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.4000	06/09/2016	2,118.1000	Closing Purchase.	(5,457,845)	(5,457,845)	0	n/a	50
ESM6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/22/2016	2,040.2500	06/09/2016	2,118.1000	Closing Purchase.	(389,250)	(389,250)	0	n/a	50
ESM6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/24/2016	2,021.2500	06/09/2016	2,118.1000	Closing Purchase.	(96,850)	(96,850)	0	n/a	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		
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
ESM6.....	130	6,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/05/2016	2,040.2500	06/09/2016	2,118.1000	Closing Purchase.	(506,025)	(506,025)	0	n/a	50
ESM6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/07/2016	2,030.0000	06/09/2016	2,118.1000	Closing Purchase.	(176,200)	(176,200)	0	n/a	50
ESM6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/19/2016	2,096.5000	06/09/2016	2,118.1000	Closing Purchase.	(108,000)	(108,000)	0	n/a	50
ESM6.....	25	1,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/29/2016	2,048.5000	06/09/2016	2,118.1000	Closing Purchase.	(87,000)	(87,000)	0	n/a	50
ESM6.....	130	6,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/31/2016	2,096.7500	06/09/2016	2,118.1000	Closing Purchase.	(138,775)	(138,775)	0	n/a	50
ESM6.....	60	3,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/03/2016	2,089.7500	06/09/2016	2,118.1000	Closing Purchase.	(85,050)	(85,050)	0	n/a	50
ESM6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/07/2016	2,115.5000	06/09/2016	2,118.1000	Closing Purchase.	(3,900)	(3,900)	0	n/a	50
ESM6.....	176	8,800	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/11/2016	1,979.4000	06/09/2016	2,118.1000	Closing Purchase.	(1,220,560)	(1,220,560)	0	n/a	50
ESM6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/22/2016	2,040.2500	06/09/2016	2,118.1000	Closing Purchase.	(116,775)	(116,775)	0	n/a	50
ESM6.....	8	400	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	03/24/2016	2,021.0000	06/09/2016	2,118.1000	Closing Purchase.	(38,840)	(38,840)	0	n/a	50
ESM6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/05/2016	2,040.0000	06/09/2016	2,118.1000	Closing Purchase.	(117,150)	(117,150)	0	n/a	50
ESM6.....	5	250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/07/2016	2,031.2499	06/09/2016	2,118.1000	Closing Purchase.	(21,713)	(21,713)	0	n/a	50
ESM6.....	10	500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/19/2016	2,097.0000	06/09/2016	2,118.1000	Closing Purchase.	(10,550)	(10,550)	0	n/a	50
ESM6.....	10	500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	04/29/2016	2,056.0000	06/09/2016	2,118.1000	Closing Purchase.	(31,050)	(31,050)	0	n/a	50
ESM6.....	10	500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/05/2016	2,045.0000	06/09/2016	2,118.1000	Closing Purchase.	(36,550)	(36,550)	0	n/a	50
ESM6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	05/31/2016	2,097.5000	06/09/2016	2,118.1000	Closing Purchase.	(15,450)	(15,450)	0	n/a	50
ESM6.....	14	700	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/03/2016	2,088.5000	06/09/2016	2,118.1000	Closing Purchase.	(20,720)	(20,720)	0	n/a	50
ESM6.....	10	500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	06/17/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/07/2016	2,114.2500	06/09/2016	2,118.1000	Closing Purchase.	(1,925)	(1,925)	0	n/a	50
ESU6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	06/21/2016	2,077.7500	Closing Purchase.	23,550	23,550	0	n/a	50
ESU6.....	28	1,400	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	06/21/2016	2,079.7500	Closing Purchase.	41,160	41,160	0	n/a	50
ESU6.....	88	4,400	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	06/21/2016	2,080.0000	Closing Purchase.	128,260	128,260	0	n/a	50
ESU6.....	8	400	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	06/21/2016	2,080.2500	Closing Purchase.	11,560	11,560	0	n/a	50
ESU6.....	63	3,150	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	06/21/2016	2,080.5000	Closing Purchase.	90,248	90,248	0	n/a	50
ESU6.....	9	450	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	06/21/2016	2,080.7500	Closing Purchase.	12,780	12,780	0	n/a	50
ESU6.....	38	1,900	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	06/21/2016	2,081.2500	Closing Purchase.	53,010	53,010	0	n/a	50
ESU6.....	8	400	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	06/21/2016	2,081.5000	Closing Purchase.	11,060	11,060	0	n/a	50
ESU6.....	8	400	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	06/21/2016	2,082.0000	Closing Purchase.	10,860	10,860	0	n/a	50
ESU6.....	45	2,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	06/21/2016	2,081.0000	Closing Purchase.	63,338	63,338	0	n/a	50
ESU6.....	25	1,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	06/22/2016	2,081.0000	Closing Purchase.	35,188	35,188	0	n/a	50
ESU6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	06/22/2016	2,082.0000	Closing Purchase.	40,725	40,725	0	n/a	50
ESU6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	06/23/2016	2,094.7500	Closing Purchase.	10,800	10,800	0	n/a	50
ESU6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	06/29/2016	2,050.5000	Closing Purchase.	43,988	43,988	0	n/a	50
ESU6.....	35	1,750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	06/30/2016	2,062.2500	Closing Purchase.	82,075	82,075	0	n/a	50
ESU6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	06/30/2016	2,088.2500	Closing Purchase.	20,900	20,900	0	n/a	50
ESU6.....	25	1,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	07/01/2016	2,099.7500	Closing Purchase.	11,750	11,750	0	n/a	50
ESU6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	07/01/2016	2,100.0000	Closing Purchase.	13,725	13,725	0	n/a	50
ESU6.....	130	6,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	07/05/2016	2,081.5000	Closing Purchase.	179,725	179,725	0	n/a	50
ESU6.....	28	1,400	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	07/11/2016	2,129.0000	Closing Purchase.	(27,790)	(27,790)	0	n/a	50
ESU6.....	22	1,100	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	07/12/2016	2,140.2500	Closing Purchase.	(34,210)	(34,210)	0	n/a	50
ESU6.....	12	600	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	07/13/2016	2,146.2500	Closing Purchase.	(22,260)	(22,260)	0	n/a	50
ESU6.....	18	900	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	07/13/2016	2,140.7500	Closing Purchase.	(28,440)	(28,440)	0	n/a	50
ESU6.....	125	6,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1499	07/13/2016	2,146.0000	Closing Purchase.	(230,313)	(230,313)	0	n/a	50
ESU6.....	14	700	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	07/15/2016	2,161.0000	Closing Purchase.	(36,295)	(36,295)	0	n/a	50
ESU6.....	60	3,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	07/22/2016	2,167.7500	Closing Purchase.	(175,800)	(175,800)	0	n/a	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			
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	
ESU6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	08/12/2016	2,181.2500	Closing Purchase.	(54,075)	(54,075)	0	0	n/a	50
ESU6.....	428	21,400	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	09/09/2016	2,177.5000	Closing Purchase.	(1,462,690)	(1,462,690)	0	0	n/a	50
ESU6.....	25	1,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/13/2016	2,077.7499	09/09/2016	2,177.5000	Closing Purchase.	(124,688)	(124,688)	0	0	n/a	50
ESU6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	2,063.7500	09/09/2016	2,177.5000	Closing Purchase.	(113,750)	(113,750)	0	0	n/a	50
ESU6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/24/2016	2,031.0000	09/09/2016	2,177.5000	Closing Purchase.	(219,750)	(219,750)	0	0	n/a	50
ESU6.....	70	3,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	1,989.2500	09/09/2016	2,177.5000	Closing Purchase.	(658,875)	(658,875)	0	0	n/a	50
ESU6.....	1,175	58,750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	09/09/2016	2,177.5000	Closing Purchase.	(4,015,563)	(4,015,563)	0	0	n/a	50
ESU6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/13/2016	2,076.5000	09/09/2016	2,177.5000	Closing Purchase.	(101,000)	(101,000)	0	0	n/a	50
ESU6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	2,057.5000	09/09/2016	2,177.5000	Closing Purchase.	(180,000)	(180,000)	0	0	n/a	50
ESU6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	1,987.0000	09/09/2016	2,177.5000	Closing Purchase.	(381,000)	(381,000)	0	0	n/a	50
ESU6.....	50	2,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	2,016.2500	09/09/2016	2,177.5000	Closing Purchase.	(403,125)	(403,125)	0	0	n/a	50
ESU6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	2,022.0000	09/09/2016	2,177.5000	Closing Purchase.	(155,500)	(155,500)	0	0	n/a	50
ESU6.....	4,159	207,950	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	09/09/2016	2,177.5000	Closing Purchase.	(14,213,383)	(14,213,383)	0	0	n/a	50
ESU6.....	60	3,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/13/2016	2,076.2500	09/09/2016	2,177.5000	Closing Purchase.	(303,750)	(303,750)	0	0	n/a	50
ESU6.....	125	6,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/14/2016	2,058.7499	09/09/2016	2,177.5000	Closing Purchase.	(742,188)	(742,188)	0	0	n/a	50
ESU6.....	69	3,450	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	1,993.0000	09/09/2016	2,177.5000	Closing Purchase.	(636,525)	(636,525)	0	0	n/a	50
ESU6.....	31	1,550	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/27/2016	1,993.2499	09/09/2016	2,177.5000	Closing Purchase.	(285,588)	(285,588)	0	0	n/a	50
ESU6.....	21	1,050	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	2,012.5000	09/09/2016	2,177.5000	Closing Purchase.	(173,250)	(173,250)	0	0	n/a	50
ESU6.....	129	6,450	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	2,012.7499	09/09/2016	2,177.5000	Closing Purchase.	(1,062,638)	(1,062,638)	0	0	n/a	50
ESU6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	2,024.0000	09/09/2016	2,177.5000	Closing Purchase.	(767,500)	(767,500)	0	0	n/a	50
ESU6.....	1,042	52,100	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1500	09/09/2016	2,177.5000	Closing Purchase.	(3,561,035)	(3,561,035)	0	0	n/a	50
ESU6.....	70	3,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/10/2016	2,091.7500	09/09/2016	2,177.5000	Closing Purchase.	(300,125)	(300,125)	0	0	n/a	50
ESU6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/13/2016	2,075.7500	09/09/2016	2,177.5000	Closing Purchase.	(101,750)	(101,750)	0	0	n/a	50
ESU6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	2,017.2500	09/09/2016	2,177.5000	Closing Purchase.	(320,500)	(320,500)	0	0	n/a	50
ESU6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/28/2016	2,022.2500	09/09/2016	2,177.5000	Closing Purchase.	(155,250)	(155,250)	0	0	n/a	50
ESU6.....	150	7,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/19/2016	2,157.5000	09/09/2016	2,177.5000	Closing Purchase.	(150,000)	(150,000)	0	0	n/a	50
ESU6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/26/2016	2,164.2500	09/09/2016	2,177.5000	Closing Purchase.	(66,250)	(66,250)	0	0	n/a	50
ESU6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	08/02/2016	2,151.5000	09/09/2016	2,177.5000	Closing Purchase.	(52,000)	(52,000)	0	0	n/a	50
ESU6.....	50	2,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	08/09/2016	2,182.7500	09/09/2016	2,177.5000	Closing Purchase.	13,125	13,125	0	0	n/a	50
ESU6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	08/17/2016	2,170.0000	09/09/2016	2,177.5000	Closing Purchase.	(15,000)	(15,000)	0	0	n/a	50
ESU6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	08/23/2016	2,189.5000	09/09/2016	2,177.5000	Closing Purchase.	60,000	60,000	0	0	n/a	50
ESU6.....	273	13,650	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/09/2016	2,109.1499	09/09/2016	2,177.5000	Closing Purchase.	(932,978)	(932,978)	0	0	n/a	50
ESU6.....	10	500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	06/10/2016	2,090.0000	09/09/2016	2,177.5000	Closing Purchase.	(43,750)	(43,750)	0	0	n/a	50
ESU6.....	35	1,750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/19/2016	2,156.2499	09/09/2016	2,177.5000	Closing Purchase.	(37,188)	(37,188)	0	0	n/a	50
ESU6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	07/26/2016	2,164.2499	09/09/2016	2,177.5000	Closing Purchase.	(9,938)	(9,938)	0	0	n/a	50
ESU6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	08/02/2016	2,151.2499	09/09/2016	2,177.5000	Closing Purchase.	(19,688)	(19,688)	0	0	n/a	50
ESU6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	08/09/2016	2,182.7500	09/09/2016	2,177.5000	Closing Purchase.	5,250	5,250	0	0	n/a	50
ESU6.....	10	500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	08/17/2016	2,169.7500	09/09/2016	2,177.5000	Closing Purchase.	(3,875)	(3,875)	0	0	n/a	50
ESU6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	09/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	08/23/2016	2,188.7500	09/09/2016	2,177.5000	Closing Purchase.	11,250	11,250	0	0	n/a	50
ESZ6.....	150	7,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	09/20/2016	2,137.0000	Closing Purchase.	253,125	253,125	0	0	n/a	50
ESZ6.....	35	1,750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7501	09/20/2016	2,137.5000	Closing Purchase.	58,188	58,188	0	0	n/a	50
ESZ6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.8000	09/22/2016	2,171.7500	Closing Purchase.	(1,425)	(1,425)	0	0	n/a	50
ESZ6.....	90	4,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	10/18/2016	2,133.2500	Closing Purchase.	168,750	168,750	0	0	n/a	50
ESZ6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7501	10/18/2016	2,133.5000	Closing Purchase.	27,938	27,938	0	0	n/a	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		
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
ESZ6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	11/08/2016	2,135.2500	Closing Purchase.	35,500	35,500	0	n/a	50
ESZ6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.8000	11/09/2016	2,158.0000	Closing Purchase.	25,600	25,600	0	n/a	50
ESZ6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	11/09/2016	2,163.2500	Closing Purchase.	11,250	11,250	0	n/a	50
ESZ6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.8000	11/09/2016	2,163.0000	Closing Purchase.	39,000	39,000	0	n/a	50
ESZ6.....	80	4,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	11/09/2016	2,162.7500	Closing Purchase.	32,000	32,000	0	n/a	50
ESZ6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	11/09/2016	2,161.2500	Closing Purchase.	7,125	7,125	0	n/a	50
ESZ6.....	22	1,100	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	11/10/2016	2,152.2500	Closing Purchase.	20,350	20,350	0	n/a	50
ESZ6.....	18	900	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	11/10/2016	2,152.5000	Closing Purchase.	16,425	16,425	0	n/a	50
ESZ6.....	170	8,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.8000	11/10/2016	2,155.7500	Closing Purchase.	127,925	127,925	0	n/a	50
ESZ6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	11/10/2016	2,151.7500	Closing Purchase.	38,000	38,000	0	n/a	50
ESZ6.....	10	500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	11/10/2016	2,169.7500	Closing Purchase.	500	500	0	n/a	50
ESZ6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	11/11/2016	2,154.7500	Closing Purchase.	24,000	24,000	0	n/a	50
ESZ6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	11/11/2016	2,152.0000	Closing Purchase.	37,500	37,500	0	n/a	50
ESZ6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.8000	11/14/2016	2,162.2500	Closing Purchase.	42,750	42,750	0	n/a	50
ESZ6.....	35	1,750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.8000	11/18/2016	2,180.0000	Closing Purchase.	(16,100)	(16,100)	0	n/a	50
ESZ6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.8000	11/18/2016	2,180.2500	Closing Purchase.	(18,900)	(18,900)	0	n/a	50
ESZ6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7993	11/21/2016	2,193.7500	Closing Purchase.	(17,213)	(17,213)	0	n/a	50
ESZ6.....	35	1,750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7499	11/21/2016	2,188.5000	Closing Purchase.	(31,063)	(31,063)	0	n/a	50
ESZ6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.8000	11/23/2016	2,199.5000	Closing Purchase.	(21,525)	(21,525)	0	n/a	50
ESZ6.....	50	2,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.8000	11/23/2016	2,199.5000	Closing Purchase.	(71,750)	(71,750)	0	n/a	50
ESZ6.....	50	2,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.8000	11/28/2016	2,204.0000	Closing Purchase.	(83,000)	(83,000)	0	n/a	50
ESZ6.....	60	3,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	11/30/2016	2,207.0000	Closing Purchase.	(108,750)	(108,750)	0	n/a	50
ESZ6.....	75	3,750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7999	12/01/2016	2,190.7500	Closing Purchase.	(74,813)	(74,813)	0	n/a	50
ESZ6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7993	12/06/2016	2,210.2500	Closing Purchase.	(29,588)	(29,588)	0	n/a	50
ESZ6.....	50	2,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.8000	12/06/2016	2,208.7500	Closing Purchase.	(94,875)	(94,875)	0	n/a	50
ESZ6.....	25	1,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7993	12/07/2016	2,236.7500	Closing Purchase.	(82,438)	(82,438)	0	n/a	50
ESZ6.....	60	3,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	12/07/2016	2,232.5000	Closing Purchase.	(185,250)	(185,250)	0	n/a	50
ESZ6.....	150	7,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.8000	12/07/2016	2,232.5000	Closing Purchase.	(462,750)	(462,750)	0	n/a	50
ESZ6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	12/07/2016	2,232.7500	Closing Purchase.	(310,000)	(310,000)	0	n/a	50
ESZ6.....	25	1,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7499	12/07/2016	2,233.5000	Closing Purchase.	(78,438)	(78,438)	0	n/a	50
ESZ6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7993	12/08/2016	2,243.7500	Closing Purchase.	(54,713)	(54,713)	0	n/a	50
ESZ6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.8000	12/09/2016	2,249.5000	Closing Purchase.	(59,025)	(59,025)	0	n/a	50
ESZ6.....	403	20,150	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.8000	12/09/2016	2,247.7000	Closing Purchase.	(1,549,535)	(1,549,535)	0	n/a	50
ESZ6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/12/2016	2,124.2500	12/09/2016	2,247.7000	Closing Purchase.	(185,175)	(185,175)	0	n/a	50
ESZ6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/13/2016	2,115.2500	12/09/2016	2,247.7000	Closing Purchase.	(132,450)	(132,450)	0	n/a	50
ESZ6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/11/2016	2,133.5000	12/09/2016	2,247.7000	Closing Purchase.	(114,200)	(114,200)	0	n/a	50
ESZ6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/12/2016	2,130.5000	12/09/2016	2,247.7000	Closing Purchase.	(87,900)	(87,900)	0	n/a	50
ESZ6.....	20	1,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/13/2016	2,113.7500	12/09/2016	2,247.7000	Closing Purchase.	(133,950)	(133,950)	0	n/a	50
ESZ6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/01/2016	2,100.5000	12/09/2016	2,247.7000	Closing Purchase.	(220,800)	(220,800)	0	n/a	50
ESZ6.....	25	1,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/03/2016	2,094.7499	12/09/2016	2,247.7000	Closing Purchase.	(191,188)	(191,188)	0	n/a	50
ESZ6.....	50	2,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	12/09/2016	2,252.7500	Closing Purchase.	(205,000)	(205,000)	0	n/a	50
ESZ6.....	1,030	51,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	12/09/2016	2,247.7000	Closing Purchase.	(3,962,925)	(3,962,925)	0	n/a	50
ESZ6.....	70	3,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/01/2016	2,100.2500	12/09/2016	2,247.7000	Closing Purchase.	(516,075)	(516,075)	0	n/a	50
ESZ6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/03/2016	2,095.2500	12/09/2016	2,247.7000	Closing Purchase.	(304,900)	(304,900)	0	n/a	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		
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
ESZ6.....	144	7,200	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.8000	12/09/2016	2,250.5000	Closing Purchase.	(573,840)	(573,840)	0	n/a	50
ESZ6.....	6	300	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.8000	12/09/2016	2,250.7500	Closing Purchase.	(23,985)	(23,985)	0	n/a	50
ESZ6.....	3,724	186,200	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.8001	12/09/2016	2,247.7000	Closing Purchase.	(14,318,754)	(14,318,754)	0	n/a	50
ESZ6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/13/2016	2,122.7499	12/09/2016	2,247.7000	Closing Purchase.	(93,713)	(93,713)	0	n/a	50
ESZ6.....	85	4,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/13/2016	2,123.0000	12/09/2016	2,247.7000	Closing Purchase.	(529,975)	(529,975)	0	n/a	50
ESZ6.....	100	5,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/29/2016	2,145.7500	12/09/2016	2,247.7000	Closing Purchase.	(509,750)	(509,750)	0	n/a	50
ESZ6.....	1	50	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/31/2016	2,120.7499	12/09/2016	2,247.7000	Closing Purchase.	(6,348)	(6,348)	0	n/a	50
ESZ6.....	60	3,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	12/09/2016	2,252.0000	Closing Purchase.	(243,750)	(243,750)	0	n/a	50
ESZ6.....	1,112	55,600	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	12/09/2016	2,247.7000	Closing Purchase.	(4,278,420)	(4,278,420)	0	n/a	50
ESZ6.....	125	6,250	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/27/2016	2,140.2499	12/09/2016	2,247.7000	Closing Purchase.	(671,563)	(671,563)	0	n/a	50
ESZ6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	10/13/2016	2,112.7500	12/09/2016	2,247.7000	Closing Purchase.	(269,900)	(269,900)	0	n/a	50
ESZ6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/01/2016	2,098.2500	12/09/2016	2,247.7000	Closing Purchase.	(298,900)	(298,900)	0	n/a	50
ESZ6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/03/2016	2,096.2500	12/09/2016	2,247.7000	Closing Purchase.	(302,900)	(302,900)	0	n/a	50
ESZ6.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/22/2016	2,196.5000	12/09/2016	2,247.7000	Closing Purchase.	(102,400)	(102,400)	0	n/a	50
ESZ6.....	10	500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	12/09/2016	2,250.2500	Closing Purchase.	(39,750)	(39,750)	0	n/a	50
ESZ6.....	268	13,400	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/09/2016	2,170.7500	12/09/2016	2,247.7000	Closing Purchase.	(1,031,130)	(1,031,130)	0	n/a	50
ESZ6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/13/2016	2,121.0000	12/09/2016	2,247.7000	Closing Purchase.	(95,025)	(95,025)	0	n/a	50
ESZ6.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	09/27/2016	2,140.0000	12/09/2016	2,247.7000	Closing Purchase.	(161,550)	(161,550)	0	n/a	50
ESZ6.....	12	600	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/04/2016	2,087.5000	12/09/2016	2,247.7000	Closing Purchase.	(96,120)	(96,120)	0	n/a	50
ESZ6.....	15	750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	12/16/2016.	CME.....	SNZ2OJLFK8MNNCLQOF39.	11/22/2016	2,196.5000	12/09/2016	2,247.7000	Closing Purchase.	(38,400)	(38,400)	0	n/a	50
ESH7.....	10	500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	12/12/2016	2,254.2500	Closing Purchase.	(5,950)	(5,950)	0	n/a	50
ESH7.....	40	2,000	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	12/15/2016	2,264.5000	Closing Purchase.	(44,300)	(44,300)	0	n/a	50
ESH7.....	95	4,750	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	12/15/2016	2,261.7500	Closing Purchase.	(92,150)	(92,150)	0	n/a	50
ESH7.....	30	1,500	S&P500 EMINI FUT.....	Variable Annuities.....	Exhibit 5.....	Equity/Index.....	03/17/2017.	CME.....	SNZ2OJLFK8MNNCLQOF39.	12/09/2016	2,242.3500	12/15/2016	2,262.0000	Closing Purchase.	(29,475)	(29,475)	0	n/a	50
1349999.	Total-Short Futures-Hedging Other.....														(197,643,526)	(197,643,526)	0	XXX	XXX
1389999.	Total-Short Futures.....														(197,643,526)	(197,643,526)	0	XXX	XXX
1409999.	Total-Hedging Other.....														(197,643,526)	(197,643,526)	0	XXX	XXX
1449999.	TOTAL.....														(197,643,526)	(197,643,526)	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	14,319,725	(9,221,050)	14,319,725	14,319,725	(9,221,050)	14,319,725	(83,181,222)	14,319,725
NAIC 1 Designation											
BARCLAYS CAPITAL..... AC28XWWI3WIBK2824319.....	Y.....	Y.....	450,000	241,702	0	0	241,702	0	0	0	0
SOCIETE GENERALE..... O2RNE8IBXP4R0TD8PU41.....	Y.....	Y.....	0	30,045	0	30,045	30,045	0	30,045	0	0
JP MORGAN CHASE..... 8I5DZWZKVSZ11NUHU748.....	Y.....	Y.....	0	262,343	0	262,343	262,343	0	262,343	0	0
BNP PARIBAS..... KVQR4N79VEW8JPSK1K14.....	Y.....	Y.....	2,170,000	2,361,260	0	191,260	2,361,260	0	191,260	0	0
CREDIT SUISSE..... ANGGYXNX0JLX3X63JN86.....	Y.....	Y.....	9,680,000	10,290,051	0	610,051	10,290,051	0	610,051	126,753	126,753
GOLDMAN SACHS..... W22LROWP2IHZNBB6K528.....	Y.....	Y.....	4,020,000	4,205,527	0	185,527	4,205,527	0	185,527	0	0
BANK OF AMERICA MERRILL LYNCH..... EYKN6V0ZCB8VD9IULB80.....	Y.....	Y.....	6,580,000	6,884,986	0	304,986	6,884,986	0	304,986	0	0
MORGAN STANLEY..... 4PQUHN3JPFGFNF3BB653.....	Y.....	Y.....	2,170,000	2,284,650	0	114,650	2,284,650	0	114,650	0	0
0299999. Total NAIC 1 Designation.....			25,070,000	26,560,564	0	1,698,862	26,560,564	0	1,698,862	126,753	126,753
0999999. Gross Totals.....			25,070,000	40,880,289	(9,221,050)	16,018,587	40,880,289	(9,221,050)	16,018,587	(83,054,469)	14,446,478
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				40,880,289	(9,221,050)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
CREDIT SUISSE.....	ANGGYXNX0JLX3X63JN86...	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	9,680,000	9,680,000	XXX	n/a.....	.....
BNP PARIBAS.....	KVQR4N79VEW8JPSK1K14..	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	2,170,000	2,170,000	XXX	n/a.....	.....
BARCLAYS CAPITAL.....	AC28XWWI3WIBK2824319...	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	450,000	450,000	XXX	n/a.....	.....
MORGAN STANLEY.....	4PQUHN3JPFGFNF3BB653...	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	2,170,000	2,170,000	XXX	n/a.....	.....
GOLDMAN SACHS.....	W22LROWP2IHZNBB6K528..	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	4,020,000	4,020,000	XXX	n/a.....	.....
BANK OF AMERICA MERRILL LYNCH.....	EYKN6V0ZCB8VD9IULB80....	MONEY MARKET FUND.....	31846V 56 7 FIRST AMERICAN TREASURY.....	6,580,000	6,580,000	XXX	n/a.....	.....
0299999. Totals.....	.....	.....	.....	.....25,070,000	25,070,000	XXX	XXX	XXX

OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE DL - PART 1

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

Common Stocks - Money Market Mutual Funds

990VR1	11	0	MOUNT VERNON LIQUID ASSETS PORTFOLIO LLC.....	C.....U.....	189,815,862	189,815,862	.....
7499999.	Total - Common Stocks - Money Market Mutual Funds.....				189,815,862	189,815,862	XXX
7599999.	Total - Common Stock.....				189,815,862	189,815,862	XXX
7699999.	Total - Preferred and Common Stock.....				189,815,862	189,815,862	XXX
9999999.	Totals.....				189,815,862	189,815,862	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....189,815,862 Book/Adjusted Carrying Value \$.....189,815,862
2. Average balance for the year: Fair Value \$.....163,564,746 Book/Adjusted Carrying Value \$.....163,564,746
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....189,815,862 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

OHIO NATIONAL LIFE INSURANCE COMPANY

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

OHIO NATIONAL LIFE INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
U.S. Bank..... Cincinnati, OH.....		0.000	0	0	117,140,820	XXX
Wells Fargo Securities, LLC..... Charlotte, NC.....		0.000	0	0	98,291,161	XXX
0199998. Deposits in.....4 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories...	XXX	XXX	0	0	333,666	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	215,765,646	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	215,765,646	XXX
0599999. Total Cash.....	XXX	XXX	0	0	215,765,646	XXX

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

1. January.....	237,581,445	4. April.....	330,570,723	7. July.....	257,388,277	10. October.....	221,637,276
2. February.....	261,125,235	5. May.....	281,926,403	8. August.....	287,201,264	11. November.....	234,223,952
3. March.....	285,727,920	6. June.....	220,285,651	9. September.....	224,056,785	12. December.....	215,765,646

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....AL.....				0	0	0	0
2. Alaska.....AK.....				0	0	0	0
3. Arizona.....AZ.....				0	0	0	0
4. Arkansas.....AR.....	B...		State regulatory requirement.....	166,711	187,383	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.....	B...		State regulatory requirement.....	111,141	124,922	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.....	B...		State regulatory requirement.....	111,141	124,922	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.....	B...		State regulatory requirement.....	138,926	156,153	0	0
33. New York.....NY.....				0	0	0	0
34. North Carolina.....NC.....	B...		State regulatory requirement.....	444,563	499,688	0	0
35. North Dakota.....ND.....				0	0	0	0
36. Ohio.....OH.....	B...		State regulatory requirement.....	7,268,612	8,169,899	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.....	B...		State regulatory requirement.....	555,704	624,610	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.....	298,711	343,957	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	9,095,509	10,231,534	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

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