LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

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

OFFICERS

Name	Title	Name	Title
Barbara Ann Turner #	President & Chief Operating Officer	Therese Susan McDonough	Secretary
Doris Lee Paul	Treasurer	Kush Vijay Kotecha	Senior Vice President & Chief Corporate Actuary

OTHER

Gary Thomas Huffman	Chairman & Chief Executive Officer	Rocky Coppola #	Senior Vice President & Chief Financial Officer
Anthony Gerard Esposito	Senior Vice President & Chief Human Resources Officer	Paul Gerard	Senior Vice President & Chief Investment Officer
Kristal Elaine Hambrick	Executive Vice President & Chief Risk Officer	Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary, Chief Compliance Officer

DIRECTORS OR TRUSTEES

Jack Elliott Brown	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)
Barbara Ann Turner	Therese Susan McDonough	Doris Lee Paul
(Printed Name)	(Printed Name)	(Printed Name)
President & Chief Operating Officer	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of February 2019

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

Lucas A. Compton, Notary Public
December 23, 2023

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	9,872,386	0.1	9,872,386	0	9,872,386	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	71,673,253	0.7	71,673,253	0	71,673,253	0.7
1.22 Issued by U.S. government sponsored agencies	39,419,427	0.4	39,419,427	0	39,419,427	0.4
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	30,799,233	0.3	30,799,233	0	30,799,233	0.3
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	572,644,680	5.9	572,644,680	0	572,644,680	5.9
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	15,278,557	0.2	15,278,557	0	15,278,557	0.2
1.43 Revenue and assessment obligations	19,149,155	0.2	19,149,155	0	19,149,155	0.2
1.44 Industrial development and similar obligations	1,993,477	0.0	1,993,477	0	1,993,477	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	86,613,940	0.9	86,613,940	0	86,613,940	0.9
1.512 Issued or guaranteed by FNMA and FHLMC	66,546,509	0.7	66,546,509	0	66,546,509	0.7
1.513 All other	33,894,038	0.3	33,894,038	0	33,894,038	0.3
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	218,032,030	2.2	218,032,030	0	218,032,030	2.2
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521	9,641,082	0.1	9,641,082	0	9,641,082	0.1
1.523 All other	185,687,128	1.9	185,687,128	0	185,687,128	1.9
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	4,522,703,011	46.6	4,522,703,011	0	4,522,703,011	46.6
2.2 Unaffiliated non-U.S. securities (including Canada)	1,131,603,169	11.7	1,131,603,169	0	1,131,603,169	11.7
2.3 Affiliated securities	2,591,544	0.0	2,591,544	0	2,591,544	0.0
3. Equity interests:						
3.1 Investments in mutual funds	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	18,292,234	0.2	18,292,234	0	18,292,234	0.2
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.0	0	0	0	0.0
3.32 Unaffiliated	1,854,140	0.0	1,854,140	0	1,854,140	0.0
3.4 Other equity securities:						
3.41 Affiliated	361,443,562	3.7	361,443,562	0	361,443,562	3.7
3.42 Unaffiliated	36,552,300	0.4	36,552,300	0	36,552,300	0.4
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	859,830,165	8.9	859,830,165	0	859,830,165	8.9
4.6 Mezzanine real estate loans	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)	26,406,595	0.3	26,406,595	0	26,406,595	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	638,824,150	6.6	638,824,150	0	638,824,150	6.6
7. Derivatives	107,064,054	1.1	107,064,054	0	107,064,054	1.1
8. Receivables for securities	135,694	0.0	135,694	0	135,694	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	230,304,912	2.4	230,304,912	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	327,430,408	3.4	327,430,408	230,304,912	557,735,320	5.7
11. Other invested assets	76,569,917	0.8	76,569,917	0	76,569,917	0.8
12. Total invested assets	9,702,850,749	100.0	9,702,850,749	230,304,912	9,702,850,749	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		24,850,979
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)	2,546,264	2,546,264
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	990,647	
	8.2 Totals, Part 3, Column 9	0	990,647
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		26,406,596
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		26,406,596

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		804,802,022
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	180,865,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	17,189	180,882,189
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		6,246
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		125,860,291
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)		859,830,166
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		859,830,166
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		859,830,166

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		75,000,000
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	414,970	
2.2	Additional investment made after acquisition (Part 2, Column 9)	1,185,629	1,600,599
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	0	
5.2	Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		30,682
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)		76,569,917
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		76,569,917

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		6,335,622,909
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,022,636,073
3.	Accrual of discount		3,703,642
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	(4,979)	
4.2	Part 2, Section 1, Column 15	0	
4.3	Part 2, Section 2, Column 13	4,408,905	
4.4	Part 4, Column 11	57,046	4,460,972
5.	Total gain (loss) on disposals, Part 4, Column 19		3,827,703
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		928,396,620
7.	Deduct amortization of premium		7,673,961
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15	(378,000)	
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	(378,000)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	1,480,772	
9.2	Part 2, Section 1, Column 17	0	
9.3	Part 2, Section 2, Column 14	0	
9.4	Part 4, Column 13	71,562	1,552,334
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)		4,034,490
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		7,436,284,874
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		7,436,284,874

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	163,424,671	163,017,029	163,818,228	160,944,423
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	16,939,939	16,131,800	16,932,320	17,000,000
	4. Totals	180,364,610	179,148,829	180,750,548	177,944,423
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	559,221,689	569,983,077	559,249,133	561,691,015
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	13,694,455	14,213,173	13,652,771	13,880,000
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	344,751,485	348,421,207	348,948,081	340,222,616
Industrial and Miscellaneous,	8. United States	4,659,312,307	4,680,075,240	4,684,310,220	4,647,497,350
SVO Identified Funds, Bank Loans	9. Canada	167,233,333	162,642,821	168,564,707	165,113,950
and Hybrid Securities (Unaffiliated)	10. Other Countries	1,093,564,739	1,092,176,857	1,095,829,696	1,103,170,359
	11. Totals	5,920,110,379	5,934,894,918	5,948,704,623	5,915,781,659
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	7,018,142,618	7,046,661,204	7,051,305,156	7,009,519,713
PREFERRED STOCKS	14. United States	18,292,234	17,954,368	18,292,234	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	18,292,234	17,954,368	18,292,234	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	18,292,234	17,954,368	18,292,234	
COMMON STOCKS	20. United States	38,355,128	38,355,128	37,680,028	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	51,312	51,312	87	
	23. Totals	38,406,440	38,406,440	37,680,115	
Parent, Subsidiaries and Affiliates	24. Totals	361,443,562	361,443,562	192,161,975	
	25. Total Common Stocks	399,850,002	399,850,002	229,842,090	
	26. Total Stocks	418,142,236	417,804,370	248,134,324	
	27. Total Bonds and Stocks	7,436,284,854	7,464,465,574	7,299,439,480	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	13,347,838	55,584,412	60,800,836	31,829,702	1,861,882	XXX	163,424,670	2.3	164,020,733	2.7	147,711,435	15,713,236
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	13,347,838	55,584,412	60,800,836	31,829,702	1,861,882	XXX	163,424,670	2.3	164,020,733	2.7	147,711,435	15,713,236
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	16,939,939	0	0	XXX	16,939,939	0.2	4,985,797	0.1	16,939,939	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	16,939,939	0	0	XXX	16,939,939	0.2	4,985,797	0.1	16,939,939	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	5,115,948	108,682,898	105,945,404	214,615,237	98,742,390	XXX	533,101,877	7.6	473,141,281	7.9	527,256,478	5,845,398
3.2 NAIC 2	0	3,068,745	20,051,068	0	0	XXX	23,119,813	0.3	14,854,656	0.2	23,119,814	0
3.3 NAIC 3	0	0	0	3,000,000	0	XXX	3,000,000	0.0	3,000,000	0.1	3,000,000	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	0	0	XXX	0	0.0	206,250	0.0	0	0
3.7 Totals	5,115,948	111,751,643	125,996,472	217,615,237	98,742,390	XXX	559,221,690	8.0	491,202,187	8.2	553,376,292	5,845,398
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	226,779	4,843,886	7,623,789	1,000,000	0	XXX	13,694,454	0.2	13,886,015	0.2	13,694,455	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	226,779	4,843,886	7,623,789	1,000,000	0	XXX	13,694,454	0.2	13,886,015	0.2	13,694,455	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	24,659,291	123,520,080	145,026,367	41,587,212	9,958,534	XXX	344,751,484	4.9	312,124,067	5.2	319,534,575	25,216,910
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	1,196,766	0.0	0	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	0	0	XXX	0	0.0	800,000	0.0	0	0
5.7 Totals	24,659,291	123,520,080	145,026,367	41,587,212	9,958,534	XXX	344,751,484	4.9	314,120,833	5.2	319,534,575	25,216,910

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 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	201,262,027	1,116,612,031	1,393,639,254	453,869,858	175,812,232	XXX	3,341,195,402	47.6	2,727,570,137	45.5	1,495,815,166	1,845,380,237
6.2 NAIC 2	106,837,774	736,741,088	1,235,456,223	219,732,372	118,212,282	XXX	2,416,979,739	34.4	2,072,790,565	34.6	1,411,731,244	1,005,248,495
6.3 NAIC 3	920,305	39,919,636	55,198,214	24,526,911	10,500,000	XXX	131,065,066	1.9	160,457,357	2.7	102,442,183	28,622,884
6.4 NAIC 4	489,469	8,209,290	4,822,068	5,454,077	4,002,600	XXX	22,977,504	0.3	34,545,917	0.6	13,670,743	9,306,762
6.5 NAIC 5	33,358	1,151,280	3,303,172	6,935	0	XXX	4,494,745	0.1	3,706,507	0.1	3,318,153	1,176,591
6.6 NAIC 6	0	0	197,680	0	200,243	XXX	397,923	0.0	1,944,597	0.0	0	397,923
6.7 Totals	309,542,933	1,902,633,325	2,692,616,611	703,590,153	308,727,357	XXX	5,917,110,379	84.3	5,001,015,080	83.5	3,026,977,489	2,890,132,892
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	3,000,000	0	0	XXX	3,000,000	0.0	3,000,000	0.1	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	3,000,000	0	0	XXX	3,000,000	0.0	3,000,000	0.1	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	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 244,611,883	1,409,243,307	1,713,035,650	742,902,009	286,375,038	0	4,396,167,887	62.6	XXX	XXX	2,504,012,109	1,892,155,781
11.2 NAIC 2	(d) 106,837,774	739,809,833	1,275,447,230	219,732,372	118,212,282	0	2,460,039,491	35.1	XXX	XXX	1,454,790,997	1,005,248,495
11.3 NAIC 3	(d) 920,305	39,919,636	55,198,214	27,526,911	10,500,000	0	134,065,066	1.9	XXX	XXX	105,442,183	28,622,884
11.4 NAIC 4	(d) 489,469	8,209,290	4,822,068	5,454,077	4,002,600	0	22,977,504	0.3	XXX	XXX	13,670,743	9,306,762
11.5 NAIC 5	(d) 33,358	1,151,280	3,303,172	6,935	0	0	(c) 4,494,745	0.1	XXX	XXX	3,318,153	1,176,591
11.6 NAIC 6	(d) 0	0	197,680	0	200,243	0	(c) 397,923	0.0	XXX	XXX	0	397,923
11.7 Totals	352,892,789	2,198,333,346	3,052,004,014	995,622,304	419,290,163	0	(b) 7,018,142,616	100.0	XXX	XXX	4,081,234,185	2,936,908,436
11.8 Line 11.7 as a % of Col. 7	5.0	31.3	43.5	14.2	6.0	0.0	100.0	XXX	XXX	XXX	58.2	41.8
12. **Total Bonds Prior Year**												
12.1 NAIC 1	305,411,298	1,089,117,904	1,451,046,004	676,540,182	168,626,845	0	XXX	XXX	3,690,742,233	61.6	2,193,110,992	1,497,631,241
12.2 NAIC 2	213,629,531	647,009,757	960,862,780	190,060,411	85,265,305	0	XXX	XXX	2,096,827,784	35.0	1,216,366,323	880,461,460
12.3 NAIC 3	9,248,749	59,706,619	56,308,050	27,693,939	10,500,000	0	XXX	XXX	163,457,357	2.7	122,333,275	41,124,081
12.4 NAIC 4	524,809	9,424,058	4,183,306	16,411,144	4,002,600	0	XXX	XXX	34,545,917	0.6	21,095,627	13,450,290
12.5 NAIC 5	20,009	418,486	3,235,600	32,412	0	0	XXX	XXX	(c) 3,706,507	0.1	3,372,221	334,287
12.6 NAIC 6	750,000	996,917	197,680	0	1,006,250	0	XXX	XXX	(c) 2,950,847	0.0	2,003,167	947,680
12.7 Totals	529,584,396	1,806,673,741	2,475,833,420	910,738,088	269,401,000	0	XXX	XXX	(b) 5,992,230,645	100.0	3,558,281,605	2,433,949,039
12.8 Line 12.7 as a % of Col. 9	8.8	30.2	41.3	15.2	4.5	0.0	XXX	XXX	100.0	XXX	59.4	40.6
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	114,048,124	624,783,131	973,156,270	565,238,107	226,786,476	0	2,504,012,108	35.7	2,193,110,992	36.6	2,504,012,108	XXX
13.2 NAIC 2	46,819,031	328,952,842	834,445,267	135,638,913	108,934,943	0	1,454,790,996	20.7	1,216,366,323	20.3	1,454,790,996	XXX
13.3 NAIC 3	234,273	19,639,484	49,039,620	26,028,806	10,500,000	0	105,442,183	1.5	122,333,275	2.0	105,442,183	XXX
13.4 NAIC 4	96,128	996,917	3,121,021	5,454,077	4,002,600	0	13,670,743	0.2	21,095,627	0.4	13,670,743	XXX
13.5 NAIC 5	17,330	72,898	3,220,990	6,935	0	0	3,318,153	0.0	3,372,221	0.1	3,318,153	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	2,003,167	0.0	0	XXX
13.7 Totals	161,214,886	974,445,272	1,862,983,168	732,366,838	350,224,019	0	4,081,234,183	58.2	3,558,281,605	59.4	4,081,234,183	XXX
13.8 Line 13.7 as a % of Col. 7	4.0	23.9	45.6	17.9	8.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	2.3	13.9	26.5	10.4	5.0	0.0	58.2	XXX	XXX	XXX	58.2	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	130,563,760	784,460,177	739,879,381	177,663,901	59,588,563	0	1,892,155,782	27.0	1,497,631,241	25.0	XXX	1,892,155,782
14.2 NAIC 2	60,018,743	410,856,991	441,001,964	84,093,459	9,277,339	0	1,005,248,496	14.3	880,461,460	14.7	XXX	1,005,248,496
14.3 NAIC 3	686,033	20,280,152	6,158,595	1,498,105	0	0	28,622,885	0.4	41,124,081	0.7	XXX	28,622,885
14.4 NAIC 4	393,341	7,212,373	1,701,047	0	0	0	9,306,761	0.1	13,450,290	0.2	XXX	9,306,761
14.5 NAIC 5	16,028	1,078,381	82,182	0	0	0	1,176,591	0.0	334,287	0.0	XXX	1,176,591
14.6 NAIC 6	0	0	197,680	0	200,243	0	397,923	0.0	947,680	0.0	XXX	397,923
14.7 Totals	191,677,905	1,223,888,074	1,189,020,849	263,255,465	69,066,145	0	2,936,908,438	41.8	2,433,949,039	40.6	XXX	2,936,908,438
14.8 Line 14.7 as a % of Col. 7	6.5	41.7	40.5	9.0	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.7	17.4	16.9	3.8	1.0	0.0	41.8	XXX	XXX	XXX	XXX	41.8

(a) Includes $.....2,064,050,571 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....38,883,041 current year of bonds with Z designations, $.....72,228,673 prior year of bonds with Z designations and $.....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 $.....1,000,000 current year of bonds with 5GI designations, $.....0 prior year of bonds with 5* or 5GI designations and $.....200,243 current year, $.....0 prior year of bonds with 6* designations. "5GI" 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 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	504,256	21,838,422	2,682,272	560,672	0	XXX	25,585,622	0.4	25,296,373	0.4	9,872,386	15,713,236
1.2 Residential Mortgage-Backed Securities	5,664,053	21,679,177	41,791,969	21,078,077	9,479	XXX	90,222,755	1.3	74,512,242	1.2	90,222,754	0
1.3 Commercial Mortgage-Backed Securities	7,179,529	12,066,812	16,326,595	10,190,954	1,852,404	XXX	47,616,294	0.7	64,212,117	1.1	47,616,294	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	13,347,838	55,584,411	60,800,836	31,829,703	1,861,883	XXX	163,424,671	2.3	164,020,732	2.7	147,711,434	15,713,236
2. **All Other Governments**												
2.1 Issuer Obligations	0	0	16,939,939	0	0	XXX	16,939,939	0.2	4,985,797	0.1	16,939,939	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	16,939,939	0	0	XXX	16,939,939	0.2	4,985,797	0.1	16,939,939	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations	5,115,948	111,751,643	125,996,473	216,656,407	96,967,390	XXX	556,487,861	7.9	488,072,677	8.1	550,642,462	5,845,398
3.2 Residential Mortgage-Backed Securities	0	0	0	958,830	1,775,000	XXX	2,733,830	0.0	3,129,510	0.1	2,733,830	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	5,115,948	111,751,643	125,996,473	217,615,237	98,742,390	XXX	559,221,691	8.0	491,202,187	8.2	553,376,292	5,845,398
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	226,779	4,843,886	7,623,789	1,000,000	0	XXX	13,694,454	0.2	13,886,014	0.2	13,694,455	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	226,779	4,843,886	7,623,789	1,000,000	0	XXX	13,694,454	0.2	13,886,014	0.2	13,694,455	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	1,287,180	23,947,363	16,331,574	2,393,529	0	XXX	43,959,646	0.6	47,181,336	0.8	27,517,882	16,441,763
5.2 Residential Mortgage-Backed Securities	20,020,461	78,917,846	84,859,840	20,295,830	9,958,534	XXX	214,052,511	3.0	203,215,556	3.4	210,385,757	3,666,753
5.3 Commercial Mortgage-Backed Securities	3,351,651	20,654,872	26,771,613	12,084,477	0	XXX	62,862,613	0.9	63,723,940	1.1	57,754,219	5,108,394
5.4 Other Loan-Backed and Structured Securities	0	0	17,063,340	6,813,376	0	XXX	23,876,716	0.3	0	0.0	23,876,716	0
5.5 Totals	24,659,292	123,520,081	145,026,367	41,587,212	9,958,534	XXX	344,751,486	4.9	314,120,832	5.2	319,534,574	25,216,910
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	148,386,161	1,161,827,229	2,147,679,967	597,117,643	299,756,928	XXX	4,354,767,928	62.1	3,815,173,193	63.7	2,734,308,195	1,620,459,733
6.2 Residential Mortgage-Backed Securities	38,880,110	116,972,947	95,394,228	55,201,446	5,634,381	XXX	312,083,112	4.4	192,138,793	3.2	119,277,531	192,805,582
6.3 Commercial Mortgage-Backed Securities	2,457,595	99,685,933	121,583,368	11,913,161	0	XXX	235,640,057	3.4	221,988,153	3.7	83,409,584	152,230,473
6.4 Other Loan-Backed and Structured Securities	119,819,067	524,147,215	327,959,050	39,357,902	3,336,048	XXX	1,014,619,282	14.5	771,714,941	12.9	89,982,178	924,637,103
6.5 Totals	309,542,933	1,902,633,324	2,692,616,613	703,590,152	308,727,357	XXX	5,917,110,379	84.3	5,001,015,080	83.5	3,026,977,488	2,890,132,891
7. **Hybrid Securities**												
7.1 Issuer Obligations	0	0	3,000,000	0	0	XXX	3,000,000	0.0	3,000,000	0.1	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	3,000,000	0	0	XXX	3,000,000	0.0	3,000,000	0.1	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

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 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	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. **Total Bonds Current Year**												
11.1 Issuer Obligations	155,520,324	1,324,208,543	2,320,254,014	817,728,251	396,724,318	XXX	5,014,435,450	71.4	XXX	XXX	3,355,975,319	1,658,460,130
11.2 Residential Mortgage-Backed Securities	64,564,624	217,569,970	222,046,037	97,534,183	17,377,394	XXX	619,092,208	8.8	XXX	XXX	422,619,872	196,472,335
11.3 Commercial Mortgage-Backed Securities	12,988,775	132,407,617	164,681,576	34,188,592	1,852,404	XXX	346,118,964	4.9	XXX	XXX	188,780,097	157,338,867
11.4 Other Loan-Backed and Structured Securities	119,819,067	524,147,215	345,022,390	46,171,278	3,336,048	XXX	1,038,495,998	14.8	XXX	XXX	113,858,894	924,637,103
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	352,892,790	2,198,333,345	3,052,004,017	995,622,304	419,290,164	0	7,018,142,620	100.0	XXX	XXX	4,081,234,182	2,936,908,435
11.8 Line 11.7 as a % of Col. 7	5.0	31.3	43.5	14.2	6.0	0.0	100.0	XXX	XXX	XXX	58.2	41.8
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	315,753,323	1,126,291,351	1,906,114,957	795,000,494	254,435,265	XXX	XXX	XXX	4,397,595,390	73.4	2,923,332,460	1,474,262,933
12.2 Residential Mortgage-Backed Securities	54,732,569	184,215,946	184,777,292	41,168,700	8,101,594	XXX	XXX	XXX	472,996,101	7.9	360,168,981	112,827,120
12.3 Commercial Mortgage-Backed Securities	11,372,179	94,130,861	199,029,657	42,799,524	2,591,989	XXX	XXX	XXX	349,924,210	5.8	191,500,492	158,423,720
12.4 Other Loan-Backed and Structured Securities	147,726,323	402,035,583	185,911,513	31,769,369	4,272,153	XXX	XXX	XXX	771,714,941	12.9	83,279,675	688,435,266
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	529,584,394	1,806,673,741	2,475,833,419	910,738,087	269,401,001	0	XXX	XXX	5,992,230,642	100.0	3,558,281,608	2,433,949,039
12.8 Line 12.7 as a % of Col. 9	8.8	30.2	41.3	15.2	4.5	0.0	XXX	XXX	100.0	XXX	59.4	40.6
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	94,688,736	705,889,991	1,592,609,225	629,312,115	333,475,251	XXX	3,355,975,318	47.8	2,923,332,460	48.8	3,355,975,318	XXX
13.2 Residential Mortgage-Backed Securities	40,302,253	138,438,483	164,054,929	65,042,817	14,781,391	XXX	422,619,873	6.0	360,168,981	6.0	422,619,873	XXX
13.3 Commercial Mortgage-Backed Securities	11,235,822	79,712,994	73,703,446	22,275,431	1,852,404	XXX	188,780,097	2.7	191,500,492	3.2	188,780,097	XXX
13.4 Other Loan-Backed and Structured Securities	14,988,075	50,403,804	32,615,567	15,736,475	114,973	XXX	113,858,894	1.6	83,279,675	1.4	113,858,894	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	161,214,886	974,445,272	1,862,983,167	732,366,838	350,224,019	0	4,081,234,182	58.2	3,558,281,608	59.4	4,081,234,182	XXX
13.8 Line 13.7 as a % of Col. 7	4.0	23.9	45.6	17.9	8.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	2.3	13.9	26.5	10.4	5.0	0.0	58.2	XXX	XXX	XXX	58.2	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations	60,831,588	618,318,552	727,644,789	188,416,135	63,249,066	XXX	1,658,460,130	23.6	1,474,262,933	24.6	XXX	1,658,460,130
14.2 Residential Mortgage-Backed Securities	24,262,371	79,131,487	57,991,108	32,491,366	2,596,003	XXX	196,472,335	2.8	112,827,120	1.9	XXX	196,472,335
14.3 Commercial Mortgage-Backed Securities	1,752,953	52,694,624	90,978,129	11,913,161	0	XXX	157,338,867	2.2	158,423,720	2.6	XXX	157,338,867
14.4 Other Loan-Backed and Structured Securities	104,830,992	473,743,411	312,406,823	30,434,802	3,221,075	XXX	924,637,103	13.2	688,435,266	11.5	XXX	924,637,103
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	191,677,904	1,223,888,074	1,189,020,849	263,255,464	69,066,144	0	2,936,908,435	41.8	2,433,949,039	40.6	XXX	2,936,908,435
14.8 Line 14.7 as a % of Col. 7	6.5	41.7	40.5	9.0	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.7	17.4	16.9	3.8	1.0	0.0	41.8	XXX	XXX	XXX	XXX	41.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	20,000,000	20,000,000	0	0	0
2. Cost of short-term investments acquired	0	0	0	0	0
3. Accrual of discount	0	0	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	20,000,000	20,000,000	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	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)	0	0	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)		38,318,533
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	59,291,640	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	2,492,487	61,784,127
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	38,818,375	
3.2	Section 2, Column 19	38,444,274	77,262,649
4.	Total gain (loss) on termination recognized, Section 2, Column 22		(83,949,255)
5.	Considerations received/(paid) on terminations, Section 2, Column 15		(6,364,602)
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	378,000	
8.2	Section 2, Column 20	0	378,000
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		100,158,656
10.	Deduct nonadmitted assets		0
11.	Statement value at end of current period (Line 9 minus Line 10)		100,158,656

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				(10,079,794)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				14,119,543
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	4,039,749			
3.14	Section 1, Column 18, prior year	(10,079,794)	14,119,543	14,119,543	
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	4,039,749			
3.24	Section 1, Column 19, prior year	(10,079,794)	14,119,543	14,119,543	
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)		(21,145,211)		
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)	(21,145,211)	(21,145,211)		
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)				4,039,749
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				4,039,749

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

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

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	100,158,656	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	4,039,749	
3.	Total (Line 1 plus Line 2)		104,198,405
4.	Part D, Section 1, Column 5	107,064,055	
5.	Part D, Section 1, Column 6	(2,865,650)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	100,158,656	
8.	Part B, Section 1, Column 13	4,039,749	
9.	Total (Line 7 plus Line 8)		104,198,405
10.	Part D, Section 1, Column 8	107,064,055	
11.	Part D, Section 1, Column 9	(2,865,650)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
			Potential Exposure Check
13.	Part A, Section 1, Column 21	109,926	
14.	Part B, Section 1, Column 20	21,405,573	
15.	Part D, Section 1, Column 11	21,515,499	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	81,114,726	47,969,934	33,144,792	0
2. Cost of cash equivalents acquired	2,145,107,328	1,437,975,618	707,131,710	0
3. Accrual of discount	1,400,448	1,400,448	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	2,114,994,471	1,487,346,000	627,648,471	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	112,628,030	(0)	112,628,031	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	112,628,030	(0)	112,628,031	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's 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 Incurred 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	175
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.	24,206,089	0	20,873,612	20,873,612	756,275	0	0	(756,275)	0	1,658,736	1,315,619
RE 1358 Home Office		Blue Ash	OH	11/20/2014.	12/01/2014.	6,006,834	0	5,236,482	5,236,482	234,372	0	0	(234,372)	0	254,075	356,264
0499999. Total - Properties Held for the Production of Income						30,509,424	0	26,406,595	26,406,595	990,647	0	0	(990,647)	0	1,932,221	1,672,058
0699999. Totals						30,509,424	0	26,406,595	26,406,595	990,647	0	0	(990,647)	0	1,932,221	1,672,058

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
RE 1357 Home Office	Blue Ash	OH	12/19/2013.	SEPTEMBER 2018 ADJUSTMENT	0	0	0	1,381,660
RE 1358 Home Office	Blue Ash	OH	11/20/2014.	SEPTEMBER 2018 ADJUSTMENT	0	0	0	1,164,604
0199999. Total - Acquired by Purchase					0	0	0	2,546,264
0399999. Totals					0	0	0	2,546,264

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
0024739		CHILLUM	MD		08/18/1997.	8.38	1,441,725	0	0	0	0	0	14,660,000	12/31/2017
0024834		STANLEY	VA		02/24/1999.	7.12	55,770	0	0	0	0	0	3,235,000	12/31/2017
0024876		INDEPENDENCE	KY		11/29/1999.	8.23	230,853	0	0	0	0	0	3,650,000	12/31/2017
0024944		HEMPSTEAD	NY		10/04/2002.	7.58	596,373	0	0	0	0	0	3,940,000	12/31/2017
0024953		TROUTVILLE	VA		11/08/2002.	7.55	682,680	0	0	0	0	0	3,040,000	12/31/2017
0024957		BOYLSTON	MA		11/26/2002.	7.50	1,249,332	0	0	0	0	0	6,380,000	12/31/2017
0024958		OGDEN	UT		11/26/2002.	6.50	1,338,740	0	0	0	0	0	2,935,000	12/31/2017
0024965		CALUMET CITY	IL		12/19/2002.	7.40	842,751	0	0	0	0	0	3,820,000	12/31/2017
0024966		AMARILLO	TX		12/19/2002.	6.88	1,439,706	0	0	0	0	0	6,740,000	12/31/2017
0024970		BEVERLY HILLS	CA		12/23/2002.	7.13	2,346,479	0	5,535	0	0	0	5,295,000	12/31/2017
0024971		VISALIA	CA		12/23/2002.	7.11	2,143,798	0	711	0	0	0	5,000,000	12/31/2017
0125516		HUNTSVILLE	AL		07/20/2011.	5.63	1,710,209	0	0	0	0	0	3,895,000	12/31/2017
0125539		TUSCALOOSA	AL		11/30/2011.	5.50	1,583,485	0	0	0	0	0	6,140,000	12/31/2017
0125617		GREENVILLE	AL		05/02/2013.	4.50	883,845	0	0	0	0	0	1,680,000	12/31/2017
0125814		BIRMINGHAM	AL		01/29/2016.	4.66	2,696,491	0	0	0	0	0	10,050,000	12/31/2017
0125841		BIRMINGHAM	AL		07/08/2016.	4.02	4,601,409	0	0	0	0	0	8,340,000	12/31/2017
0325344		GLENDALE	AZ		08/30/2007.	6.56	747,868	0	0	0	0	0	2,020,000	12/31/2017
0325345		TUCSON	AZ		08/30/2007.	6.56	799,459	0	0	0	0	0	2,170,000	12/31/2017
0325410		TUCSON	AZ		08/29/2008.	6.73	2,361,757	0	0	0	0	0	9,295,000	12/31/2017
0325424		TUCSON	AZ		10/30/2008.	6.70	1,761,314	0	0	0	0	0	7,965,000	12/31/2017
0325559		PHOENIX	AZ		05/22/2012.	5.00	612,756	0	0	0	0	0	2,280,000	12/31/2017
0325730		TUCSON	AZ		12/22/2014.	4.75	2,438,587	0	0	0	0	0	4,750,000	12/31/2017
0325796		TUCSON	AZ		10/29/2015.	4.25	5,999,211	0	0	0	0	0	8,925,000	12/31/2017
0325808		TEMPE	AZ		12/23/2015.	4.37	2,277,790	0	0	0	0	0	3,955,000	12/31/2017
0325813		TUCSON	AZ		01/19/2016.	4.23	1,969,409	0	0	0	0	0	6,230,000	12/31/2017
0325939		TUSCON	AZ		08/30/2017.	4.53	1,123,697	0	0	0	0	0	1,705,000	12/31/2017
0325955		PHOENIX	AZ		11/09/2017.	4.38	2,189,029	0	0	0	0	0	3,245,000	12/31/2017
0325987		PHOENIX	AZ		03/29/2018.	4.47	4,258,084	0	0	0	0	0	8,850,000	01/09/2018
0326000		ORO VALLEY	AZ		05/23/2018.	4.59	3,289,064	0	0	0	0	0	6,620,000	04/02/2018
0425045		ROGERS	AR		12/05/2003.	5.60	3,777,063	0	0	0	0	0	8,815,000	12/31/2017
0425874		SPRINGDALE	AR		12/21/2016.	3.88	3,687,622	0	0	0	0	0	5,115,000	12/31/2017
0524998		SANTA ROSA	CA		05/15/2003.	4.63	678,205	0	0	0	0	0	3,960,000	12/31/2017
0525147		TEMECULA	CA		06/15/2005.	6.09	515,216	0	0	0	0	0	1,435,000	12/31/2017
0525175		HAYWARD	CA		09/30/2005.	5.60	403,049	0	0	0	0	0	3,785,000	12/31/2017
0525238		ONTARIO	CA		05/25/2006.	6.25	444,207	0	0	0	0	0	3,000,000	12/31/2017
0525346		CLOVIS	CA		09/14/2007.	6.57	1,275,668	0	0	0	0	0	3,090,000	12/31/2017
0525441		MONTEREY PARK	CA		12/29/2009.	6.13	2,431,249	0	0	0	0	0	12,270,000	12/31/2017
0525471		SAN DIEGO	CA		10/28/2010.	6.50	451,458	0	0	0	0	0	7,665,000	12/31/2017
0525498		COSTA MESA	CA		04/26/2011.	5.68	2,337,165	0	0	0	0	0	6,940,000	12/31/2017
0525527		GLENDALE	CA		09/28/2011.	5.50	1,245,709	0	0	0	0	0	4,725,000	12/31/2017
0525530		YUCCA VALLEY	CA		10/18/2011.	5.63	1,701,940	0	0	0	0	0	4,310,000	12/31/2017
0525557		HUNTINGTON BEACH	CA		05/17/2012.	5.13	5,098,775	0	0	0	0	0	14,850,000	12/31/2017
0525574		BAKERSFIELD	CA		09/25/2012.	4.75	1,144,177	0	0	0	0	0	2,600,000	12/31/2017
0525580		CAMARILLO	CA		10/23/2012.	5.00	1,635,683	0	0	0	0	0	8,100,000	12/31/2017

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
0525588		BERMUDA DUNES	CA		12/03/2012.	4.88	978,809	0	0	0	0	0	5,530,000	12/31/2017
0525598		SAN PEDRO	CA		01/29/2013.	4.75	2,290,675	0	0	0	0	0	7,430,000	12/31/2017
0525639		CARLSBAD	CA		08/01/2013.	4.38	2,517,181	0	0	0	0	0	22,365,000	12/31/2017
0525661		SACRAMENTO	CA		11/06/2013.	5.64	4,936,746	0	0	0	0	0	8,335,000	12/31/2017
0525689		DINUBA	CA		07/10/2014.	4.13	996,624	0	0	0	0	0	3,415,000	12/31/2017
0525690		CARDIFF BY THE SEA	CA		07/15/2014.	4.77	3,210,007	0	0	0	0	0	6,850,000	12/31/2017
0525716		SAN LEANDRO	CA		11/10/2014.	4.61	2,078,732	0	0	0	0	0	3,795,000	12/31/2017
0525765		DOWNEY	CA		06/10/2015.	4.40	4,424,629	0	0	0	0	0	6,945,000	12/31/2017
0525790		SEASIDE	CA		09/11/2015.	4.42	2,335,704	0	0	0	0	0	4,945,000	12/31/2017
0525801		BARSTOW	CA		11/20/2015.	4.50	2,677,425	0	0	0	0	0	5,605,000	12/31/2017
0525811		HOMEWOOD	CA		01/05/2016.	4.75	5,045,289	0	0	0	0	0	13,445,000	12/31/2017
0525828		SACRAMENTO	CA		04/29/2016.	3.57	2,275,179	0	0	0	0	0	7,870,000	12/31/2017
0525884		SCOTTS VALLEY	CA		01/27/2017.	4.50	3,355,117	0	0	0	0	0	9,100,000	12/31/2017
0525895		LOS ANGELES	CA		03/22/2017.	4.58	1,089,101	0	0	0	0	0	1,370,000	12/31/2017
0525900		ONTARIO	CA		04/06/2017.	4.25	8,531,974	0	0	0	0	0	14,695,000	12/31/2017
0525972		CUPERTINO	CA		01/11/2018.	4.48	7,059,509	0	0	0	0	0	15,275,000	12/11/2017
0525980		LYNWOOD	CA		03/08/2018.	4.40	2,420,333	0	0	0	0	0	5,070,000	01/03/2018
0525988		SAN DIEGO	CA		04/06/2018.	4.65	7,198,137	0	0	0	0	0	24,000,000	03/07/2018
0526016		LOS ALAMITOS	CA		07/31/2018.	4.87	6,120,387	0	0	0	0	0	25,390,000	07/13/2018
0526021		LEMON GROVE	CA		08/14/2018.	4.91	3,760,655	0	0	0	0	0	14,110,000	07/13/2018
0526033		OTAY MESA	CA		11/02/2018.	4.79	3,000,000	0	0	0	0	0	5,560,000	10/15/2018
0625177		AURORA	CO		09/30/2005.	5.02	2,091,456	0	0	0	0	0	6,780,000	12/31/2017
0625310		COLORADO SPRINGS	CO		03/19/2007.	6.32	2,211,589	0	0	0	0	0	5,755,000	12/31/2017
0625990		LAKEWOOD	CO		04/26/2018.	4.71	2,111,694	0	0	0	0	0	4,200,000	03/29/2018
0825978		NEWARK	DE		02/15/2018.	4.38	3,856,117	0	0	0	0	0	10,100,000	12/15/2017
0R24396		WHITMORE LAKE	MI		08/26/1999.	7.25	1,716,741	0	0	0	0	0	9,220,000	12/31/2017
0R24431		WHITMORE LAKE	MI		08/26/1999.	7.25	154,322	0	0	0	0	0	830,000	12/31/2017
1025390		PENSACOLA BEACH	FL		04/11/2008.	6.38	703,195	0	0	0	0	0	1,865,000	12/31/2017
1025400		ODESSA	FL		06/09/2008.	6.27	2,133,788	0	0	0	0	0	4,785,000	12/31/2017
1025520		ORLANDO	FL		08/09/2011.	5.75	3,074,988	0	0	0	0	0	7,765,000	12/31/2017
1025541		JACKSONVILLE	FL		12/20/2011.	5.00	1,500,975	0	0	0	0	0	6,465,000	12/31/2017
1025549		APOPKA	FL		03/28/2012.	5.38	671,660	0	0	0	0	0	1,820,000	12/31/2017
1025653		TAMPA	FL		10/11/2013.	5.03	2,816,594	0	0	0	0	0	8,580,000	12/31/2017
1025668		DESTIN	FL		12/16/2013.	4.13	1,149,435	0	0	0	0	0	5,085,000	12/31/2017
1025734		SANFORD	FL		01/06/2015.	4.44	2,258,852	0	0	0	0	0	6,160,000	12/31/2017
1025748		NAPLES	FL		04/14/2015.	4.38	4,392,837	0	0	0	0	0	10,030,000	12/31/2017
1025758		NAPLES	FL		05/20/2015.	4.25	686,372	0	0	0	0	0	3,650,000	12/31/2017
1025772		ROCKLEDGE	FL		06/30/2015.	4.16	1,014,542	0	0	0	0	0	2,040,000	12/31/2017
1025777		JACKSONVILLE	FL		07/16/2015.	4.13	1,916,729	0	0	0	0	0	4,140,000	12/31/2017
1025800		TALLAHASSEE	FL		11/19/2015.	3.81	2,216,518	0	0	0	0	0	5,545,000	12/31/2017
1025810		HALEAH	FL		01/06/2016.	4.38	5,403,134	0	0	0	0	0	10,160,000	12/31/2017
1025854		CAPE CANAVERAL	FL		09/19/2016.	4.25	6,818,098	0	0	0	0	0	13,820,000	12/31/2017
1025855		CAPE CANAVERAL	FL		09/19/2016.	4.25	328,850	0	0	0	0	0	13,820,000	12/31/2017
1025872		RIVERVIEW	FL		12/19/2016.	4.13	1,206,707	0	0	0	0	0	1,740,000	12/31/2017

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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
1025880		NAPLES	FL		01/18/2017.	4.54	3,765,182	0	0	0	0	0	5,210,000	12/31/2017
1025920		MIAMI	FL		07/06/2017.	4.53	5,822,045	0	0	0	0	0	7,435,000	12/31/2017
1025925		POMPANO BEACH	FL		07/13/2017.	4.58	1,199,614	0	0	0	0	0	1,840,000	12/31/2017
1025934		PANAMA CITY BEACH	FL		08/10/2017.	4.50	1,536,505	0	0	0	0	0	2,490,000	12/31/2017
1025935		WHARTON	NJ		08/11/2017.	3.81	1,467,253	0	0	0	0	0	3,235,000	12/31/2017
1026044		CORAL GABLE	FL		12/19/2018.	4.92	3,400,000	0	0	0	0	0	6,500,000	11/13/2018
1125701		LAWRENCEVILLE	GA		09/18/2014.	4.70	2,798,910	0	0	0	0	0	6,735,000	12/31/2017
1125929		MACON	GA		07/20/2017.	4.55	1,077,217	0	0	0	0	0	1,780,000	12/31/2017
1126014		FORT OGLETHORPE	GA		07/31/2018.	5.00	818,224	0	0	0	0	0	2,370,000	05/25/2018
1126020		ROSWELL	GA		08/13/2018.	4.75	4,547,073	0	0	0	0	0	7,700,000	08/02/2018
1325086		POCATELLO	ID		07/30/2004.	5.74	94,009	0	0	0	0	0	2,750,000	12/31/2017
1325109		IDAHO FALLS	ID		11/18/2004.	5.97	103,672	0	0	0	0	0	1,320,000	12/31/2017
1325752		MERIDIAN	ID		05/01/2015.	4.25	964,811	0	0	0	0	0	2,585,000	12/31/2017
1425512		WAUKEGAN	IL		06/30/2011.	6.00	1,440,363	0	0	0	0	0	3,180,000	12/31/2017
1425518		WOODRIVER	IL		07/27/2011.	5.50	784,588	0	0	0	0	0	3,020,000	12/31/2017
1425562		CHICAGO HEIGHTS	IL		06/28/2012.	5.00	3,074,427	0	0	0	0	0	5,710,000	12/31/2017
1425589		BUFFALO GROVE	IL		12/12/2012.	5.00	5,596,346	0	0	0	0	0	10,940,000	12/31/2017
1425821		CHICAGO	IL		03/30/2016.	4.13	1,123,434	0	0	0	0	0	1,660,000	12/31/2017
1425882		SCHAUMBURG	IL		01/19/2017.	4.13	1,079,466	0	0	0	0	0	1,935,000	12/31/2017
1425919		NAPERVILLE	IL		06/29/2017.	4.52	1,169,808	0	0	0	0	0	1,620,000	12/31/2017
1425921		CHICAGO	IL		07/07/2017.	4.00	1,599,433	0	0	0	0	0	4,915,000	12/31/2017
1425998		WHEELING	IL		05/14/2018.	4.80	2,936,876	0	0	0	0	0	5,070,000	03/28/2018
1525339		INDIANAPOLIS	IN		08/15/2007.	6.38	908,050	0	0	0	0	0	3,025,000	12/31/2017
1525348		INDIANAPOLIS	IN		09/21/2007.	6.65	1,001,236	0	0	0	0	0	1,140,000	12/31/2017
1525470		INDIANAPOLIS	IN		10/28/2010.	5.50	1,548,327	0	0	0	0	0	8,375,000	12/31/2017
1525497		INDIANAPOLIS	IN		04/19/2011.	5.60	1,644,061	0	0	0	0	0	3,390,000	12/31/2017
1525500		CARMEL	IN		04/28/2011.	5.87	1,714,358	0	0	0	0	0	5,615,000	12/31/2017
1525586		FISHERS	IN		11/29/2012.	4.75	1,029,433	0	0	0	0	0	2,215,000	12/31/2017
1525593		INDIANAPOLIS	IN		12/21/2012.	4.50	1,435,165	0	0	0	0	0	4,525,000	12/31/2017
1525642		WEST LAFAYETTE	IN		08/07/2013.	4.50	1,193,626	0	0	0	0	0	1,960,000	12/31/2017
1525663		FISHERS	IN		11/13/2013.	5.65	961,776	0	0	0	0	0	1,120,000	12/31/2017
1525684		INDIANAPOLIS	IN		04/29/2014.	4.75	765,750	0	0	0	0	0	690,000	12/31/2017
1525791		BROWNSBURG	IN		09/22/2015.	4.29	1,115,970	0	0	0	0	0	3,145,000	12/31/2017
1525829		INDIANAPOLIS	IN		05/04/2016.	3.80	4,561,965	0	0	0	0	0	6,540,000	12/31/2017
1525832		INDIANAPOLIS	IN		06/02/2016.	4.25	962,943	0	0	0	0	0	2,015,000	12/31/2017
1525837		INDIANAPOLIS	IN		06/29/2016.	4.30	2,646,494	0	0	0	0	0	3,605,000	12/31/2017
1525856		FISHERS	IN		09/19/2016.	3.90	10,567,237	0	0	0	0	0	14,940,000	12/31/2017
1525897		INDIANAPOLIS	IN		03/29/2017.	4.51	2,449,637	0	0	0	0	0	4,255,000	12/31/2017
1525910		CARMEL	IN		06/02/2017.	4.98	751,947	0	0	0	0	0	5,615,000	12/31/2017
1525918		FORT WAYNE	IN		06/29/2017.	4.65	3,729,694	0	0	0	0	0	5,905,000	12/31/2017
1525930		BATESVILLE	IN		07/27/2017.	4.81	2,577,580	0	0	0	0	0	6,915,000	12/31/2017
1525958		FT. WAYNE	IN		11/16/2017.	4.54	3,050,962	0	0	0	0	0	5,155,000	12/31/2017
1625524		WEST DES MOINES	IA		09/26/2011.	5.50	1,120,485	0	0	0	0	0	1,620,000	12/31/2017
1725590		WITITA	KS		12/13/2012.	4.75	1,868,640	0	0	0	0	0	2,010,000	12/31/2017
1725818		LAWRENCE	KS		03/11/2016.	4.38	2,460,962	0	0	0	0	0	5,820,000	12/31/2017

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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
1825386		LOUISVILLE	KY		03/14/2008.	6.15	948,330	0	0	0	0	0	3,440,000	12/31/2017
1825479		LOUISVILLE	KY		12/14/2010.	5.50	2,281,379	0	0	0	0	0	8,850,000	12/31/2017
1825608		LOUISVILLE	KY		03/19/2013.	4.85	1,275,342	0	0	0	0	0	3,400,000	12/31/2017
1825624		LEXINGTON	KY		05/17/2013.	4.50	1,669,006	0	0	0	0	0	4,980,000	12/31/2017
1825635		LOUISVILLE	KY		06/27/2013.	4.50	1,404,911	0	0	0	0	0	2,960,000	12/31/2017
1825709		LEXINGTON	KY		10/10/2014.	3.99	1,766,916	0	0	0	0	0	7,625,000	12/31/2017
1825723		LEXINGTON	KY		12/16/2014.	4.20	2,801,300	0	0	0	0	0	6,105,000	12/31/2017
1825793		RICHMOND	KY		10/01/2015.	4.36	1,492,128	0	0	0	0	0	2,555,000	12/31/2017
1825866		LEXINGTON	KY		11/21/2016.	3.99	4,659,612	0	0	0	0	0	6,570,000	12/31/2017
1825913		CRESTWOOD	KY		06/13/2017.	4.52	2,562,355	0	0	0	0	0	3,440,000	12/31/2017
1825956		LOUISVILLE	KY		11/10/2017.	4.37	2,188,999	0	0	0	0	0	4,055,000	12/31/2017
1925392		LAFAYETTE	LA		05/01/2008.	6.10	609,060	0	0	0	0	0	1,795,000	12/31/2017
1925561		KENNER	LA		06/11/2012.	5.00	2,127,946	0	0	0	0	0	7,620,000	12/31/2017
2025968		LEWISTON	ME		12/20/2017.	4.62	1,524,262	0	0	0	0	0	2,745,000	12/31/2017
2125451		GAITHERSBURG	MD		06/10/2010.	7.50	2,450,283	0	0	0	0	0	10,625,000	12/31/2017
2125601		BETHESDA	MD		01/30/2013.	4.50	2,382,552	0	0	0	0	0	5,590,000	12/31/2017
2125731		FULTON	MD		12/22/2014.	4.33	1,294,048	0	0	0	0	0	3,000,000	12/31/2017
2125769		HYATTSVILLE	MD		06/23/2015.	4.13	1,455,037	0	0	0	0	0	2,975,000	12/31/2017
2125949		BELTSVILLE	MD		10/13/2017.	4.38	6,789,831	0	0	0	0	0	8,390,000	12/31/2017
2225747		SPENCER	MA		04/07/2015.	3.13	1,357,215	0	0	0	0	0	12,355,000	12/31/2017
2225971		SPENCER	MA		01/04/2018.	3.88	977,856	0	0	0	0	0	9,670,000	01/04/2018
2325216		NOVI	MI		03/01/2006.	6.12	4,238,843	0	0	0	0	0	8,920,000	12/31/2017
2325533		WYOMING	MI		10/26/2011.	5.60	1,259,837	0	0	0	0	0	3,325,000	12/31/2017
2325544		KALAMAZOO	MI		02/09/2012.	5.00	949,951	0	0	0	0	0	8,795,000	12/31/2017
2325609		CLARKSTON	MI		03/28/2013.	4.38	1,113,040	0	0	0	0	0	3,635,000	12/31/2017
2325619		EAST LANSING	MI		05/07/2013.	5.10	1,156,349	0	0	0	0	0	1,620,000	12/31/2017
2325620		SOUTHFIELD	MI		05/07/2013.	4.63	3,197,476	0	0	0	0	0	8,515,000	12/31/2017
2325678		INDEPENDENCE TWP	MI		03/07/2014.	5.38	2,952,971	0	0	0	0	0	5,965,000	12/31/2017
2325681		LANSING	MI		04/16/2014.	5.10	2,312,148	0	0	0	0	0	5,390,000	12/31/2017
2325743		SHELBY TOWNSHIP	MI		03/26/2015.	4.25	2,405,478	0	0	0	0	0	3,575,000	12/31/2017
2325770		SALINE	MI		06/26/2015.	4.00	698,493	0	0	0	0	0	2,635,000	12/31/2017
2325815		EASTPOINTE	MI		02/01/2016.	3.76	2,939,254	0	0	0	0	0	9,320,000	12/31/2017
2325844		NOVI	MI		07/26/2016.	4.13	4,410,119	0	0	0	0	0	8,625,000	12/31/2017
2325899		CLINTON TOWNSHIP	MI		04/04/2017.	4.67	1,873,294	0	0	0	0	0	3,640,000	12/31/2017
2325954		LAKE ORION	MI		11/09/2017.	4.63	968,855	0	0	0	0	0	1,675,000	12/31/2017
2325985		MADISON HEIGHTS	MI		03/29/2018.	4.48	4,163,812	0	0	0	0	0	6,550,000	02/06/2018
2326009		SHELBY TOWNSHIP	MI		07/12/2018.	4.48	2,789,742	0	0	0	0	0	4,850,000	05/10/2018
2326012		SHELBY TOWNSHIP	MI		07/25/2018.	4.90	3,348,374	0	0	0	0	0	4,900,000	05/22/2018
2326032		SOUTHGATE	MI		10/30/2018.	4.96	1,442,611	0	0	0	0	0	2,400,000	09/27/2018
2425314		VADNAIS HEIGHTS	MN		04/09/2007.	6.11	1,634,227	0	0	0	0	0	7,500,000	12/31/2017
2425517		EDEN PRAIRIE	MN		07/21/2011.	6.38	2,958,270	0	0	0	0	0	5,085,000	12/31/2017
2425578		ST CLOUD	MN		10/15/2012.	4.75	1,504,959	0	0	0	0	0	4,635,000	12/31/2017
2425638		MINNETONKA	MN		07/16/2013.	4.13	2,154,915	0	0	0	0	0	15,040,000	12/31/2017
2425766		BLOOMINGTON	MN		06/12/2015.	4.08	1,831,014	0	0	0	0	0	3,790,000	12/31/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
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2425858		VADNAIS HEIGHTS	MN		09/29/2016.	3.88	835,268	0	0	0	0	0	7,500,000	12/31/2017
2525927		OLIVE BRANCH	MS		07/14/2017.	4.45	1,295,761	0	0	0	0	0	2,920,000	12/31/2017
2625625		ST LOUIS	MO		05/24/2013.	4.63	2,131,650	0	0	0	0	0	5,155,000	12/31/2017
2725476		KALISPELL	MT		11/23/2010.	6.25	1,928,823	0	0	0	0	0	10,045,000	12/31/2017
2925245		LAS VEGAS	NV		06/20/2006.	6.28	593,301	0	0	0	0	0	3,975,000	12/31/2017
2925798		LAS VEGAS	NV		11/18/2015.	4.17	2,443,705	0	0	0	0	0	9,000,000	12/31/2017
2925950		LAS VEGAS	NV		10/24/2017.	4.23	3,997,576	0	0	0	0	0	7,085,000	12/31/2017
2925951		LAS VEGAS	NV		10/24/2017.	4.23	1,998,788	0	0	0	0	0	4,190,000	12/31/2017
3125306		OAKLAND	NJ		03/01/2007.	6.32	969,284	0	0	0	0	0	5,615,000	12/31/2017
3125558		WILLIAMSTOWN	NJ		05/18/2012.	5.13	1,447,853	0	0	0	0	0	4,375,000	12/31/2017
3125603		KEARNY	NJ		02/13/2013.	5.00	2,337,306	0	0	0	0	0	3,300,000	12/31/2017
3125654		OLD BRIDGE	NJ		10/22/2013.	5.13	793,251	0	0	0	0	0	2,895,000	12/31/2017
3125862		WILLINGBORO	NJ		10/12/2016.	4.00	1,421,820	0	0	0	0	0	2,720,000	12/31/2017
3125889		BARRINGTON	NJ		02/28/2017.	4.50	2,545,918	0	0	0	0	0	6,770,000	12/31/2017
3125996		WILLINGBORO	NJ		05/11/2018.	4.38	5,820,373	0	0	0	0	0	11,560,000	04/25/2018
3225781		ALBUQUERQUE	NM		07/29/2015.	4.13	568,956	0	0	0	0	0	1,835,000	12/31/2017
3225788		ALBUQUERQUE	NM		09/03/2015.	5.88	3,506,492	0	0	0	0	0	6,555,000	12/31/2017
3325219		CLAY	NY		12/01/2010.	6.50	1,341,952	0	0	0	0	0	3,255,000	12/31/2017
3325538		LATHAM	NY		11/28/2011.	5.50	1,913,524	0	0	0	0	0	5,010,000	12/31/2017
3325794		WEST ISLIP	NY		10/14/2015.	3.74	2,045,230	0	0	0	0	0	7,125,000	12/31/2017
3425105		MATTHEWS	NC		11/08/2004.	6.23	459,206	0	0	0	0	0	1,515,000	12/31/2017
3425106		WINSTON-SALEM	NC		11/08/2004.	6.47	471,522	0	0	0	0	0	1,540,000	12/31/2017
3425474		GRAHAM	NC		11/17/2010.	5.95	1,282,905	0	0	0	0	0	2,615,000	12/31/2017
3425482		CARRBORO	NC		12/20/2010.	5.15	2,965,073	0	0	0	0	0	9,060,000	12/31/2017
3425529		GREENSBORO	NC		09/29/2011.	5.50	853,900	0	0	0	0	0	4,075,000	12/31/2017
3425579		DURHAM	NC		10/19/2012.	4.75	1,688,992	0	0	0	0	0	4,965,000	12/31/2017
3425584		INDIAN TRAIL	NC		11/27/2012.	4.75	2,381,818	0	0	0	0	0	4,330,000	12/31/2017
3425591		MONROE	NC		12/18/2012.	4.50	1,285,062	0	0	0	0	0	2,505,000	12/31/2017
3425594		MOORESVILLE	NC		12/21/2012.	4.88	2,183,088	0	0	0	0	0	4,630,000	12/31/2017
3425643		HILLSBOROUGH	NC		08/07/2013.	4.59	3,260,149	0	0	0	0	0	6,710,000	12/31/2017
3425751		FAYETTEVILLE	NC		05/01/2015.	3.56	1,587,804	0	0	0	0	0	6,020,000	12/31/2017
3425754		CONCORD	NC		05/07/2015.	4.25	3,520,745	0	0	0	0	0	8,790,000	12/31/2017
3425768		KERNERSVILLE	NC		06/18/2015.	4.25	3,268,039	0	0	0	0	0	4,180,000	12/31/2017
3425875		RALEIGH	NC		12/22/2016.	3.70	835,807	0	0	0	0	0	1,525,000	12/31/2017
3625100		DAYTON	OH		10/14/2004.	6.17	72,684	0	0	0	0	0	1,035,000	12/31/2017
3625130		VANDALIA	OH		03/29/2005.	5.75	415,839	0	0	0	0	0	4,660,000	12/31/2017
3625201		PLAIN CITY	OH		12/29/2005.	5.94	629,333	0	0	0	0	0	1,335,000	12/31/2017
3625300		FAIRBORN	OH		01/23/2007.	7.39	1,084,060	0	0	0	0	0	1,840,000	12/31/2017
3625443		MARYSVILLE	OH		02/18/2010.	6.00	798,450	0	0	0	0	0	12,225,000	12/31/2017
3625445		WADSWORTH	OH		03/09/2010.	6.63	1,201,675	0	0	0	0	0	3,800,000	12/31/2017
3625484		WESTLAKE	OH		12/27/2010.	5.50	1,430,421	0	0	0	0	0	7,945,000	12/31/2017
3625547		LIBERTY TOWNSHIP	OH		02/29/2012.	4.83	2,306,868	0	0	0	0	0	6,700,000	12/31/2017
3625566		COLUMBUS	OH		07/13/2012.	4.50	1,363,822	0	0	0	0	0	8,850,000	12/31/2017
3625605		BROADVIEW HEIGHTS	OH		03/14/2013.	5.00	2,913,085	0	0	0	0	0	5,460,000	12/31/2017

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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
3625606		WASHINGTON TOWNSHIP	OH		03/15/2013.	4.50	2,929,548	0	0	0	0	0	6,345,000	12/31/2017
3625626		WESTLAKE	OH		05/29/2013.	4.72	1,495,314	0	0	0	0	0	5,105,000	12/31/2017
3625671		MONTGOMERY	OH		12/26/2013.	4.00	23,256,895	0	0	0	0	0	31,060,000	12/31/2017
3625680		HUDSON	OH		03/21/2014.	5.06	1,292,557	0	0	0	0	0	2,595,000	12/31/2017
3625688		MASON	OH		06/09/2014.	4.73	1,821,048	0	0	0	0	0	4,140,000	12/31/2017
3625764		DAYTON	OH		06/10/2015.	4.00	3,204,976	0	0	0	0	0	5,085,000	12/31/2017
3625773		MASON	OH		07/09/2015.	4.13	1,904,008	0	0	0	0	0	5,140,000	12/31/2017
3625786		PERRYSBURG	OH		08/27/2015.	4.63	2,007,860	0	0	0	0	0	4,960,000	12/31/2017
3625835		DAYTON	OH		06/17/2016.	4.00	1,037,661	0	0	0	0	0	1,180,000	12/31/2017
3625845		WELLINGTON	OH		08/02/2016.	4.41	4,862,831	0	0	0	0	0	8,785,000	12/31/2017
3625850		MORAINE	OH		09/09/2016.	4.14	1,205,234	0	0	0	0	0	2,015,000	12/31/2017
3625851		SPRINGBORO	OH		09/09/2016.	4.14	1,205,234	0	0	0	0	0	2,295,000	12/31/2017
3625883		CINCINNATI	OH		01/19/2017.	4.13	2,088,944	0	0	0	0	0	3,085,000	12/31/2017
3625886		MENTOR	OH		02/07/2017.	4.13	3,242,021	0	0	0	0	0	5,315,000	12/31/2017
3625909		COLUMBUS	OH		05/16/2017.	4.02	1,049,197	0	0	0	0	0	4,460,000	12/31/2017
3625922		BLUE ASH	OH		07/07/2017.	4.14	23,636,337	0	0	0	0	0	36,700,000	12/31/2017
3625933		GAHANNA	OH		08/08/2017.	5.25	1,844,977	0	0	0	0	0	8,310,000	12/31/2017
3625961		HILLIARD	OH		11/29/2017.	4.30	3,580,634	0	0	0	0	0	7,235,000	12/31/2017
3625986		HILLIARD	OH		03/29/2018.	4.50	5,091,349	0	0	0	0	0	8,448,000	01/24/2018
3625992		MENTOR	OH		05/02/2018.	4.85	1,969,982	0	0	0	0	0	4,025,000	03/02/2018
3626018		ELYRIA	OH		08/07/2018.	4.98	7,246,347	0	0	0	0	0	13,300,000	06/28/2018
3626019		ELYRIA	OH		08/07/2018.	4.83	980,420	0	0	0	0	0	13,300,000	06/28/2018
3626024		WORTHINGTON	OH		08/31/2018.	5.16	2,854,320	0	0	0	0	0	5,170,000	08/22/2018
3626037		VANDALIA	OH		12/06/2018.	4.99	4,300,000	0	0	0	0	0	6,000,000	11/29/2018
3626040		MIAMISBURG	OH		12/13/2018.	5.16	4,280,000	0	0	0	0	0	5,750,000	11/21/2018
3626041		LORAIN	OH		12/14/2018.	5.01	1,750,000	0	0	0	0	0	3,580,000	12/03/2018
3626045		ONTARIO	OH		12/20/2018.	4.95	3,000,000	0	0	0	0	0	7,200,000	12/13/2018
3725792		TULSA	OK		09/29/2015.	4.39	2,590,713	0	0	0	0	0	4,895,000	12/31/2017
3725834		OKLAHOMA CITY	OK		06/15/2016.	4.13	875,498	0	0	0	0	0	1,665,000	12/31/2017
3726011		DUNCAN	OK		07/24/2018.	5.25	3,282,560	0	0	0	0	0	5,890,000	06/15/2018
3825455		SPRINGFIELD	OR		07/01/2010.	6.88	1,142,800	0	0	0	0	0	10,045,000	12/31/2017
3825521		MCMINNVILLE	OR		08/17/2011.	5.50	3,787,745	0	0	0	0	0	15,095,000	12/31/2017
3825692		SALEM	OR		07/25/2014.	4.00	1,537,775	0	0	0	0	0	4,550,000	12/31/2017
3825787		FLORENCE	OR		08/31/2015.	4.00	717,639	0	0	0	0	0	1,655,000	12/31/2017
3825842		TUALATIN	OR		07/14/2016.	4.20	2,986,036	0	0	0	0	0	7,815,000	12/31/2017
3825869		SALEM	OR		12/02/2016.	4.30	1,583,910	0	0	0	0	0	3,800,000	12/31/2017
3825915		MCMINNVILLE	OR		06/23/2017.	4.45	2,505,860	0	0	0	0	0	4,085,000	12/31/2017
3825967		PORTLAND	OR		12/20/2017.	4.30	1,433,387	0	0	0	0	0	3,550,000	12/31/2017
3826039		PORTLAND	OR		12/12/2018.	4.79	2,000,000	0	0	0	0	0	4,250,000	10/09/2018
3925757		LANGHORNE	PA		05/15/2015.	3.55	868,121	0	0	0	0	0	6,135,000	12/31/2017
3925776		MERCER	PA		07/15/2015.	4.13	1,200,353	0	0	0	0	0	3,780,000	12/31/2017
3925908		ASTON TOWNSHIP	PA		05/12/2017.	4.38	1,913,964	0	0	0	0	0	5,185,000	12/31/2017
3925926		DOYLESTOWN	PA		07/14/2017.	4.45	1,309,784	0	0	0	0	0	3,155,000	12/31/2017
3925976		CRANBERRY TOWNSHIP	PA		02/01/2018.	4.35	6,181,617	0	0	0	0	0	9,700,000	11/01/2017
3926013		PITTSBURGH	PA		07/26/2018.	5.00	5,644,180	0	0	0	0	0	8,700,000	07/10/2018

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4124976		LEXINGTON	SC		01/14/2003.	7.25	445,637	0	0	0	0	0	2,655,000	12/31/2017
4125311		CHARLESTON	SC		03/28/2007.	6.34	5,136,463	0	0	0	0	0	33,660,000	12/31/2017
4125480		CHARLESTON	SC		12/14/2010.	6.50	337,794	0	0	0	0	0	2,565,000	12/31/2017
4125556		ROCK HILL	SC		05/17/2012.	5.00	3,757,170	0	0	0	0	0	9,975,000	12/31/2017
4125576		SPARTANBURG	SC		10/05/2012.	4.75	1,843,568	0	0	0	0	0	3,610,000	12/31/2017
4125712		ROCK HILL	SC		10/23/2014.	4.63	1,426,040	0	0	0	0	0	2,905,000	12/31/2017
4125782		FLORENCE	SC		07/30/2015.	4.31	4,398,385	0	0	0	0	0	10,560,000	12/31/2017
4125797		LEXINGTON	SC		11/10/2015.	4.27	932,368	0	0	0	0	0	1,900,000	12/31/2017
4125896		PAWLEY'S ISLAND	SC		03/29/2017.	4.72	1,042,581	0	0	0	0	0	1,535,000	12/31/2017
4125979		PAWLEYS ISLAND	SC		02/26/2018.	4.33	6,832,160	0	0	0	0	0	10,600,000	01/15/2018
4125991		BLYTHEWOOD	SC		05/02/2018.	4.68	2,324,532	0	0	0	0	0	3,500,000	03/28/2018
4324986		SEVIERVILLE	TN		03/21/2003.	7.00	502,927	0	0	0	0	0	2,655,000	12/31/2017
4325078		BRISTOL	TN		06/04/2004.	6.20	140,613	0	0	0	0	0	3,470,000	12/31/2017
4325577		CHATTANOOGA	TN		10/09/2012.	4.50	1,615,724	0	0	0	0	0	4,215,000	12/31/2017
4325739		NASHVILLE	TN		02/25/2015.	3.79	1,671,361	0	0	0	0	0	5,050,000	12/31/2017
4325820		KNOXVILLE	TN		03/23/2016.	3.75	538,134	0	0	0	0	0	1,940,000	12/31/2017
4425173		EL PASO	TX		09/28/2005.	5.50	428,212	0	0	0	0	0	6,075,000	12/31/2017
4425277		SAN ANTONIO	TX		11/21/2006.	6.58	950,029	0	0	0	0	0	2,300,000	12/31/2017
4425297		HOUSTON	TX		01/17/2007.	6.42	490,528	0	0	0	0	0	2,755,000	12/31/2017
4425327		AUSTIN	TX		06/11/2007.	4.08	1,748,508	0	0	0	0	0	4,880,000	12/31/2017
4425405		HOUSTON	TX		07/10/2008.	6.00	814,170	0	0	0	0	0	3,380,000	12/31/2017
4425421		HOUSTON	TX		10/15/2008.	5.00	6,191,402	0	0	0	0	0	14,000,000	12/31/2017
4425456		CORPUS CHRISTI	TX		07/01/2010.	6.00	431,538	0	0	0	0	0	5,105,000	12/31/2017
4425463		EL PASO	TX		09/16/2010.	6.00	1,132,926	0	0	0	0	0	3,065,000	12/31/2017
4425464		SAN ANTONIO	TX		10/05/2010.	6.00	2,039,135	0	0	0	0	0	11,870,000	12/31/2017
4425478		EL PASO	TX		12/06/2010.	5.75	1,620,193	0	0	0	0	0	5,225,000	12/31/2017
4425543		HOUSTON	TX		12/29/2011.	5.50	2,490,757	0	0	0	0	0	7,165,000	12/31/2017
4425567		FREDERICKSBURG	TX		07/16/2012.	4.88	2,689,851	0	0	0	0	0	8,950,000	12/31/2017
4425611		SAN ANTONIO	TX		04/11/2013.	4.75	1,185,157	0	0	0	0	0	4,185,000	12/31/2017
4425612		MCALLEN	TX		04/15/2013.	4.50	1,193,460	0	0	0	0	0	4,180,000	12/31/2017
4425633		KATY	TX		06/26/2013.	4.50	1,783,846	0	0	0	0	0	4,780,000	12/31/2017
4425652		CONROE	TX		09/30/2013.	5.04	878,634	0	0	0	0	0	2,245,000	12/31/2017
4425657		SAN ANTONIO	TX		10/30/2013.	4.50	728,343	0	0	0	0	0	2,210,000	12/31/2017
4425660		EL PASO	TX		10/31/2013.	4.40	1,426,884	0	0	0	0	0	3,365,000	12/31/2017
4425667		SAN ANTONIO	TX		12/11/2013.	4.85	5,611,134	0	0	0	0	0	8,270,000	12/31/2017
4425670		CARROLLTON	TX		12/23/2013.	5.11	3,458,966	0	0	0	0	0	8,510,000	12/31/2017
4425686		GRAND PRAIRIE	TX		05/23/2014.	4.89	2,535,924	0	0	0	0	0	4,850,000	12/31/2017
4425713		KERRVILLE	TX		10/27/2014.	4.37	3,357,216	0	0	0	0	0	11,770,000	12/31/2017
4425779		AUSTIN	TX		07/27/2015.	4.30	931,187	0	0	0	0	0	2,630,000	12/31/2017
4425799		HOUSTON	TX		11/19/2015.	4.22	1,037,717	0	0	0	0	0	2,500,000	12/31/2017
4425804		ALAMO HEIGHTS	TX		12/04/2015.	4.20	1,702,829	0	0	0	0	0	7,875,000	12/31/2017
4425833		SAN ANTONIO	TX		06/09/2016.	3.68	2,056,212	0	0	0	0	0	6,850,000	12/31/2017
4425840		SAN ANTONIO	TX		07/08/2016.	4.00	2,139,357	0	0	0	0	0	4,155,000	12/31/2017
4425847		LAREDO	TX		08/24/2016.	4.00	4,246,257	0	0	0	0	0	7,210,000	12/31/2017

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4425857		HUMBLE	TX		09/28/2016.	4.00	934,310	0	0	0	0	0	1,555,000	12/31/2017
4425868		KINGSVILLE	TX		11/30/2016.	3.90	3,641,869	0	0	0	0	0	6,140,000	12/31/2017
4425876		HOUSTON	TX		12/22/2016.	4.00	2,488,676	0	0	0	0	0	8,740,000	12/31/2017
4425892		SAN ANTONIO	TX		03/09/2017.	4.60	1,177,283	0	0	0	0	0	1,515,000	12/31/2017
4425893		AUSTIN	TX		03/15/2017.	4.34	3,309,825	0	0	0	0	0	3,655,000	12/31/2017
4425906		SAN ANTONIO	TX		05/11/2017.	4.46	2,760,558	0	0	0	0	0	5,575,000	12/31/2017
4425912		CORPUS CHRISTI	TX		06/09/2017.	4.28	1,765,909	0	0	0	0	0	3,335,000	12/31/2017
4425948		LAREDO	TX		10/10/2017.	4.32	6,679,245	0	0	0	0	0	8,970,000	12/31/2017
4425973		LEWISVILLE	TX		01/18/2018.	4.00	1,150,492	0	0	0	0	0	3,200,000	11/10/2017
4425993		HOUSTON	TX		05/08/2018.	4.84	1,575,969	0	0	0	0	0	6,160,000	04/19/2018
4425995		CORPUS CHRISTI	TX		05/10/2018.	4.52	3,248,638	0	0	0	0	0	5,760,000	03/26/2018
4426002		HOUSTON	TX		06/20/2018.	4.76	3,113,926	0	0	0	0	0	6,100,000	06/01/2018
4426007		PLANO	TX		07/11/2018.	4.73	1,993,822	0	0	0	0	0	5,120,000	03/29/2018
4426035		EL PASO	TX		11/29/2018.	5.00	8,125,000	0	0	0	0	0	13,865,000	10/18/2018
4525762		MURRAY	UT		05/29/2015.	3.65	1,083,706	0	0	0	0	0	4,050,000	12/31/2017
4526004		ST. GEORGE	UT		06/22/2018.	4.22	2,627,585	0	0	0	0	0	9,100,000	05/18/2018
4625460		BARRE	VT		08/26/2010.	5.75	1,143,353	0	0	0	0	0	8,695,000	12/31/2017
4725354		DALE CITY	VA		10/29/2007.	6.45	856,260	0	0	0	0	0	2,300,000	12/31/2017
4725453		ALEXANDRIA	VA		06/22/2010.	5.50	198,621	0	0	0	0	0	9,065,000	12/31/2017
4725492		WOODBRIDGE	VA		04/06/2011.	5.50	1,144,595	0	0	0	0	0	3,780,000	12/31/2017
4725501		CHARLOTTESVILLE	VA		05/05/2011.	5.50	3,447,813	0	0	0	0	0	6,705,000	12/31/2017
4725563		RICHMOND	VA		06/28/2012.	4.75	2,247,762	0	0	0	0	0	5,145,000	12/31/2017
4725662		WILLIAMSBURG	VA		11/08/2013.	5.29	3,186,963	0	0	0	0	0	7,145,000	12/31/2017
4725693		GREAT FALLS	VA		07/29/2014.	4.50	3,707,774	0	0	0	0	0	6,445,000	12/31/2017
4725702		RICHMOND	VA		09/18/2014.	4.31	2,558,929	0	0	0	0	0	7,690,000	12/31/2017
4725705		RICHMOND	VA		09/30/2014.	4.13	838,321	0	0	0	0	0	3,845,000	12/31/2017
4725733		FALLS CHURCH	VA		12/31/2014.	4.43	2,237,246	0	0	0	0	0	4,725,000	12/31/2017
4725865		RICHMOND	VA		11/21/2016.	3.61	1,328,138	0	0	0	0	0	4,995,000	12/31/2017
4726006		CHESTER	VA		06/28/2018.	4.78	4,902,556	0	0	0	0	0	8,150,000	03/30/2018
4825448		SNOHOMISH	WA		05/28/2010.	6.63	2,554,003	0	0	0	0	0	9,340,000	12/31/2017
4825636		VANCOUVER	WA		06/27/2013.	4.50	1,025,454	0	0	0	0	0	2,095,000	12/31/2017
4825710		NEWCASTLE	WA		10/21/2014.	4.25	4,229,165	0	0	0	0	0	12,520,000	12/31/2017
4825717		RENTON	WA		11/14/2014.	4.60	2,511,504	0	0	0	0	0	4,870,000	12/31/2017
4825760		SPOKANE	WA		05/21/2015.	4.25	4,753,029	0	0	0	0	0	15,815,000	12/31/2017
4825825		BELLINGHAM	WA		04/28/2016.	4.30	1,649,354	0	0	0	0	0	3,710,000	12/31/2017
4825826		VANCOUVER	WA		04/28/2016.	4.38	824,647	0	0	0	0	0	1,715,000	12/31/2017
4926038		BRIDGEPORT	WV		12/10/2018.	5.01	3,875,000	0	0	0	0	0	5,830,000	11/15/2018
5025072		OSHKOSH	WI		05/04/2004.	6.25	2,123,024	0	0	0	0	0	3,865,000	12/31/2017
5025087		OSHKOSH	WI		08/11/2004.	6.30	2,331,078	0	0	0	0	0	11,200,000	12/31/2017
5025795		JOHNSON CREEK	WI		10/23/2015.	4.39	790,886	0	0	0	0	0	1,780,000	12/31/2017
5025877		MILWAUKEE	WI		12/28/2016.	3.90	2,481,392	0	0	0	0	0	5,905,000	12/31/2017
5025947		VARIOUS	WI		10/05/2017.	4.00	9,935,037	0	0	0	0	0	16,570,000	12/31/2017
5025994		MILWAUKEE	WI		05/10/2018.	4.80	10,376,978	0	0	0	0	0	15,900,000	04/10/2018
5325336		MT PLEASANT	SC		08/03/2007.	6.14	651,416	0	0	0	0	0	4,625,000	12/31/2017

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
5325494		SEDALIA	MO		04/07/2011.	5.57	693,471	0	0	0	0	0	5,735,000	12/31/2017
5325587		TURNERSVILLE	NJ		11/30/2012.	4.50	759,430	0	0	0	0	0	1,725,000	12/31/2017
5325613		MANCHESTER	NH		04/17/2013.	4.50	1,627,343	0	0	0	0	0	3,580,000	12/31/2017
5325965		LUBBOCK	TX		12/19/2017.	4.21	6,277,422	0	0	0	0	0	13,415,000	12/31/2017
5326017		MILLEDGEVILLE	GA		08/06/2018.	4.70	5,718,528	0	0	0	0	0	10,540,000	06/27/2018
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							859,830,165	0	6,246	0	0	0	2,166,788,000	XXX
0899999. Total - Mortgages in Good Standing							859,830,165	0	6,246	0	0	0	2,166,788,000	XXX
3399999. Totals							859,830,165	0	6,246	0	0	0	2,166,788,000	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0325987	PHOENIX	AZ		03/29/2018	4.47	4,365,000	0	8,850,000
0326000	ORO VALLEY	AZ		05/23/2018	4.59	3,325,000	0	6,620,000
0525972	CUPERTINO	CA		01/11/2018	4.48	7,250,000	0	15,275,000
0525980	LYNWOOD	CA		03/08/2018	4.40	2,500,000	0	5,070,000
0525988	SAN DIEGO	CA		04/06/2018	4.65	7,400,000	0	24,000,000
0526016	LOS ALAMITOS	CA		07/31/2018	4.87	6,215,000	0	25,390,000
0526021	LEMON GROVE	CA		08/14/2018	4.91	3,800,000	0	14,110,000
0526033	OTAY MESA	CA		11/02/2018	4.79	3,000,000	0	5,560,000
0625990	LAKEWOOD	CO		04/26/2018	4.71	2,150,000	0	4,200,000
0825978	NEWARK	DE		02/15/2018	4.38	4,000,000	0	10,100,000
1026044	CORAL GABLE	FL		12/19/2018	4.92	3,400,000	0	6,500,000
1126014	FORT OGLETHORPE	GA		07/31/2018	5.00	840,000	0	2,370,000
1126020	ROSWELL	GA		08/13/2018	4.75	4,600,000	0	7,700,000
1425998	WHEELING	IL		05/14/2018	4.80	3,000,000	0	5,070,000
2225971	SPENCER	MA		01/04/2018	3.88	1,000,000	0	9,670,000
2325985	MADISON HEIGHTS	MI		03/29/2018	4.48	4,300,000	0	6,550,000
2326009	SHELBY TOWNSHIP	MI		07/12/2018	4.48	2,850,000	0	4,850,000
2326012	SHELBY TOWNSHIP	MI		07/25/2018	4.90	3,400,000	0	4,900,000
2326032	SOUTHGATE	MI		10/30/2018	4.96	1,450,000	0	2,400,000
3125996	WILLINGBORO	NJ		05/11/2018	4.38	6,100,000	0	11,560,000
3625547	LIBERTY TOWNSHIP	OH		02/29/2012	4.83	0	17,189	6,700,000
3625986	HILLIARD	OH		03/29/2018	4.50	5,200,000	0	8,448,000
3625992	MENTOR	OH		05/02/2018	4.85	2,000,000	0	4,025,000
3626018	ELYRIA	OH		08/07/2018	4.98	7,300,000	0	13,300,000
3626019	ELYRIA	OH		08/07/2018	4.83	1,000,000	0	13,300,000
3626024	WORTHINGTON	OH		08/31/2018	5.16	2,875,000	0	5,170,000
3626037	VANDALIA	OH		12/06/2018	4.99	4,300,000	0	6,000,000
3626040	MIAMISBURG	OH		12/13/2018	5.16	4,280,000	0	5,750,000
3626041	LORAIN	OH		12/14/2018	5.01	1,750,000	0	3,580,000
3626045	ONTARIO	OH		12/20/2018	4.95	3,000,000	0	7,200,000
3726011	DUNCAN	OK		07/24/2018	5.25	3,350,000	0	5,890,000
3826039	PORTLAND	OR		12/12/2018	4.79	2,000,000	0	4,250,000
3925976	CRANBERRY TOWNSHIP	PA		02/01/2018	4.35	6,300,000	0	9,700,000
3926013	PITTSBURGH	PA		07/26/2018	5.00	5,700,000	0	8,700,000
4125979	PAWLEYS ISLAND	SC		02/26/2018	4.33	7,000,000	0	10,600,000
4125991	BLYTHEWOOD	SC		05/02/2018	4.68	2,400,000	0	3,500,000
4425973	LEWISVILLE	TX		01/18/2018	4.00	1,200,000	0	3,200,000
4425993	HOUSTON	TX		05/08/2018	4.84	1,600,000	0	6,160,000
4425995	CORPUS CHRISTI	TX		05/10/2018	4.52	3,300,000	0	5,760,000
4426002	HOUSTON	TX		06/20/2018	4.76	3,175,000	0	6,100,000
4426007	PLANO	TX		07/11/2018	4.73	2,025,000	0	5,120,000
4426035	EL PASO	TX		11/29/2018	5.00	8,125,000	0	13,865,000
4526004	ST. GEORGE	UT		06/22/2018	4.22	2,800,000	0	9,100,000
4726006	CHESTER	VA		06/28/2018	4.78	4,965,000	0	8,150,000

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
4926038	BRIDGEPORT	WV		12/10/2018	5.01	3,875,000	0	5,830,000
5025994	MILWAUKEE	WI		05/10/2018	4.80	10,600,000	0	15,900,000
5326017	MILLEDGEVILLE	GA		08/06/2018	4.70	5,800,000	0	10,540,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						180,865,000	17,189	386,583,000
0899999. Total - Mortgages in Good Standing						180,865,000	17,189	386,583,000
3399999. Totals						180,865,000	17,189	386,583,000

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																	
0024768	BEREA	SC		01/05/1998.	01/12/2018.	81,258	0	0	0	0	0	0	40,543	40,543	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998.	03/27/2018.	242,693	0	0	0	0	0	0	60,948	60,948	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998.	04/03/2018.	19,345	0	0	0	0	0	0	4,853	4,853	0	0	0
0024789	ANDERSON	SC		07/22/1998.	05/31/2018.	27,589	0	0	0	0	0	0	17,210	17,210	0	0	0
0024816	OHIO TWP	PA		11/23/1998.	12/04/2018.	510,440	0	0	0	0	0	0	43,566	43,566	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998.	03/20/2018.	80,061	0	0	0	0	0	0	19,997	19,997	0	0	0
0024941	ELLENTON	FL		09/19/2002.	07/27/2018.	779,074	0	0	0	0	0	0	687,550	687,550	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011.	12/20/2018.	1,848,188	0	0	0	0	0	0	1,647,231	1,647,231	0	0	0
0525395	CUPERTINO	CA		05/22/2008.	01/11/2018.	4,812,019	0	0	0	0	0	0	4,792,263	4,792,263	0	0	0
0525413	ALTADENA	CA		09/09/2008.	07/10/2018.	4,012,132	0	0	0	0	0	0	3,926,705	3,926,705	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003.	03/06/2018.	36,418	0	0	0	0	0	0	12,137	12,137	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008.	01/16/2018.	2,419,150	0	0	0	0	0	0	2,405,412	2,405,412	0	0	0
1025399	TAMPA	FL		06/02/2008.	06/27/2018.	155,825	0	0	0	0	0	0	22,555	22,555	0	0	0
1025655	SPRING HILL	FL		10/28/2013.	10/12/2018.	1,526,579	0	0	0	0	0	0	1,470,207	1,470,207	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004.	07/31/2018.	751,605	0	0	0	0	0	0	691,759	691,759	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011.	04/02/2018.	2,474,732	0	0	0	0	0	0	2,444,647	2,444,647	0	0	0
1525418	GREENFIELD	IN		10/01/2008.	10/01/2018.	2,839,584	0	0	0	0	0	0	2,532,070	2,532,070	0	0	0
1525700	CARMEL	IN		09/05/2014.	07/05/2018.	2,733,162	0	0	0	0	0	0	2,602,932	2,602,932	0	0	0
1825019	FERN CREEK	KY		08/27/2003.	08/31/2018.	84,514	0	0	0	0	0	0	9,404	9,404	0	0	0
1825472	NEWPORT	KY		10/29/2010.	01/29/2018.	2,737,136	0	0	0	0	0	0	2,704,585	2,704,585	0	0	0
2125430	LAUREL	MD		12/02/2008.	10/01/2018.	1,982,871	0	0	0	0	0	0	1,889,609	1,889,609	0	0	0
2325186	ANN ARBOR	MI		11/01/2005.	08/29/2018.	996,083	0	0	0	0	0	0	960,693	960,693	0	0	0
3425504	CARY	NC		05/31/2011.	12/14/2018.	1,725,317	0	0	0	0	0	0	1,548,949	1,548,949	0	0	0
3425676	KILL DEVIL HILLS	NC		02/04/2014.	06/20/2018.	2,860,434	0	0	0	0	0	0	2,765,424	2,765,424	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003.	06/01/2018.	69,343	0	0	0	0	0	0	11,600	11,600	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003.	10/01/2018.	232,748	0	0	0	0	0	0	23,777	23,777	0	0	0
3625044	COLUMBUS	OH		11/24/2003.	12/05/2018.	107,439	0	0	0	0	0	0	8,955	8,955	0	0	0
3625422	ELYRIA	OH		10/29/2008.	08/07/2018.	2,822,708	0	0	0	0	0	0	2,763,541	2,763,541	0	0	0
3625816	CINCINNATI	OH		02/19/2016.	06/21/2018.	996,418	0	0	0	0	0	0	977,447	977,447	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008.	02/26/2018.	4,786,132	0	0	0	0	0	0	4,732,105	4,732,105	0	0	0
4125542	CHARLESTON	SC		12/20/2011.	02/28/2018.	1,474,388	0	0	0	0	0	0	1,462,769	1,462,769	0	0	0
4325001	KINGSPORT	TN		05/30/2003.	06/13/2018.	63,306	0	0	0	0	0	0	10,604	10,604	0	0	0
4325031	MEMPHIS	TN		09/30/2003.	10/01/2018.	77,239	0	0	0	0	0	0	7,648	7,648	0	0	0
4325537	COLUMBIA	TN		11/21/2011.	02/27/2018.	552,493	0	0	0	0	0	0	544,446	544,446	0	0	0
4424980	BOERNE	TX		02/04/2003.	03/05/2018.	45,059	0	0	0	0	0	0	14,975	14,975	0	0	0
4425029	EL PASO	TX		09/30/2003.	10/11/2018.	86,082	0	0	0	0	0	0	8,671	8,671	0	0	0
4425033	EL PASO	TX		10/08/2003.	08/01/2018.	603,624	0	0	0	0	0	0	223,160	223,160	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007.	06/05/2018.	1,705,080	0	0	0	0	0	0	1,603,628	1,603,628	0	0	0
4425426	HOUSTON	TX		11/21/2008.	11/27/2018.	3,508,936	0	0	0	0	0	0	3,302,409	3,302,409	0	0	0
4425644	CORPUS CHRISTI	TX		08/12/2013.	05/10/2018.	2,566,654	0	0	0	0	0	0	2,517,405	2,517,405	0	0	0
4725378	NORFOLK	VA		01/30/2008.	08/15/2018.	6,281,701	0	0	0	0	0	0	6,260,666	6,260,666	0	0	0
4725407	CHESTER	VA		07/29/2008.	06/28/2018.	4,631,615	0	0	0	0	0	0	4,513,228	4,513,228	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
0199999. Total - Mortgages Closed by Repayment						66,347,174	0	0	0	0	0	0	62,288,283	62,288,283	0	0	0
Mortgages With Partial Repayments																	
0024739	CHILLUM	MD		08/18/1997.		1,755,956	0	0	0	0	0	0	0	314,231	0	0	0
0024768	BEREA	SC		01/05/1998.		81,258	0	0	0	0	0	0	0	40,714	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998.		242,693	0	0	0	0	0	0	0	181,744	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998.		19,345	0	0	0	0	0	0	0	14,492	0	0	0
0024789	ANDERSON	SC		07/22/1998.		27,589	0	0	0	0	0	0	0	10,379	0	0	0
0024816	OHIO TWP	PA		11/23/1998.		510,440	0	0	0	0	0	0	0	466,875	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998.		80,061	0	0	0	0	0	0	0	60,064	0	0	0
0024834	STANLEY	VA		02/24/1999.		271,035	0	0	0	0	0	0	0	215,265	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999.		443,710	0	0	0	0	0	0	0	212,857	0	0	0
0024941	ELLENTON	FL		09/19/2002.		779,074	0	0	0	0	0	0	0	91,524	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002.		722,463	0	0	0	0	0	0	0	126,090	0	0	0
0024953	TROUTVILLE	VA		11/08/2002.		830,741	0	0	0	0	0	0	0	148,061	0	0	0
0024957	BOYLSTON	MA		11/26/2002.		1,486,754	0	0	0	0	0	0	0	237,423	0	0	0
0024958	OGDEN	UT		11/26/2002.		1,444,845	0	0	0	0	0	0	0	106,105	0	0	0
0024965	CALUMET CITY	IL		12/19/2002.		1,013,329	0	0	0	0	0	0	0	170,578	0	0	0
0024966	AMARILLO	TX		12/19/2002.		1,735,022	0	0	0	0	0	0	0	295,316	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002.		2,586,780	0	0	0	0	0	0	0	245,835	0	0	0
0024971	VISALIA	CA		12/23/2002.		2,361,840	0	0	0	0	0	0	0	218,753	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011.		1,800,336	0	0	0	0	0	0	0	90,127	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011.		1,736,920	0	0	0	0	0	0	0	153,435	0	0	0
0125617	GREENVILLE	AL		05/02/2013.		967,350	0	0	0	0	0	0	0	83,506	0	0	0
0125814	BIRMINGHAM	AL		01/29/2016.		3,010,505	0	0	0	0	0	0	0	314,014	0	0	0
0125841	BIRMINGHAM	AL		07/08/2016.		4,776,814	0	0	0	0	0	0	0	175,405	0	0	0
0325344	GLENDALE	AZ		08/30/2007.		833,217	0	0	0	0	0	0	0	85,349	0	0	0
0325345	TUCSON	AZ		08/30/2007.		890,693	0	0	0	0	0	0	0	91,233	0	0	0
0325410	TUCSON	AZ		08/29/2008.		2,881,770	0	0	0	0	0	0	0	520,013	0	0	0
0325424	TUCSON	AZ		10/30/2008.		1,911,437	0	0	0	0	0	0	0	150,123	0	0	0
0325559	PHOENIX	AZ		05/22/2012.		682,157	0	0	0	0	0	0	0	69,401	0	0	0
0325730	TUCSON	AZ		12/22/2014.		2,537,335	0	0	0	0	0	0	0	98,748	0	0	0
0325796	TUCSON	AZ		10/29/2015.		6,236,612	0	0	0	0	0	0	0	237,401	0	0	0
0325808	TEMPE	AZ		12/23/2015.		2,337,833	0	0	0	0	0	0	0	60,042	0	0	0
0325813	TUCSON	AZ		01/19/2016.		2,090,634	0	0	0	0	0	0	0	121,225	0	0	0
0325939	TUSCON	AZ		08/30/2017.		1,160,947	0	0	0	0	0	0	0	37,251	0	0	0
0325955	PHOENIX	AZ		11/09/2017.		2,290,936	0	0	0	0	0	0	0	101,907	0	0	0
0325987	PHOENIX	AZ		03/29/2018.		0	0	0	0	0	0	0	0	106,916	0	0	0
0326000	ORO VALLEY	AZ		05/23/2018.		0	0	0	0	0	0	0	0	35,936	0	0	0
0425045	ROGERS	AR		12/05/2003.		4,048,348	0	0	0	0	0	0	0	271,285	0	0	0
0425509	LITTLE ROCK	AR		06/29/2011.		1,848,188	0	0	0	0	0	0	0	200,956	0	0	0
0425874	SPRINGDALE	AR		12/21/2016.		3,980,926	0	0	0	0	0	0	0	293,304	0	0	0
0524998	SANTA ROSA	CA		05/15/2003.		700,000	0	0	0	0	0	0	0	21,795	0	0	0
0525147	TEMECULA	CA		06/15/2005.		559,606	0	0	0	0	0	0	0	44,389	0	0	0

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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
0525175	HAYWARD	CA		09/30/2005		606,187	0	0	0	0	0	0	0	203,139	0	0	0
0525238	ONTARIO	CA		05/25/2006		603,411	0	0	0	0	0	0	0	159,204	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,330,513	0	0	0	0	0	0	0	54,845	0	0	0
0525395	CUPERTINO	CA		05/22/2008		4,812,019	0	0	0	0	0	0	0	19,756	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,012,132	0	0	0	0	0	0	0	85,427	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		2,751,375	0	0	0	0	0	0	0	320,126	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		625,018	0	0	0	0	0	0	0	173,560	0	0	0
0525498	COSTA MESA	CA		04/26/2011		2,583,645	0	0	0	0	0	0	0	246,480	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,369,578	0	0	0	0	0	0	0	123,869	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		1,867,995	0	0	0	0	0	0	0	166,055	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		5,416,303	0	0	0	0	0	0	0	317,528	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,239,159	0	0	0	0	0	0	0	94,983	0	0	0
0525580	CAMARILLO	CA		10/23/2012		1,777,781	0	0	0	0	0	0	0	142,098	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		1,256,998	0	0	0	0	0	0	0	278,189	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,426,613	0	0	0	0	0	0	0	135,938	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,637,043	0	0	0	0	0	0	0	119,862	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		5,140,507	0	0	0	0	0	0	0	203,761	0	0	0
0525689	DINUBA	CA		07/10/2014		1,343,052	0	0	0	0	0	0	0	346,428	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		3,344,684	0	0	0	0	0	0	0	134,678	0	0	0
0525716	SAN LEANDRO	CA		11/10/2014		2,164,672	0	0	0	0	0	0	0	85,940	0	0	0
0525765	DOWNEY	CA		06/10/2015		4,602,057	0	0	0	0	0	0	0	177,427	0	0	0
0525790	SEASIDE	CA		09/11/2015		2,482,769	0	0	0	0	0	0	0	147,065	0	0	0
0525801	BARSTOW	CA		11/20/2015		2,842,076	0	0	0	0	0	0	0	164,651	0	0	0
0525811	HOMEWOOD	CA		01/05/2016		5,231,211	0	0	0	0	0	0	0	185,923	0	0	0
0525828	SACRAMENTO	CA		04/29/2016		3,160,784	0	0	0	0	0	0	0	885,605	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017		3,435,621	0	0	0	0	0	0	0	80,504	0	0	0
0525895	LOS ANGELES	CA		03/22/2017		1,126,196	0	0	0	0	0	0	0	37,095	0	0	0
0525900	ONTARIO	CA		04/06/2017		8,831,216	0	0	0	0	0	0	0	299,242	0	0	0
0525972	CUPERTINO	CA		01/11/2018		0	0	0	0	0	0	0	0	190,491	0	0	0
0525980	LYNWOOD	CA		03/08/2018		0	0	0	0	0	0	0	0	79,667	0	0	0
0525988	SAN DIEGO	CA		04/06/2018		0	0	0	0	0	0	0	0	201,863	0	0	0
0526016	LOS ALAMITOS	CA		07/31/2018		0	0	0	0	0	0	0	0	94,613	0	0	0
0526021	LEMON GROVE	CA		08/14/2018		0	0	0	0	0	0	0	0	39,345	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003		36,418	0	0	0	0	0	0	0	24,281	0	0	0
0625177	AURORA	CO		09/30/2005		2,359,991	0	0	0	0	0	0	0	268,535	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		2,405,286	0	0	0	0	0	0	0	193,697	0	0	0
0625990	LAKEWOOD	CO		04/26/2018		0	0	0	0	0	0	0	0	38,306	0	0	0
0825978	NEWARK	DE		02/15/2018		0	0	0	0	0	0	0	0	143,883	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		1,949,146	0	0	0	0	0	0	0	232,405	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		175,208	0	0	0	0	0	0	0	20,886	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		2,419,150	0	0	0	0	0	0	0	13,737	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		769,294	0	0	0	0	0	0	0	66,100	0	0	0

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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
1025399	TAMPA	FL		06/02/2008		155,825	0	0	0	0	0	0	0	133,270	0	0	0
1025400	ODESSA	FL		06/09/2008		2,293,237	0	0	0	0	0	0	0	159,448	0	0	0
1025520	ORLANDO	FL		08/09/2011		3,337,970	0	0	0	0	0	0	0	262,982	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,550,842	0	0	0	0	0	0	0	49,866	0	0	0
1025549	APOPKA	FL		03/28/2012		733,908	0	0	0	0	0	0	0	62,247	0	0	0
1025653	TAMPA	FL		10/11/2013		3,030,371	0	0	0	0	0	0	0	213,776	0	0	0
1025655	SPRING HILL	FL		10/28/2013		1,526,579	0	0	0	0	0	0	0	56,372	0	0	0
1025668	DESTIN	FL		12/16/2013		1,402,687	0	0	0	0	0	0	0	253,252	0	0	0
1025734	SANFORD	FL		01/06/2015		2,411,776	0	0	0	0	0	0	0	152,925	0	0	0
1025748	NAPLES	FL		04/14/2015		4,571,942	0	0	0	0	0	0	0	179,105	0	0	0
1025758	NAPLES	FL		05/20/2015		705,525	0	0	0	0	0	0	0	19,153	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015		1,056,197	0	0	0	0	0	0	0	41,654	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		2,097,045	0	0	0	0	0	0	0	180,317	0	0	0
1025800	TALLAHASSEE	FL		11/19/2015		2,487,676	0	0	0	0	0	0	0	271,158	0	0	0
1025810	HALEAH	FL		01/06/2016		5,732,420	0	0	0	0	0	0	0	329,285	0	0	0
1025854	CAPE CANAVERAL	FL		09/19/2016		7,134,636	0	0	0	0	0	0	0	316,537	0	0	0
1025855	CAPE CANAVERAL	FL		09/19/2016		408,297	0	0	0	0	0	0	0	79,447	0	0	0
1025872	RIVERVIEW	FL		12/19/2016		1,274,905	0	0	0	0	0	0	0	68,198	0	0	0
1025880	NAPLES	FL		01/18/2017		3,895,681	0	0	0	0	0	0	0	130,500	0	0	0
1025920	MIAMI	FL		07/06/2017		5,956,511	0	0	0	0	0	0	0	134,466	0	0	0
1025925	POMPANO BEACH	FL		07/13/2017		1,284,920	0	0	0	0	0	0	0	85,306	0	0	0
1025934	PANAMA CITY BEACH	FL		08/10/2017		1,587,585	0	0	0	0	0	0	0	51,080	0	0	0
1025935	WHARTON	NJ		08/11/2017		1,654,332	0	0	0	0	0	0	0	187,078	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		751,605	0	0	0	0	0	0	0	59,846	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		2,915,344	0	0	0	0	0	0	0	116,434	0	0	0
1125929	MACON	GA		07/20/2017		1,132,820	0	0	0	0	0	0	0	55,603	0	0	0
1126014	FORT OGLETHORPE	GA		07/31/2018		0	0	0	0	0	0	0	0	21,776	0	0	0
1126020	ROSWELL	GA		08/13/2018		0	0	0	0	0	0	0	0	52,927	0	0	0
1325086	POCATELLO	ID		07/30/2004		228,793	0	0	0	0	0	0	0	134,785	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		201,428	0	0	0	0	0	0	0	97,757	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011		2,474,732	0	0	0	0	0	0	0	30,085	0	0	0
1325752	MERIDIAN	ID		05/01/2015		1,004,628	0	0	0	0	0	0	0	39,817	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,514,854	0	0	0	0	0	0	0	74,491	0	0	0
1425518	WOODRIVER	IL		07/27/2011		925,344	0	0	0	0	0	0	0	140,756	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		3,354,331	0	0	0	0	0	0	0	279,904	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		5,863,599	0	0	0	0	0	0	0	267,253	0	0	0
1425821	CHICAGO	IL		03/30/2016		1,191,928	0	0	0	0	0	0	0	68,494	0	0	0
1425882	SCHAUMBURG	IL		01/19/2017		1,118,599	0	0	0	0	0	0	0	39,132	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		1,209,132	0	0	0	0	0	0	0	39,323	0	0	0
1425921	CHICAGO	IL		07/07/2017		1,750,855	0	0	0	0	0	0	0	151,422	0	0	0
1425998	WHEELING	IL		05/14/2018		0	0	0	0	0	0	0	0	63,124	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,003,552	0	0	0	0	0	0	0	95,502	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,044,013	0	0	0	0	0	0	0	42,777	0	0	0

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1525418	GREENFIELD	IN		10/01/2008		2,839,584	0	0	0	0	0	0	0	307,516	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		1,727,429	0	0	0	0	0	0	0	179,102	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		1,818,062	0	0	0	0	0	0	0	174,001	0	0	0
1525500	CARMEL	IN		04/28/2011		1,846,905	0	0	0	0	0	0	0	132,547	0	0	0
1525586	FISHERS	IN		11/29/2012		1,080,035	0	0	0	0	0	0	0	50,603	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,560,292	0	0	0	0	0	0	0	125,127	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,289,047	0	0	0	0	0	0	0	95,421	0	0	0
1525663	FISHERS	IN		11/13/2013		1,001,548	0	0	0	0	0	0	0	39,772	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		821,286	0	0	0	0	0	0	0	55,536	0	0	0
1525700	CARMEL	IN		09/05/2014		2,733,162	0	0	0	0	0	0	0	130,229	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		1,160,274	0	0	0	0	0	0	0	44,303	0	0	0
1525829	INDIANAPOLIS	IN		05/04/2016		4,742,180	0	0	0	0	0	0	0	180,214	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		1,042,678	0	0	0	0	0	0	0	79,735	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		2,839,873	0	0	0	0	0	0	0	193,379	0	0	0
1525856	FISHERS	IN		09/19/2016		11,432,358	0	0	0	0	0	0	0	865,121	0	0	0
1525897	INDIANAPOLIS	IN		03/29/2017		2,580,787	0	0	0	0	0	0	0	131,150	0	0	0
1525910	CARMEL	IN		06/02/2017		786,216	0	0	0	0	0	0	0	34,269	0	0	0
1525918	FORT WAYNE	IN		06/29/2017		3,922,333	0	0	0	0	0	0	0	192,638	0	0	0
1525930	BATESVILLE	IN		07/27/2017		2,707,923	0	0	0	0	0	0	0	130,344	0	0	0
1525958	FT. WAYNE	IN		11/16/2017		3,150,000	0	0	0	0	0	0	0	99,038	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,179,031	0	0	0	0	0	0	0	58,547	0	0	0
1725590	WITITA	KS		12/13/2012		1,959,762	0	0	0	0	0	0	0	91,122	0	0	0
1725818	LAWRENCE	KS		03/11/2016		2,553,878	0	0	0	0	0	0	0	92,916	0	0	0
1825019	FERN CREEK	KY		08/27/2003		84,514	0	0	0	0	0	0	0	75,110	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,047,660	0	0	0	0	0	0	0	99,330	0	0	0
1825472	NEWPORT	KY		10/29/2010		2,737,136	0	0	0	0	0	0	0	32,551	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		2,874,012	0	0	0	0	0	0	0	592,633	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,349,139	0	0	0	0	0	0	0	73,797	0	0	0
1825624	LEXINGTON	KY		05/17/2013		1,996,281	0	0	0	0	0	0	0	327,275	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,536,110	0	0	0	0	0	0	0	131,199	0	0	0
1825709	LEXINGTON	KY		10/10/2014		2,030,712	0	0	0	0	0	0	0	263,796	0	0	0
1825723	LEXINGTON	KY		12/16/2014		2,882,288	0	0	0	0	0	0	0	80,987	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,550,965	0	0	0	0	0	0	0	58,837	0	0	0
1825866	LEXINGTON	KY		11/21/2016		4,833,196	0	0	0	0	0	0	0	173,583	0	0	0
1825913	CRESTWOOD	KY		06/13/2017		2,685,137	0	0	0	0	0	0	0	122,782	0	0	0
1825956	LOUISVILLE	KY		11/10/2017		2,300,000	0	0	0	0	0	0	0	111,001	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		701,183	0	0	0	0	0	0	0	92,123	0	0	0
1925561	KENNER	LA		06/11/2012		2,298,756	0	0	0	0	0	0	0	170,809	0	0	0
2025968	LEWISTON	ME		12/20/2017		1,600,000	0	0	0	0	0	0	0	75,738	0	0	0
2125430	LAUREL	MD		12/02/2008		1,982,871	0	0	0	0	0	0	0	93,263	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		2,727,893	0	0	0	0	0	0	0	277,610	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,500,209	0	0	0	0	0	0	0	117,658	0	0	0

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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
2125731	FULTON	MD		12/22/2014		1,383,129	0	0	0	0	0	0	0	89,081	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,514,965	0	0	0	0	0	0	0	59,928	0	0	0
2125949	BELTSVILLE	MD		10/13/2017		6,984,184	0	0	0	0	0	0	0	194,352	0	0	0
2225747	SPENCER	MA		04/07/2015		1,909,300	0	0	0	0	0	0	0	552,085	0	0	0
2225971	SPENCER	MA		01/04/2018		0	0	0	0	0	0	0	0	22,144	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		996,083	0	0	0	0	0	0	0	35,390	0	0	0
2325216	NOVI	MI		03/01/2006		4,464,535	0	0	0	0	0	0	0	225,691	0	0	0
2325533	WYOMING	MI		10/26/2011		1,382,898	0	0	0	0	0	0	0	123,060	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		1,145,703	0	0	0	0	0	0	0	195,752	0	0	0
2325609	CLARKSTON	MI		03/28/2013		1,275,017	0	0	0	0	0	0	0	161,976	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,208,916	0	0	0	0	0	0	0	52,567	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		3,459,537	0	0	0	0	0	0	0	262,061	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		3,091,513	0	0	0	0	0	0	0	138,542	0	0	0
2325681	LANSING	MI		04/16/2014		2,476,209	0	0	0	0	0	0	0	164,061	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,490,397	0	0	0	0	0	0	0	84,920	0	0	0
2325770	SALINE	MI		06/26/2015		744,996	0	0	0	0	0	0	0	46,503	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		3,290,068	0	0	0	0	0	0	0	350,814	0	0	0
2325844	NOVI	MI		07/26/2016		4,669,887	0	0	0	0	0	0	0	259,768	0	0	0
2325899	CLINTON TOWNSHIP	MI		04/04/2017		1,954,404	0	0	0	0	0	0	0	81,110	0	0	0
2325954	LAKE ORION	MI		11/09/2017		1,000,000	0	0	0	0	0	0	0	31,145	0	0	0
2325985	MADISON HEIGHTS	MI		03/29/2018		0	0	0	0	0	0	0	0	136,188	0	0	0
2326009	SHELBY TOWNSHIP	MI		07/12/2018		0	0	0	0	0	0	0	0	60,258	0	0	0
2326012	SHELBY TOWNSHIP	MI		07/25/2018		0	0	0	0	0	0	0	0	51,626	0	0	0
2326032	SOUTHGATE	MI		10/30/2018		0	0	0	0	0	0	0	0	7,389	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		1,881,275	0	0	0	0	0	0	0	247,048	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		3,378,430	0	0	0	0	0	0	0	420,161	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,564,132	0	0	0	0	0	0	0	59,173	0	0	0
2425638	MINNETONKA	MN		07/16/2013		2,430,121	0	0	0	0	0	0	0	275,206	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,882,927	0	0	0	0	0	0	0	51,913	0	0	0
2425858	VADNAIS HEIGHTS	MN		09/29/2016		924,815	0	0	0	0	0	0	0	89,547	0	0	0
2525927	OLIVE BRANCH	MS		07/14/2017		1,363,183	0	0	0	0	0	0	0	67,422	0	0	0
2625625	ST LOUIS	MO		05/24/2013		2,306,358	0	0	0	0	0	0	0	174,708	0	0	0
2725476	KALISPELL	MT		11/23/2010		2,221,771	0	0	0	0	0	0	0	292,948	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		798,476	0	0	0	0	0	0	0	205,175	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		2,662,955	0	0	0	0	0	0	0	219,250	0	0	0
2925950	LAS VEGAS	NV		10/24/2017		4,092,287	0	0	0	0	0	0	0	94,710	0	0	0
2925951	LAS VEGAS	NV		10/24/2017		2,046,143	0	0	0	0	0	0	0	47,355	0	0	0
3125306	OAKLAND	NJ		03/01/2007		1,229,743	0	0	0	0	0	0	0	260,459	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,580,445	0	0	0	0	0	0	0	132,592	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,447,112	0	0	0	0	0	0	0	109,806	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		900,180	0	0	0	0	0	0	0	106,928	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		1,504,293	0	0	0	0	0	0	0	82,473	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		2,795,230	0	0	0	0	0	0	0	249,311	0	0	0

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3125996	WILLINGBORO	NJ		05/11/2018		0	0	0	0	0	0	0	0	279,627	0	0	0
3225781	ALBUQUERQUE	NM		07/29/2015		641,628	0	0	0	0	0	0	0	72,673	0	0	0
3225788	ALBUQUERQUE	NM		09/03/2015		3,705,945	0	0	0	0	0	0	0	199,453	0	0	0
3325219	CLAY	NY		12/01/2010		1,482,353	0	0	0	0	0	0	0	140,401	0	0	0
3325538	LATHAM	NY		11/28/2011		2,011,707	0	0	0	0	0	0	0	98,183	0	0	0
3325794	WEST ISLIP	NY		10/14/2015		2,299,604	0	0	0	0	0	0	0	254,374	0	0	0
3425105	MATTHEWS	NC		11/08/2004		520,467	0	0	0	0	0	0	0	61,261	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		533,872	0	0	0	0	0	0	0	62,350	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,354,113	0	0	0	0	0	0	0	71,207	0	0	0
3425482	CARRBORO	NC		12/20/2010		3,307,322	0	0	0	0	0	0	0	342,249	0	0	0
3425504	CARY	NC		05/31/2011		1,725,317	0	0	0	0	0	0	0	176,368	0	0	0
3425529	GREENSBORO	NC		09/29/2011		1,048,680	0	0	0	0	0	0	0	194,780	0	0	0
3425579	DURHAM	NC		10/19/2012		1,738,791	0	0	0	0	0	0	0	49,798	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		2,589,075	0	0	0	0	0	0	0	207,256	0	0	0
3425591	MONROE	NC		12/18/2012		1,372,567	0	0	0	0	0	0	0	87,505	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,288,421	0	0	0	0	0	0	0	105,332	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		3,399,215	0	0	0	0	0	0	0	139,065	0	0	0
3425676	KILL DEVIL HILLS	NC		02/04/2014		2,860,434	0	0	0	0	0	0	0	95,010	0	0	0
3425751	FAYETTEVILLE	NC		05/01/2015		2,094,126	0	0	0	0	0	0	0	506,322	0	0	0
3425754	CONCORD	NC		05/07/2015		3,665,011	0	0	0	0	0	0	0	144,266	0	0	0
3425768	KERNERSVILLE	NC		06/18/2015		3,401,010	0	0	0	0	0	0	0	132,971	0	0	0
3425875	RALEIGH	NC		12/22/2016		922,923	0	0	0	0	0	0	0	87,115	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		69,343	0	0	0	0	0	0	0	57,743	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		232,748	0	0	0	0	0	0	0	208,971	0	0	0
3625044	COLUMBUS	OH		11/24/2003		107,439	0	0	0	0	0	0	0	98,483	0	0	0
3625100	DAYTON	OH		10/14/2004		141,507	0	0	0	0	0	0	0	68,823	0	0	0
3625130	VANDALIA	OH		03/29/2005		707,625	0	0	0	0	0	0	0	291,786	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		698,788	0	0	0	0	0	0	0	69,455	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,153,143	0	0	0	0	0	0	0	69,083	0	0	0
3625422	ELYRIA	OH		10/29/2008		2,822,708	0	0	0	0	0	0	0	59,167	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		1,328,031	0	0	0	0	0	0	0	529,581	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,349,552	0	0	0	0	0	0	0	147,877	0	0	0
3625484	WESTLAKE	OH		12/27/2010		1,781,924	0	0	0	0	0	0	0	351,503	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		3,102,967	0	0	0	0	0	0	0	813,288	0	0	0
3625566	COLUMBUS	OH		07/13/2012		1,698,434	0	0	0	0	0	0	0	334,612	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		3,048,834	0	0	0	0	0	0	0	135,749	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		3,193,504	0	0	0	0	0	0	0	263,956	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,617,220	0	0	0	0	0	0	0	121,906	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		24,001,582	0	0	0	0	0	0	0	744,687	0	0	0
3625680	HUDSON	OH		03/21/2014		1,358,808	0	0	0	0	0	0	0	66,251	0	0	0
3625688	MASON	OH		06/09/2014		1,950,642	0	0	0	0	0	0	0	129,594	0	0	0
3625764	DAYTON	OH		06/10/2015		3,418,303	0	0	0	0	0	0	0	213,327	0	0	0

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3625773	MASON	OH		07/09/2015.		2,028,564	0	0	0	0	0	0	0	124,555	0	0	0
3625786	PERRYSBURG	OH		08/27/2015.		2,167,224	0	0	0	0	0	0	0	159,364	0	0	0
3625816	CINCINNATI	OH		02/19/2016.		996,418	0	0	0	0	0	0	0	18,971	0	0	0
3625835	DAYTON	OH		06/17/2016.		1,106,741	0	0	0	0	0	0	0	69,080	0	0	0
3625845	WELLINGTON	OH		08/02/2016.		5,039,648	0	0	0	0	0	0	0	176,817	0	0	0
3625850	MORAINE	OH		09/09/2016.		1,250,027	0	0	0	0	0	0	0	44,793	0	0	0
3625851	SPRINGBORO	OH		09/09/2016.		1,250,027	0	0	0	0	0	0	0	44,793	0	0	0
3625883	CINCINNATI	OH		01/19/2017.		2,206,038	0	0	0	0	0	0	0	117,094	0	0	0
3625886	MENTOR	OH		02/07/2017.		3,391,710	0	0	0	0	0	0	0	149,689	0	0	0
3625909	COLUMBUS	OH		05/16/2017.		1,150,737	0	0	0	0	0	0	0	101,540	0	0	0
3625922	BLUE ASH	OH		07/07/2017.		24,213,011	0	0	0	0	0	0	0	576,674	0	0	0
3625933	GAHANNA	OH		08/08/2017.		1,901,360	0	0	0	0	0	0	0	56,382	0	0	0
3625961	HILLIARD	OH		11/29/2017.		3,700,000	0	0	0	0	0	0	0	119,366	0	0	0
3625986	HILLIARD	OH		03/29/2018.		0	0	0	0	0	0	0	0	108,651	0	0	0
3625992	MENTOR	OH		05/02/2018.		0	0	0	0	0	0	0	0	30,018	0	0	0
3626018	ELYRIA	OH		08/07/2018.		0	0	0	0	0	0	0	0	53,653	0	0	0
3626019	ELYRIA	OH		08/07/2018.		0	0	0	0	0	0	0	0	19,580	0	0	0
3626024	WORTHINGTON	OH		08/31/2018.		0	0	0	0	0	0	0	0	20,680	0	0	0
3725792	TULSA	OK		09/29/2015.		2,659,969	0	0	0	0	0	0	0	69,257	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016.		971,869	0	0	0	0	0	0	0	96,371	0	0	0
3726011	DUNCAN	OK		07/24/2018.		0	0	0	0	0	0	0	0	67,440	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010.		1,347,910	0	0	0	0	0	0	0	205,110	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011.		6,678,755	0	0	0	0	0	0	0	2,891,010	0	0	0
3825692	SALEM	OR		07/25/2014.		1,774,829	0	0	0	0	0	0	0	237,053	0	0	0
3825787	FLORENCE	OR		08/31/2015.		808,454	0	0	0	0	0	0	0	90,815	0	0	0
3825842	TUALATIN	OR		07/14/2016.		3,098,515	0	0	0	0	0	0	0	112,479	0	0	0
3825869	SALEM	OR		12/02/2016.		1,672,268	0	0	0	0	0	0	0	88,358	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017.		2,590,734	0	0	0	0	0	0	0	84,874	0	0	0
3825967	PORTLAND	OR		12/20/2017.		1,500,000	0	0	0	0	0	0	0	66,613	0	0	0
3925757	LANGHORNE	PA		05/15/2015.		1,097,021	0	0	0	0	0	0	0	228,900	0	0	0
3925776	MERCER	PA		07/15/2015.		1,278,877	0	0	0	0	0	0	0	78,524	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017.		2,039,337	0	0	0	0	0	0	0	125,373	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017.		1,377,944	0	0	0	0	0	0	0	68,161	0	0	0
3925976	CRANBERRY TOWNSHIP	PA		02/01/2018.		0	0	0	0	0	0	0	0	118,383	0	0	0
3926013	PITTSBURGH	PA		07/26/2018.		0	0	0	0	0	0	0	0	55,820	0	0	0
4124976	LEXINGTON	SC		01/14/2003.		534,066	0	0	0	0	0	0	0	88,428	0	0	0
4125311	CHARLESTON	SC		03/28/2007.		5,590,164	0	0	0	0	0	0	0	453,701	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008.		4,786,132	0	0	0	0	0	0	0	54,027	0	0	0
4125480	CHARLESTON	SC		12/14/2010.		425,703	0	0	0	0	0	0	0	87,910	0	0	0
4125542	CHARLESTON	SC		12/20/2011.		1,474,388	0	0	0	0	0	0	0	11,619	0	0	0
4125556	ROCK HILL	SC		05/17/2012.		3,993,132	0	0	0	0	0	0	0	235,962	0	0	0
4125576	SPARTANBURG	SC		10/05/2012.		1,969,503	0	0	0	0	0	0	0	125,935	0	0	0
4125712	ROCK HILL	SC		10/23/2014.		1,524,241	0	0	0	0	0	0	0	98,200	0	0	0

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4125782	FLORENCE	SC		07/30/2015.		4,682,561	0	0	0	0	0	0	0	284,176	0	0	0
4125797	LEXINGTON	SC		11/10/2015.		985,881	0	0	0	0	0	0	0	53,513	0	0	0
4125896	PAWLEY'S ISLAND	SC		03/29/2017.		1,077,572	0	0	0	0	0	0	0	34,990	0	0	0
4125979	PAWLEYS ISLAND	SC		02/26/2018.		0	0	0	0	0	0	0	0	167,840	0	0	0
4125991	BLYTHEWOOD	SC		05/02/2018.		0	0	0	0	0	0	0	0	75,468	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003.		598,947	0	0	0	0	0	0	0	96,020	0	0	0
4325001	KINGSPORT	TN		05/30/2003.		63,306	0	0	0	0	0	0	0	52,703	0	0	0
4325031	MEMPHIS	TN		09/30/2003.		77,239	0	0	0	0	0	0	0	69,592	0	0	0
4325078	BRISTOL	TN		06/04/2004.		370,266	0	0	0	0	0	0	0	229,653	0	0	0
4325537	COLUMBIA	TN		11/21/2011.		552,493	0	0	0	0	0	0	0	8,047	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012.		1,759,801	0	0	0	0	0	0	0	144,076	0	0	0
4325739	NASHVILLE	TN		02/25/2015.		1,903,958	0	0	0	0	0	0	0	232,597	0	0	0
4325820	KNOXVILLE	TN		03/23/2016.		600,735	0	0	0	0	0	0	0	62,601	0	0	0
4424980	BOERNE	TX		02/04/2003.		45,059	0	0	0	0	0	0	0	30,083	0	0	0
4425029	EL PASO	TX		09/30/2003.		86,082	0	0	0	0	0	0	0	77,411	0	0	0
4425033	EL PASO	TX		10/08/2003.		603,624	0	0	0	0	0	0	0	380,464	0	0	0
4425173	EL PASO	TX		09/28/2005.		644,277	0	0	0	0	0	0	0	216,065	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006.		1,037,431	0	0	0	0	0	0	0	87,402	0	0	0
4425297	HOUSTON	TX		01/17/2007.		625,895	0	0	0	0	0	0	0	135,367	0	0	0
4425327	AUSTIN	TX		06/11/2007.		1,843,753	0	0	0	0	0	0	0	95,245	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007.		1,705,080	0	0	0	0	0	0	0	101,451	0	0	0
4425405	HOUSTON	TX		07/10/2008.		910,632	0	0	0	0	0	0	0	96,462	0	0	0
4425421	HOUSTON	TX		10/15/2008.		6,508,094	0	0	0	0	0	0	0	316,692	0	0	0
4425426	HOUSTON	TX		11/21/2008.		3,508,936	0	0	0	0	0	0	0	206,528	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010.		683,811	0	0	0	0	0	0	0	252,274	0	0	0
4425463	EL PASO	TX		09/16/2010.		1,263,213	0	0	0	0	0	0	0	130,287	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010.		2,487,595	0	0	0	0	0	0	0	448,460	0	0	0
4425478	EL PASO	TX		12/06/2010.		1,800,395	0	0	0	0	0	0	0	180,201	0	0	0
4425543	HOUSTON	TX		12/29/2011.		2,729,012	0	0	0	0	0	0	0	238,255	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012.		2,933,422	0	0	0	0	0	0	0	243,570	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013.		1,282,682	0	0	0	0	0	0	0	97,526	0	0	0
4425612	MCALLEN	TX		04/15/2013.		1,432,379	0	0	0	0	0	0	0	238,919	0	0	0
4425633	KATY	TX		06/26/2013.		1,929,499	0	0	0	0	0	0	0	145,652	0	0	0
4425644	CORPUS CHRISTI	TX		08/12/2013.		2,566,654	0	0	0	0	0	0	0	49,249	0	0	0
4425652	CONROE	TX		09/30/2013.		917,510	0	0	0	0	0	0	0	38,875	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013.		857,798	0	0	0	0	0	0	0	129,455	0	0	0
4425660	EL PASO	TX		10/31/2013.		1,539,221	0	0	0	0	0	0	0	112,338	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013.		6,032,553	0	0	0	0	0	0	0	421,419	0	0	0
4425670	CARROLLTON	TX		12/23/2013.		3,693,947	0	0	0	0	0	0	0	234,981	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014.		2,696,352	0	0	0	0	0	0	0	160,428	0	0	0
4425713	KERRVILLE	TX		10/27/2014.		3,453,426	0	0	0	0	0	0	0	96,210	0	0	0
4425779	AUSTIN	TX		07/27/2015.		968,633	0	0	0	0	0	0	0	37,446	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
4425799	HOUSTON	TX		11/19/2015.		1,102,792	0	0	0	0	0	0	0	65,075	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015.		1,808,835	0	0	0	0	0	0	0	106,006	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016.		2,287,095	0	0	0	0	0	0	0	230,883	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016.		2,292,200	0	0	0	0	0	0	0	152,843	0	0	0
4425847	LAREDO	TX		08/24/2016.		4,407,406	0	0	0	0	0	0	0	161,149	0	0	0
4425857	HUMBLE	TX		09/28/2016.		988,950	0	0	0	0	0	0	0	54,641	0	0	0
4425868	KINGSVILLE	TX		11/30/2016.		3,875,393	0	0	0	0	0	0	0	233,525	0	0	0
4425876	HOUSTON	TX		12/22/2016.		2,744,395	0	0	0	0	0	0	0	255,719	0	0	0
4425892	SAN ANTONIO	TX		03/09/2017.		1,239,854	0	0	0	0	0	0	0	62,571	0	0	0
4425893	AUSTIN	TX		03/15/2017.		3,416,110	0	0	0	0	0	0	0	106,292	0	0	0
4425906	SAN ANTONIO	TX		05/11/2017.		2,854,550	0	0	0	0	0	0	0	93,993	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017.		1,932,616	0	0	0	0	0	0	0	166,707	0	0	0
4425948	LAREDO	TX		10/10/2017.		7,022,091	0	0	0	0	0	0	0	342,846	0	0	0
4425973	LEWISVILLE	TX		01/18/2018.		0	0	0	0	0	0	0	0	49,508	0	0	0
4425993	HOUSTON	TX		05/08/2018.		0	0	0	0	0	0	0	0	24,031	0	0	0
4425995	CORPUS CHRISTI	TX		05/10/2018.		0	0	0	0	0	0	0	0	51,362	0	0	0
4426002	HOUSTON	TX		06/20/2018.		0	0	0	0	0	0	0	0	61,074	0	0	0
4426007	PLANO	TX		07/11/2018.		0	0	0	0	0	0	0	0	31,178	0	0	0
4525762	MURRAY	UT		05/29/2015.		1,232,414	0	0	0	0	0	0	0	148,708	0	0	0
4526004	ST. GEORGE	UT		06/22/2018.		0	0	0	0	0	0	0	0	172,415	0	0	0
4625460	BARRE	VT		08/26/2010.		1,718,170	0	0	0	0	0	0	0	574,817	0	0	0
4725354	DALE CITY	VA		10/29/2007.		925,152	0	0	0	0	0	0	0	68,893	0	0	0
4725378	NORFOLK	VA		01/30/2008.		6,281,701	0	0	0	0	0	0	0	21,035	0	0	0
4725407	CHESTER	VA		07/29/2008.		4,631,615	0	0	0	0	0	0	0	118,387	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010.		893,021	0	0	0	0	0	0	0	694,399	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011.		1,223,872	0	0	0	0	0	0	0	79,278	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011.		3,578,918	0	0	0	0	0	0	0	131,104	0	0	0
4725563	RICHMOND	VA		06/28/2012.		2,362,901	0	0	0	0	0	0	0	115,140	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013.		3,422,598	0	0	0	0	0	0	0	235,636	0	0	0
4725693	GREAT FALLS	VA		07/29/2014.		3,867,262	0	0	0	0	0	0	0	159,488	0	0	0
4725702	RICHMOND	VA		09/18/2014.		2,670,085	0	0	0	0	0	0	0	111,156	0	0	0
4725705	RICHMOND	VA		09/30/2014.		962,859	0	0	0	0	0	0	0	124,538	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014.		2,390,311	0	0	0	0	0	0	0	153,065	0	0	0
4725865	RICHMOND	VA		11/21/2016.		1,491,971	0	0	0	0	0	0	0	163,833	0	0	0
4726006	CHESTER	VA		06/28/2018.		0	0	0	0	0	0	0	0	62,444	0	0	0
4825448	SNOHOMISH	WA		05/28/2010.		2,833,814	0	0	0	0	0	0	0	279,812	0	0	0
4825636	VANCOUVER	WA		06/27/2013.		1,091,461	0	0	0	0	0	0	0	66,007	0	0	0
4825710	NEWCASTLE	WA		10/21/2014.		4,352,121	0	0	0	0	0	0	0	122,956	0	0	0
4825717	RENTON	WA		11/14/2014.		2,615,415	0	0	0	0	0	0	0	103,912	0	0	0
4825760	SPOKANE	WA		05/21/2015.		4,947,781	0	0	0	0	0	0	0	194,752	0	0	0
4825825	BELLINGHAM	WA		04/28/2016.		1,824,499	0	0	0	0	0	0	0	175,145	0	0	0
4825826	VANCOUVER	WA		04/28/2016.		864,842	0	0	0	0	0	0	0	40,195	0	0	0
5025072	OSHKOSH	WI		05/04/2004.		2,261,866	0	0	0	0	0	0	0	138,842	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
5025087	OSHKOSH	WI		08/11/2004		2,657,324	0	0	0	0	0	0	0	326,246	0	0	0
5025795	JOHNSON CREEK	WI		10/23/2015		861,824	0	0	0	0	0	0	0	70,939	0	0	0
5025877	MILWAUKEE	WI		12/28/2016		2,624,035	0	0	0	0	0	0	0	142,642	0	0	0
5025947	VARIOUS	WI		10/05/2017		10,711,670	0	0	0	0	0	0	0	776,633	0	0	0
5025994	MILWAUKEE	WI		05/10/2018		0	0	0	0	0	0	0	0	223,026	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		862,419	0	0	0	0	0	0	0	211,004	0	0	0
5325494	SEDALIA	MO		04/07/2011		893,587	0	0	0	0	0	0	0	200,116	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		849,480	0	0	0	0	0	0	0	90,050	0	0	0
5325613	MANCHESTER	NH		04/17/2013		1,792,671	0	0	0	0	0	0	0	165,328	0	0	0
5325965	LUBBOCK	TX		12/19/2017		6,600,000	0	0	0	0	0	0	0	322,578	0	0	0
5326017	MILLEDGEVILLE	GA		08/06/2018		0	0	0	0	0	0	0	0	81,472	0	0	0
0299999. Total - Mortgages With Partial Repayments						804,802,022	0	0	0	0	0	0	0	63,572,008	0	0	0
0599999. Total Mortgages						871,149,196	0	0	0	0	0	0	62,288,283	125,860,291	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation and Admini-strative Symbol / Market Indicator	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
Mineral Rights - Unaffiliated																			
	BEAVER COUNTY, OK MINERAL RIGHTS		BEAVER COUNTY...	OK	BEAVER COUNTY, OK MINERAL RIGHTS		01/01/1932	0	0	0	0	0	0	0	0	0	0	0	0.000
	HARPER COUNTY, OK MINERAL RIGHTS		HARPER COUNTY...	OK	HARPER COUNTY, OK MINERAL RIGHTS		01/01/1932	0	0	0	0	0	0	0	0	0	0	0	0.000
	NOWATA COUNTY, OK MINERAL RIGHTS		NOWATA COUNTY..	OK	NOWATA COUNTY, OK MINERAL RIGHTS		01/01/1932	0	0	0	0	0	0	0	0	0	42	0	0.000
0599999. Total - Mineral Rights - Unaffiliated									0	0	0	0	0	0	0	0	42	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
46332# 12 4	IRONWOOD MEZZANINE FUND IV-B LP		WILMINGTON	DE	IRONWOOD MEZZANINE MANAGEMENT IV LLC	2PL	01/01/2018	2	1,569,917	1,569,917	1,569,917	0	0	0	0	0	114	13,430,083	3.540
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated									1,569,917	1,569,917	1,569,917	0	0	0	0	0	114	13,430,083	XXX
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	1FE	06/14/2012	0	75,000,000	88,495,500	75,000,000	0	0	0	0	0	5,156,250	0	100.000
1499999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated									75,000,000	88,495,500	75,000,000	0	0	0	0	0	5,156,250	0	XXX
4499999. Subtotal - Unaffiliated									1,569,917	1,569,917	1,569,917	0	0	0	0	0	156	13,430,083	XXX
4599999. Subtotal - Affiliated									75,000,000	88,495,500	75,000,000	0	0	0	0	0	5,156,250	0	XXX
4699999. Totals									76,569,917	90,065,417	76,569,917	0	0	0	0	0	5,156,406	13,430,083	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated										
46332# 12 4	IRONWOOD MEZZANINE FUND IV-B LP	WILMINGTON	DE	IRONWOOD MEZZANINE MANAGEMENT IV LLC	01/01/2018.	2	414,970	1,185,629	0	3.540
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							414,970	1,185,629	0	XXX
4499999. Subtotal - Unaffiliated							414,970	1,185,629	0	XXX
4699999. Totals							414,970	1,185,629	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
46332# 12 4	IRONWOOD MEZZANINE FUND IV-B LP	WILMINGTON	DE	RETURN OF CAPITAL	01/01/2018.	06/29/2018.	0	0	0	0	0	0	0	30,682	30,682	0	0	0	114
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							0	0	0	0	0	0	0	30,682	30,682	0	0	0	114
4499999. Subtotal - Unaffiliated							0	0	0	0	0	0	0	30,682	30,682	0	0	0	114
4699999. Totals							0	0	0	0	0	0	0	30,682	30,682	0	0	0	114

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
233244 AD 4	US DEPT OF TRANSPORTATION 144A LEASE FXD				1	10,219,320	109.322	13,118,640	12,000,000	11,958,157	0	12,636	0	0	6.001	6.210	MON	48,008	720,120	06/30/2004.	12/07/2021.
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L			4	1	3,755,079	106.086	3,983,598	3,755,079	3,755,079	0	0	0	0	4.730	4.777	MON	7,894	177,615	09/09/2010.	06/15/2030.
912810 EQ 7	US TREAS BOND	SD			1	10,141,300	116.218	9,343,927	8,040,000	8,704,562	0	(127,740)	0	0	6.250	4.259	FA	189,803	502,500	03/28/2017.	08/15/2023.
912810 EQ 7	US TREAS BOND				1	107,215	116.218	98,785	85,000	92,026	0	(1,350)	0	0	6.250	4.259	FA	2,007	5,313	03/28/2017.	08/15/2023.
912828 V9 8	US TREASURY NOTES	C			1	1,073,273	97.205	1,069,255	1,100,000	1,075,798	0	2,525	0	0	2.250	2.550	FA	9,349	24,750	01/12/2018.	02/15/2027.
0199999. U.S. Government - Issuer Obligations						25,296,187	XXX	27,614,205	24,980,079	25,585,622	0	(113,929)	0	0	XXX	XXX	XXX	257,061	1,430,298	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889	CF		4	1	3,208,704	100.553	3,022,874	3,006,252	3,199,843	0	5,139	0	0	3.500	1.200	MON	8,768	105,219	04/23/2013.	03/01/2043.
3136AA 3R 4	FANNIE MAE 2012-149 LV	CF		4	1	5,183,644	96.035	4,833,119	5,032,665	5,084,566	0	(6,408)	0	0	3.000	2.617	MON	12,582	150,980	01/10/2013.	03/25/2036.
3136AA MC 6	FANNIE MAE 2012-139 WV	CF		4	1	1,829,612	97.768	1,844,535	1,886,645	1,864,203	0	4,137	0	0	3.000	3.467	MON	4,717	56,599	12/31/2013.	02/25/2036.
3136AB MY 6	FANNIE MAE 2012-148 VB	CF		4	1	10,138,828	96.183	9,618,300	10,000,000	10,084,127	0	(12,789)	0	0	3.000	2.822	MON	25,000	300,000	10/15/2015.	12/25/2032.
3136AB P9 8	FANNIE MAE 2013-6 VN	CF		4	1	2,995,520	99.974	2,815,268	2,816,000	2,925,924	0	(8,064)	0	0	3.500	2.942	MON	8,213	98,560	01/25/2013.	01/25/2030.
3136AB YJ 6	FANNIE MAE 2013-1 VB	CF		4	1	5,227,718	96.650	4,923,351	5,094,000	5,161,793	0	(8,581)	0	0	3.000	2.737	MON	12,735	152,820	01/10/2013.	02/25/2033.
3136AB ZF 3	FANNIE MAE 2013-1 VD	CF		4	1	4,123,750	98.110	3,924,400	4,000,000	4,052,541	0	(4,802)	0	0	3.000	2.649	MON	10,000	120,000	01/24/2013.	01/25/2033.
3136AF BT 0	FANNIE MAE 2013-72 YA			4	1	3,899,255	97.516	3,809,541	3,906,580	3,899,136	0	28	0	0	3.000	3.017	MON	1,953	117,197	04/21/2016.	06/25/2033.
3136AL H3 8	FANNIE MAE 2014-79 LC	CF		4	1	1,905,396	96.286	1,880,466	1,953,000	1,915,133	0	2,450	0	0	3.000	3.230	MON	977	58,590	07/20/2015.	09/25/2044.
3137BN 3M 4	FHR 4550 VB			4	1	6,644,673	95.048	6,136,316	6,456,036	6,607,778	0	(12,871)	0	0	3.000	2.731	MON	8,608	193,681	04/04/2016.	03/15/2038.
3137BN W2 6	FHR 4571 GV			4	1	7,908,144	95.010	7,356,624	7,743,000	7,876,598	0	(11,199)	0	0	3.000	2.806	MON	10,324	232,290	03/31/2016.	06/15/2039.
3137BY CH 1	FREDDIE MAC 4680 YV	CF		4	1	4,864,480	100.166	4,723,847	4,716,000	4,851,438	0	(10,961)	0	0	3.500	3.176	MON	13,755	165,060	10/27/2017.	09/15/2037.
3137FC NZ 3	FREDDIE MAC 4744 TH			4	1	9,540,296	100.026	9,347,460	9,345,000	9,527,432	0	(12,864)	0	0	3.500	3.311	MON	27,256	299,819	01/03/2018.	01/15/2047.
3137FH DK 6	FREDDIE MAC 4821 BU			4	1	10,109,375	102.895	10,289,451	10,000,000	10,106,407	0	(2,968)	0	0	4.000	3.861	MON	33,333	133,333	08/30/2018.	12/15/2044.
38373V M3 1	GNMA 2002-87 Z			4	1	5,146,775	106.059	5,582,290	5,263,397	5,219,095	0	5,559	0	0	5.500	5.738	MON	24,124	289,487	11/08/2002.	11/20/2032.
38373X L2 0	GNMA 2002-55 PE	CF		4	1	1,696,656	99.896	1,632,160	1,633,855	1,646,462	0	(2,552)	0	0	6.000	5.712	MON	8,169	98,031	12/19/2002.	07/20/2032.
38375C BD 1	GNMA 2012-57 DA	CF		4	1	1,693,205	108.331	1,676,093	1,547,189	1,612,334	0	14,571	0	0	5.398	4.290	MON	6,960	83,595	08/03/2012.	04/20/2042.
38377G S7 5	GNMA 2010-89 PD	CF		4	1	3,168,750	102.099	3,062,973	3,000,000	3,059,603	0	(22,393)	0	0	4.000	3.118	MON	10,000	120,000	04/16/2014.	07/20/2040.
38377X AL 6	GNMA 2011-100 PX	CF		4	1	1,597,058	100.520	1,520,770	1,512,902	1,528,341	0	(5,660)	0	0	4.000	2.922	MON	5,043	60,516	04/22/2014.	12/20/2039.
0299999. U.S. Government - Residential Mortgage-Backed Securities						90,881,839	XXX	87,999,838	88,912,521	90,222,754	0	(90,228)	0	0	XXX	XXX	XXX	232,517	2,835,777	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10			4	1	4,527,566	99.474	4,503,787	4,527,602	4,524,500	0	(965)	0	0	3.220	3.196	MON	12,149	145,789	10/26/2015.	08/25/2035.
36194N LU 1	GN AU1239			4	1	5,240,854	97.275	5,072,668	5,214,780	5,236,379	0	(1,746)	0	0	2.850	2.789	MON	12,385	148,621	04/25/2016.	07/01/2033.
36194S PD 4	GN AU4920 GN AU4920	CF		4	1	5,744,426	97.470	5,497,755	5,640,431	5,725,426	0	(8,539)	0	0	3.020	2.879	MON	7,571	170,341	08/23/2016.	09/15/2041.
36197J ZL 2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147	CF		4	1	4,877,566	102.669	4,835,464	4,709,780	4,847,420	0	(17,342)	0	0	3.940	3.593	MON	15,464	185,565	01/26/2017.	03/15/2037.
38373M 2F 6	GNMA 2008-80 IO			4,6	1	273,482	16.835	666,654	0	261,301	0	(1,295)	0	0	1.502	20.167	MON	4,955	58,761	11/17/2009.	04/16/2050.
38376G 2H 2	GNMA 2011-92 C	CF		4	1	7,894,063	100.936	8,074,880	8,000,000	7,933,227	0	(12,622)	0	0	3.865	4.013	MON	25,769	309,526	12/31/2013.	04/16/2052.
38376G A7 5	GNMA 2011-10 AC	CF		4	1	1,721,020	100.407	1,590,931	1,584,482	1,698,681	0	(3,905)	0	0	3.565	2.946	MON	4,707	56,380	02/13/2013.	11/16/2044.
38376G S2 7	GNMA 2011-67 CA	CF		4	1	2,701,205	100.295	2,662,997	2,655,164	2,700,593	0	(198)	0	0	3.985	3.677	MON	8,816	105,273	12/31/2013.	12/16/2051.
38376G S3 5	GNMA 2011-67 D	CF		4	1	3,020,010	100.902	3,027,060	3,000,000	3,019,905	0	(97)	0	0	3.985	3.866	MON	9,961	118,946	12/31/2013.	12/16/2051.
38376G U2 4	GNMA 2011-77 D	CF		4	1	5,234,910	104.345	5,492,774	5,264,051	5,251,255	0	5,385	0	0	5.215	5.323	MON	22,875	255,338	12/31/2013.	10/16/2045.
38379K J5 8	GNMA 2015-130 VA			4	1	6,405,099	92.603	5,978,017	6,455,533	6,417,607	0	4,363	0	0	2.250	2.355	MON	12,104	145,250	06/13/2016.	09/16/2041.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						47,640,201	XXX	47,402,987	47,051,823	47,616,294	0	(36,961)	0	0	XXX	XXX	XXX	136,756	1,699,790	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
0599999. Total - U.S. Government						163,818,227	XXX	163,017,030	160,944,423	163,424,670	0	(241,118)	0	0	XXX	XXX	XXX	626,334	5,965,865	XXX	XXX
All Other Governments - Issuer Obligations																					
91086Q BG 2	UNITED MEXICAN STATES		D	1	2FE	2,990,280	98.062	2,941,860	3,000,000	2,992,740	0	869	0	0	4.125	4.165	JJ	55,000	123,750	01/13/2016.	01/21/2026.
91087B AC 4	UNITED MEXICAN STATES	LS	D	1	2FE	1,993,520	96.841	1,936,820	2,000,000	1,994,477	0	551	0	0	4.150	4.190	MS	21,442	83,000	03/16/2017.	03/28/2027.
91087B AE 0	UNITED MEXICAN STATES GOVT NATIONAL	LS	D		2FE	11,948,520	93.776	11,253,120	12,000,000	11,952,722	0	4,202	0	0	3.750	3.802	JJ	212,500	225,000	01/03/2018.	01/11/2028.
0699999. All Other Governments - Issuer Obligations						16,932,320	XXX	16,131,800	17,000,000	16,939,939	0	5,622	0	0	XXX	XXX	XXX	288,942	431,750	XXX	XXX
1099999. Total - All Other Governments						16,932,320	XXX	16,131,800	17,000,000	16,939,939	0	5,622	0	0	XXX	XXX	XXX	288,942	431,750	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
01026C AD 3	ALABAMA ECON SETTLEMENT AUTH B			1	1FE	9,110,000	102.349	9,323,994	9,110,000	9,110,000	0	0	0	0	4.263	4.263	MS	114,350	298,410	11/20/2018.	09/15/2032.
01170R EF 5	ALASKA ST HSG FIN CORP MTG REV SERIES A	CF		2	1FE	1,676,929	101.662	1,738,420	1,710,000	1,682,298	0	939	0	0	4.125	4.251	JD	5,878	70,538	05/25/2012.	12/01/2037.
011770 2D 5	STATE OF ALASKA			2	1FE	1,000,000	98.975	989,750	1,000,000	1,000,000	0	0	0	0	3.858	3.858	FA	16,075	38,580	01/16/2013.	08/01/2037.
040484 GK 7	ARIZONA BOARD OF REGENTS UNIV ARIZONA SY				1FE	1,300,000	99.305	1,290,965	1,300,000	1,300,000	0	0	0	0	3.036	3.036	JD	3,289	39,468	12/20/2012.	06/01/2024.
040507 NB 7	ARIZONA ST HLTH FACS AUTH BANN				1FE	1,000,000	101.557	1,015,570	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				1FE	2,300,000	99.641	2,291,743	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	98.236	2,657,284	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	107.257	4,258,103	3,970,000	3,913,577	0	942	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	433,968	97.751	424,208	433,968	433,968	0	0	0	0	2.900	2.900	MON	1,049	12,585	04/19/2013.	02/01/2042.
13034P UH 8	CALIFORNIA ST HSG FIN AGY REV			2	1FE	3,000,000	101.913	3,057,390	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	101.080	3,032,400	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	99.590	2,987,700	3,000,000	3,000,000	0	0	0	0	3.848	3.848	FA	48,100	115,440	06/22/2016.	08/01/2031.
14916R AC 8	CATHOLIC HEALTH INITIATIVE				2FE	2,493,350	97.886	2,447,150	2,500,000	2,497,219	0	676	0	0	2.950	2.981	MN	12,292	73,750	10/25/2012.	11/01/2022.
167593 H6 2	CHICAGO IL O'HARE INTERNATIONA AIRPORT			1	1FE	5,000,000	101.787	5,089,350	5,000,000	5,000,000	0	0	0	0	4.472	4.472	JJ	11,801	0	12/06/2018.	01/01/2049.
16772P AK 2	CHICAGO ILLINOIS TRANSIT AUTH				1FE	3,000,000	103.370	3,101,100	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 K3 2	COLORADO HSG & FIN AUTH			2	1FE	1,205,000	100.420	1,210,061	1,205,000	1,205,000	0	0	0	0	3.900	3.900	AO	11,749	23,889	03/07/2018.	10/01/2032.
196479 XM 6	COLORADO HSG & FIN AUTH	CF		2	1FE	1,310,000	98.851	1,294,948	1,310,000	1,310,000	0	0	0	0	3.193	3.193	MN	6,971	41,828	01/16/2015.	11/01/2027.
19647P BQ 5	COLORADO ST HSG FIN AUTH MF HS				1FE	5,439,732	99.439	5,409,215	5,439,732	5,439,732	0	0	0	0	3.400	3.400	JJ	92,475	30,825	12/05/2016.	11/01/2045.
19647P BS 1	COLORADO ST HSG FIN AUTH MF HS	CF		2	1FE	3,984,904	101.083	4,028,061	3,984,904	3,984,904	0	0	0	0	3.850	3.850	MON	12,785	153,419	05/12/2017.	07/01/2057.
199098 BS 2	COLUMBUS FRANKLIN CNTY OH FIN AUTH RES &			2	1FE	4,000,000	100.582	4,023,280	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			1	1FE	7,777,641	100.799	7,761,523	7,700,000	7,771,790	0	(3,651)	0	0	4.014	3.929	JD	25,757	309,078	04/12/2017.	06/01/2033.
20281P KS 0	CMWLTH FING AUTH PA			1	1FE	2,500,000	100.644	2,516,100	2,500,000	2,500,000	0	0	0	0	3.781	3.781	JD	7,877	82,184	01/11/2018.	06/01/2031.
20281P KT 8	CMWLTH FING AUTH PA			1	1FE	4,000,000	98.855	3,954,200	4,000,000	4,000,000	0	0	0	0	3.864	3.864	JD	12,880	134,381	01/11/2018.	06/01/2038.
20282E AS 5	CMWLTH FING AUTH PA			2	1FE	7,971,250	101.409	8,112,720	8,000,000	7,971,671	0	421	0	0	4.000	4.026	JD	26,667	249,778	02/15/2018.	06/01/2039.
20772J ZP 0	STATE OF CONNECTICUT G.O				1FE	3,000,000	97.300	2,919,000	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				1FE	5,000,000	103.244	5,162,200	5,000,000	5,000,000	0	0	0	0	4.376	4.376	MN	36,467	218,800	10/28/2010.	11/01/2021.
207758 KL 6	CONNECTICUT ST SPL TAX OBLIG				1FE	3,000,000	105.097	3,152,910	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	102.053	1,020,530	1,000,000	1,000,000	0	0	0	0	5.094	5.094	AO	10,754	50,940	10/09/2009.	04/15/2020.
246412 EC 0	DELAWARE ST SOLID WASTE AUTH				1FE	1,000,000	102.784	1,027,840	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	103.011	2,060,220	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	98.977	3,721,535	3,760,000	3,766,332	0	(1,677)	0	0	2.916	2.866	JJ	50,557	109,642	04/26/2013.	07/15/2026.
249174 SQ 7	DENVER SCHOOL DIST NO 1 2012C				1FE	845,990	102.215	1,022,150	1,000,000	868,289	0	4,895	0	0	3.773	4.930	JD	3,144	37,730	12/31/2013.	12/01/2035.
249218 BA 5	DENVER COLORADO PUBLIC SCHOOL DISTRICT C				1FE	2,500,000	101.513	2,537,825	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.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
249218 BC 1	DENVER COLORADO PUBLIC SCHOOL DISTRICT C			4	1FE	1,000,000	103.414	1,034,140	1,000,000	1,000,000	0	0	0	0	4.242	4.242	JD	1,885	42,420	04/18/2013.	12/15/2037.
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A				1FE	2,266,035	101.093	2,290,803	2,266,035	2,266,035	0	0	0	0	3.875	3.875	MON	3,903	87,809	05/19/2014.	06/15/2045.
283770 LB 9	EL PASO TX INDEP SCH DIST			2	1FE	5,000,000	101.769	5,088,450	5,000,000	5,000,000	0	0	0	0	4.050	4.050	FA	76,500	127,688	12/13/2017.	08/15/2037.
29270C YT 6	ENERGY NORTHWEST				1FE	1,000,000	100.725	1,007,250	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	875,429	101.498	999,755	985,000	905,398	0	6,019	0	0	3.450	4.440	AO	8,496	33,983	07/08/2013.	04/01/2029.
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES	CF		2	1FE	540,000	101.922	550,379	540,000	540,000	0	0	0	0	4.450	4.450	JJ	12,015	24,030	10/19/2011.	01/01/2030.
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series			2	1FE	1,688,116	98.126	1,656,481	1,688,116	1,688,116	0	0	0	0	3.125	3.125	MON	4,396	52,754	03/23/2016.	07/01/2037.
341507 ZH 7	FLORIDA ST BRD ED LOTTERY REV			2	1FE	500,000	101.434	507,170	500,000	500,000	0	0	0	0	5.391	5.391	JJ	13,478	26,955	02/26/2010.	07/01/2020.
372546 AS 0	GEORGE WASHINGTON UNIVERSITY				1FE	1,000,000	103.543	1,035,430	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	104.453	2,611,325	2,500,000	2,500,000	0	0	0	0	4.280	4.280	FA	44,583	107,000	06/28/2013.	02/01/2030.
373384 RV 0	STATE OF GEORGIA				1FE	6,000,000	104.129	6,247,740	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.
41978C AR 6	HAWAII ST ARPTS SYS CUSTOMER			2	1FE	2,125,000	99.747	2,119,624	2,125,000	2,125,000	0	0	0	0	3.894	3.894	JJ	41,374	76,771	07/13/2017.	07/01/2037.
419792 KM 7	STATE OF HAWAII			2	1FE	2,000,000	95.519	1,910,380	2,000,000	2,000,000	0	0	0	0	2.902	2.902	AO	14,510	58,040	04/01/2016.	10/01/2028.
432275 AJ 4	HILLBOROUGH CNTY FL AVIATION			2	1FE	2,785,000	107.185	2,985,102	2,785,000	2,785,000	0	0	0	0	4.151	4.151	AO	28,901	115,605	08/19/2015.	10/01/2026.
434682 AA 8	HOKE CNTY NC LMTD OBLIG TXBL QUALIFIED S				1FE	1,000,000	109.073	1,090,730	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.
442331 3J 1	HOUSTON TX			2	1FE	10,000,000	103.154	10,315,400	10,000,000	10,000,000	0	0	0	0	4.061	4.061	MS	135,367	280,886	12/20/2017.	03/01/2035.
45204E E5 3	ILLINOIS ST FIN AUTH REVENUE			1	1FE	4,500,000	99.704	4,486,680	4,500,000	4,500,000	0	0	0	0	3.951	3.951	AO	44,449	100,751	02/23/2018.	10/01/2040.
452152 QV 6	ILLINOIS ST GOV OBLIGATION				2FE	2,000,000	96.055	1,921,100	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 GF 2	ILLINOIS ST SALES TAX REVENUE			1	2FE	8,251,075	93.947	8,220,363	8,750,000	8,285,352	0	34,277	0	0	3.000	3.940	JD	11,667	131,250	06/13/2018.	06/15/2025.
472149 BE 2	JACKSONVILLE ELECTRIC AUTHORIT				1FE	750,000	105.694	792,705	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	103.178	4,127,120	4,000,000	3,741,365	0	19,733	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	101.351	2,027,020	2,000,000	1,990,872	0	376	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			1	1FE	2,500,000	103.872	2,596,800	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.
485429 Z6 4	KANSAS ST DEV FIN AUTH REV			1	1FE	5,137,400	106.641	5,332,050	5,000,000	5,129,772	0	(4,488)	0	0	4.727	4.517	AO	49,896	236,350	03/31/2017.	04/15/2037.
49130N DM 8	KENTUCKY ST HGR EDU STUDENT LO			2	1FE	1,152,667	100.348	1,159,019	1,155,000	1,152,926	0	167	0	0	3.000	3.020	JD	2,888	34,650	04/26/2017.	06/01/2029.
49130T PQ 3	KENTUCKY ST HSG CORP HSG REV 2012 SERIES			2	1FE	1,195,000	100.957	1,206,436	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	2,510,000	97.501	2,447,275	2,510,000	2,510,000	0	0	0	0	3.000	3.000	MON	6,275	75,300	04/19/2013.	11/01/2041.
49151E 7A 5	COMMONWEALTH OF KENTUCKY				1FE	2,000,000	102.476	2,049,520	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	98.888	1,977,760	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	102.936	2,573,400	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	103.160	2,408,786	2,335,000	2,355,905	0	(8,125)	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	100.440	2,988,090	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.
53945C HK 9	LOS ANGELES CA WSTWTR SYS REVE			1	1FE	3,225,000	101.820	3,283,695	3,225,000	3,225,000	0	0	0	0	4.029	4.029	JD	10,828	129,935	05/10/2017.	06/01/2039.
544445 BD 0	LOS ANGELES CA DEPT OF ARPTS A			1	1FE	2,000,000	101.398	2,027,960	2,000,000	2,000,000	0	0	0	0	3.887	3.887	MN	9,933	77,740	11/16/2016.	05/15/2038.
544525 NV 6	LOS ANGELES DEP WATER & POWER				1FE	2,000,000	105.636	2,112,720	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	103.803	1,557,045	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	106.013	2,279,280	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	103.690	2,094,538	2,020,000	2,024,635	0	(1,548)	0	0	4.750	4.660	AO	23,988	95,950	12/31/2013.	10/01/2029.
57419R L7 8	MARYLAND ST CMNTY DEV ADMIN DE			2	1FE	5,000,000	101.348	5,067,400	5,000,000	5,000,000	0	0	0	0	4.416	4.416	MS	73,600	220,800	04/07/2017.	09/01/2037.
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DE			2	1FE	2,385,000	98.692	2,353,804	2,385,000	2,385,000	0	0	0	0	3.242	3.242	MS	25,774	77,322	04/07/2017.	09/01/2048.
57419R M2 8	MARYLAND ST CMNTY DEV ADMIN DE			2	1FE	3,130,000	100.750	3,153,475	3,130,000	3,130,000	0	0	0	0	3.750	3.750	MON	9,781	117,375	05/01/2017.	03/01/2059.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
57420P GS 9	MARYLAND ST ECON DEV CORP LEASE REVENUE	CF..	..	2	1FE	2,985,930	100.113	3,003,390	3,000,000	2,991,596	0	990	0	0	3.150	3.193	JD	7,875	94,500	12/19/2012.	06/01/2026.
574218 NQ 2	MARYLAND ST HLTH & HGR EDUCTNL FACS AUTH	..	..	2	1FE	2,141,381	102.704	2,577,870	2,510,000	2,239,414	0	21,531	0	0	3.500	4.920	FA	33,188	87,850	12/31/2013.	08/15/2028.
574218 NU 3	MARYLAND ST HLTH & HGR EDUCTNL FACS AUTH	..	..	2	1FE	2,365,638	105.028	2,399,890	2,285,000	2,324,501	0	(7,725)	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	109.928	549,640	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	1,443,600	104.591	1,506,110	1,440,000	1,441,096	0	(399)	0	0	5.500	5.467	JJ	39,600	79,200	07/21/2011.	07/01/2026.
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER	..	..	2	1FE	840,000	104.289	876,028	840,000	840,000	0	0	0	0	4.900	4.900	JJ	20,580	41,160	06/01/2012.	07/01/2028.
57586N GX 3	MASSACHUSETTS ST HSG FIN AGY	..	..	2	1FE	640,000	101.213	647,763	640,000	640,000	0	0	0	0	5.100	5.100	JD	2,720	32,640	10/28/2011.	12/01/2030.
57586Y DD 6	MASSACHUSETTS ST HSG FIN AGY 2011 SERIES	CF..	..	2	1FE	2,593,523	104.347	2,707,805	2,595,000	2,590,436	0	(414)	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	95.899	1,917,980	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	96.225	1,924,500	2,000,000	2,000,000	0	0	0	0	3.399	3.399	FA	25,681	67,980	01/29/2015.	08/15/2027.
592041 WJ 2	MET GOVT NASHVILLE & DAVIDSON	..	..	1	1FE	5,306,144	102.429	5,167,543	5,045,000	5,249,716	0	(24,477)	0	0	4.053	3.417	JJ	102,237	204,474	03/30/2017.	07/01/2026.
59259Y BD 0	METROPOLITAN TRANS AUTH NY	..	..	2	1FE	3,000,000	103.879	3,116,370	3,000,000	3,000,000	0	0	0	0	5.013	5.013	MN	19,217	150,390	10/07/2009.	11/15/2020.
59333H CT 1	MIAMI-DADE CNTY FL PROFESSIONA	..	..	1	1FE	5,000,000	101.399	5,069,950	5,000,000	5,000,000	0	0	0	0	4.265	4.265	AO	68,714	0	08/09/2018.	10/01/2039.
59333P 3V 8	MIAMI-DADE CNTY FL AVIATION RE	..	..	2	1FE	3,500,000	102.571	3,589,985	3,500,000	3,500,000	0	0	0	0	4.162	4.162	AO	36,418	12,544	08/16/2018.	10/01/2033.
59333P V8 8	MIAMI-DADE CNTY FL AVIATION RE	..	..	2	1FE	6,000,000	96.507	5,790,420	6,000,000	6,000,000	0	0	0	0	3.706	3.706	AO	55,590	222,360	08/04/2016.	10/01/2035.
59333P W2 0	MIAMI-DADE CNTY FL AVIATION RE	..	..	2	1FE	966,690	96.517	965,170	1,000,000	967,415	0	725	0	0	3.856	4.077	AO	9,640	38,560	03/06/2018.	10/01/2041.
59334D HN 7	MIAMI DADE CNTY FL WTR & SWR REV 2013 SE	..	..	2	1FE	10,579,300	111.733	11,173,300	10,000,000	10,301,338	0	(56,112)	0	0	5.000	4.291	AO	125,000	500,000	07/19/2013.	10/01/2028.
593490 ME 2	MIAMI FL SPL OBLG	..	..	2	1FE	4,000,000	103.393	4,135,720	4,000,000	4,000,000	0	0	0	0	4.808	4.808	JJ	24,574	0	11/05/2018.	01/01/2039.
59447T KN 2	MICHIGAN ST FIN AUTH REVENUE	..	..	1	1FE	3,000,000	98.876	2,966,280	3,000,000	3,000,000	0	0	0	0	3.610	3.610	MN	18,050	108,300	07/29/2016.	11/01/2032.
594610 7A 9	MICHIGAN STATE	..	..	2	1FE	2,495,075	104.373	2,609,325	2,500,000	2,498,252	0	482	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	100.021	4,000,840	4,000,000	4,000,000	0	0	0	0	3.800	3.800	MN	19,422	152,000	04/30/2013.	05/15/2033.
59465M W9 2	MICHIGAN ST HSG DEV AUTH MULTIFAMILY HSG	CF..	..	2	1FE	5,940,000	98.140	5,829,516	5,940,000	5,940,000	0	0	0	0	3.736	3.736	AO	55,480	221,918	08/12/2016.	10/01/2033.
597502 BE 2	MIDLAND CNTY TEX HOSP DIST	..	..		1FE	1,250,000	100.934	1,261,675	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	101.230	3,036,900	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	101.536	2,030,720	2,000,000	2,000,000	0	0	0	0	4.096	4.096	JJ	40,960	81,920	12/07/2016.	01/01/2032.
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E	CF..	..	2	1FE	920,000	103.144	948,925	920,000	920,000	0	0	0	0	4.450	4.450	JJ	20,470	40,940	08/26/2011.	07/01/2031.
60416Q GV 0	MINNESOTA ST HSG FIN AGY	CF..	..	2	1FE	1,860,734	97.251	1,809,583	1,860,734	1,860,734	0	0	0	0	3.200	3.200	MON	4,962	59,543	05/11/2017.	06/01/2047.
605360 SE 7	MISSISSIPPI ST HOSP EQUIPMENT	..	..	1	2FE	3,000,000	95.904	2,877,120	3,000,000	3,000,000	0	0	0	0	3.720	3.720	MS	37,200	111,600	09/16/2016.	09/01/2026.
605580 6J 3	STATE OF MISSISSIPPI	..	..		1FE	3,417,992	103.254	3,531,287	3,420,000	3,419,395	0	198	0	0	3.931	3.938	MN	22,407	134,440	10/27/2010.	11/01/2021.
605581 FF 9	STATE OF MISSISSIPPI	..	..	1	1FE	3,000,000	98.767	2,963,010	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	1,080,000	100.611	1,086,599	1,080,000	1,080,000	0	0	0	0	4.156	4.156	JJ	22,442	44,885	10/17/2012.	07/01/2033.
60637B CN 8	MISSOURI HOUSING 2013 SERIES A	..	..	2	1FE	1,050,000	95.219	999,800	1,050,000	1,050,000	0	0	0	0	2.650	2.650	MON	2,319	27,825	01/18/2013.	11/01/2040.
60637B CP 3	MISSOURI HOUSING 2013 SERIES B	..	..	2	1FE	1,015,000	95.719	971,548	1,015,000	1,015,000	0	0	0	0	2.650	2.650	MON	2,241	26,898	01/18/2013.	11/01/2041.
60637B CR 9	MISSOURI HOUSING 2013 SERIES D	..	..	2	1FE	836,480	94.469	881,217	932,811	854,166	0	3,769	0	0	2.550	3.256	MON	1,982	23,787	12/31/2013.	10/01/2034.
61212R T8 9	MONTANA ST BRD OF HSG 2011 SERIES B	CF..	..	2	1FE	1,294,974	102.503	1,327,414	1,295,000	1,295,001	0	0	0	0	4.625	4.625	JD	4,991	59,894	10/14/2011.	12/01/2026.
631294 4D 4	NASHUA NH TXBL-PENNICHUCK CORP	..	..	4	1FE	2,730,780	104.027	3,120,810	3,000,000	2,756,126	0	5,565	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	369,938	101.353	369,938	365,000	366,959	0	(655)	0	0	4.750	4.540	AO	4,334	17,338	12/31/2013.	10/01/2033.
641494 DT 3	NEVADA HIGHER EDUCATION 2016B	..	..	2	1FE	2,000,000	102.195	2,043,900	2,000,000	2,000,000	0	0	0	0	4.471	4.471	JJ	44,710	89,420	03/10/2016.	07/01/2036.
64469D B5 9	NEW HAMPSHIRE HOUSING	CF..	..	2	1FE	1,820,000	99.403	1,809,135	1,820,000	1,820,000	0	0	0	0	4.077	4.077	JJ	37,101	81,828	04/27/2017.	01/01/2034.
64469D B6 7	NEW HAMPSHIRE HOUSING	CF..	..	2	1FE	2,195,000	98.578	2,163,787	2,195,000	2,195,000	0	0	0	0	3.220	3.220	JJ	35,340	77,943	04/27/2017.	01/01/2040.
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A	CF..	..	2	1FE	1,822,650	100.362	1,746,299	1,740,000	1,779,602	0	(8,058)	0	0	3.750	3.203	JJ	32,625	65,250	03/14/2013.	07/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
646080 MY 4	NEW JERSEY ST HIGHER ED ASSIST 2011-1			2	1FE	527,310	106.544	532,720	500,000	511,299	0	(3,524)	0	0	5.750	4.908	JD	2,396	28,750	12/31/2013.	12/01/2027.
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1			2	1FE	997,516	106.258	1,073,206	1,010,000	1,001,013	0	574	0	0	5.750	5.862	JD	4,840	58,075	06/08/2011.	12/01/2029.
646080 SS 1	NEW JERSEY ST HIGHER ED ASSIST			2	1FE	5,079,100	103.707	5,185,350	5,000,000	5,067,782	0	(7,215)	0	0	4.000	3.800	JD	16,667	200,000	05/16/2017.	12/01/2030.
646108 QL 7	NEW JERESEY HOUSING 2015 SERIES E			1	1FE	3,000,000	101.087	3,032,610	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			1	2FE	6,403,353	108.723	6,664,720	6,130,000	6,337,242	0	(20,870)	0	0	5.754	5.223	JD	15,676	352,720	08/14/2015.	12/15/2028.
647200 5U 4	NEW MEXICO ST MTGE FIN AUTH	CF		2	1FE	2,248,304	97.401	2,189,870	2,248,304	2,248,304	0	0	0	0	2.980	2.980	MON	5,583	66,999	05/03/2017.	08/01/2038.
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3			2	1FE	1,340,000	100.383	1,345,132	1,340,000	1,340,000	0	0	0	0	3.550	3.550	MS	15,857	47,570	08/15/2012.	09/01/2032.
64763F QD 4	NEW ORLEANS, LOUISIANA			2	1FE	3,000,000	102.542	3,076,260	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	95.194	3,807,760	4,000,000	4,000,000	0	0	0	0	2.960	2.960	FA	49,333	118,400	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	100.665	5,033,250	5,000,000	5,016,382	0	(2,996)	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	2,280,000	102.206	2,330,297	2,280,000	2,280,000	0	0	0	0	4.203	4.203	AO	23,957	95,828	07/12/2012.	10/01/2027.
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE			2	1FE	626,187	99.987	604,921	605,000	613,815	0	(2,232)	0	0	2.625	2.218	AO	3,970	15,881	02/13/2013.	04/01/2041.
649902 P3 1	THE DORMITORY AUTH OF STATE NY BUILD AME				1FE	984,450	103.662	1,036,620	1,000,000	996,087	0	1,714	0	0	4.554	4.750	FA	17,204	45,540	01/24/2011.	02/15/2021.
649902 S7 9	THE DORMITORY AUTH OF STATE NY BUILD AME				1FE	2,001,000	106.082	2,121,640	2,000,000	2,000,321	0	(91)	0	0	4.750	4.745	MS	27,972	95,000	07/14/2010.	03/15/2022.
64990C 7J 4	NEW YORK ST DORM AUTH REVENUES			2	1FE	9,150,000	101.275	9,266,663	9,150,000	9,150,000	0	0	0	0	4.071	4.071	JJ	231,776	0	05/04/2018.	07/01/2040.
650119 AP 5	NEW YORK UNIVERSITY				1FE	2,000,000	97.474	1,949,480	2,000,000	2,000,000	0	0	0	0	3.271	3.271	JJ	32,710	65,420	04/10/2015.	07/01/2027.
650119 AQ 3	NEW YORK UNIVERSITY				1FE	2,000,000	98.248	1,964,960	2,000,000	2,000,000	0	0	0	0	3.421	3.421	JJ	34,210	68,420	04/10/2015.	07/01/2028.
65819W AK 9	NORTH CAROLINA ST ESTRN PWR			1	1FE	3,000,000	105.126	3,153,780	3,000,000	3,000,000	0	0	0	0	4.058	4.058	JJ	60,870	121,740	07/16/2015.	07/01/2025.
658203 Z2 3	NORTH CAROLINA ST MUNI PWR AGY			1	1FE	2,000,000	100.801	2,016,020	2,000,000	2,000,000	0	0	0	0	3.340	3.340	JJ	33,400	66,800	07/09/2015.	01/01/2022.
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3			2	1FE	305,000	102.438	312,436	305,000	305,000	0	0	0	0	4.319	4.319	JJ	6,586	13,173	07/10/2012.	01/01/2029.
658289 B7 7	NORTH CAROLINA ST UNIVERSITY			4	1FE	1,000,000	101.310	1,013,100	1,000,000	1,000,000	0	0	0	0	3.825	3.825	AO	9,563	38,250	02/13/2013.	10/01/2033.
672319 CE 8	OAKLAND CA PENSION OBLG				1FE	2,953,320	105.550	3,166,500	3,000,000	2,976,670	0	4,115	0	0	4.350	4.527	JD	5,800	130,500	07/13/2012.	12/15/2023.
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND			2	1FE	940,000	101.053	949,898	940,000	940,000	0	0	0	0	8.570	8.662	MJSD	6,713	80,558	06/15/2000.	06/01/2020.
67756D FA 9	UNIVERSITY OF DAYTON			1	1FE	1,765,000	102.968	1,817,385	1,765,000	1,765,000	0	0	0	0	3.900	3.900	JD	5,736	68,835	03/04/2015.	12/01/2027.
678553 AS 7	OKLAHOMA CITY ECONOMIC DEV 2013A			2	1FE	2,000,000	101.777	2,035,540	2,000,000	2,000,000	0	0	0	0	3.804	3.804	MS	25,360	76,080	03/27/2013.	03/01/2027.
678553 AT 5	OKLAHOMA CITY ECONOMIC DEV 2013A			2	1FE	3,000,000	102.648	3,079,440	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	110.530	4,691,999	4,245,000	4,392,415	0	(33,304)	0	0	5.000	4.051	JJ	106,125	212,250	07/24/2013.	01/01/2026.
686343 CM 4	ORLAND IL FIRE PROTECTION DIST				1FE	1,089,430	100.647	1,192,667	1,185,000	1,137,997	0	10,609	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	103.866	2,768,029	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	99.011	3,767,369	3,805,000	3,815,145	0	(2,275)	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	102.776	3,597,160	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	98.560	6,899,200	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			1FE	4,548,960	109.335	5,193,413	4,750,000	4,578,802	0	6,643	0	0	4.920	5.255	FA	97,375	233,700	12/31/2013.	08/01/2034.
73358W TZ 7	PORT AUTH OF NY & NJ			2	1FE	3,131,000	105.800	3,279,800	3,100,000	3,119,807	0	(2,957)	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	103.072	2,782,944	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 SX 0	PORT OF OAKLAND CA			2	1Z	23,300	106.710	26,678	25,000	23,327	0	26	0	0	4.500	5.202	MN	188	563	09/18/2018.	05/01/2032.
735000 SY 8	PORT OF OAKLAND CA			2	1FE	3,238,741	104.423	3,628,699	3,475,000	3,242,415	0	3,674	0	0	4.500	5.202	MN	26,063	78,188	09/18/2018.	05/01/2032.
76221R CM 3	RHODE ISLAND HSG & MTG FIN COR 58-A			2	1FE	1,543,066	100.136	1,532,081	1,530,000	1,530,000	0	0	0	0	5.150	4.860	AO	19,699	78,795	12/31/2013.	10/01/2027.
76222R HP 0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS	CF		2	1FE	1,000,000	102.972	1,029,720	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.
762315 QL 6	RHODE ISLAND ST STUDENT LOAN			2	1FE	2,120,000	103.538	2,195,006	2,120,000	2,120,000	0	0	0	0	4.250	4.250	JD	7,508	90,100	04/06/2017.	12/01/2033.
762323 AL 7	RHODE ISLAND ST STUDENT LOAN A			2	1FE	1,685,000	100.524	1,693,829	1,685,000	1,685,000	0	0	0	0	4.283	4.283	JD	6,014	26,863	06/28/2018.	12/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
791078 BB 3	ST LAWRENCE CNTY NY IDA CDC			4	1FE	570,000	100.053	570,302	570,000	570,000	0	0	0	0	2.752	2.752	JJ	7,843	15,686	12/12/2012.	07/01/2021.
791697 CJ 2	ST LOUIS MO SPL AD BRD SCH DST				1FE	4,838,080	109.400	5,470,000	5,000,000	4,882,507	0	9,730	0	0	4.700	5.020	AO	58,750	235,000	12/31/2013.	04/01/2028.
79467B AN 5	SALES TAX SECURITIZATION CORP			1	1FE	7,607,840	94.568	7,565,440	8,000,000	7,627,069	0	19,229	0	0	3.422	3.882	JJ	136,880	149,808	02/15/2018.	01/01/2032.
79467B BN 4	SALES TAX SECURITIZATION CORP			1	1FE	4,000,000	91.158	3,646,320	4,000,000	4,000,000	0	0	0	0	3.820	3.820	JJ	76,400	54,753	01/25/2018.	01/01/2048.
79742G AF 8	SAN DIEGO COUNTY CA AIRPORT AUTHORITY SE			2	1FE	3,000,000	109.419	3,282,570	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	100.224	3,442,694	3,435,000	3,382,552	0	3,143	0	0	3.550	3.701	MN	20,324	121,943	11/30/2016.	11/01/2031.
797669 UP 1	SAN FRANCISCO CA BAY AREA 2012 SER B (R			2	1FE	4,000,000	105.091	4,203,640	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.
79772E BH 1	SAN FRANCISCO CITY & CNTY CA C			2	1FE	1,783,248	99.864	1,842,491	1,845,000	1,786,112	0	2,864	0	0	3.625	3.929	MS	22,294	54,248	02/08/2018.	09/01/2032.
79772E BJ 7	SAN FRANCISCO CITY & CNTY CA C			2	1FE	3,878,000	98.310	3,932,400	4,000,000	3,882,338	0	3,984	0	0	3.750	3.975	MS	50,000	121,667	02/08/2018.	09/01/2037.
798165 KV 7	SAN JOSE CA MF HSG REVENUE 2011 A-1			2	1FE	3,572,215	103.741	3,693,180	3,560,000	3,564,822	0	(1,623)	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	100.181	2,208,991	2,205,000	2,038,916	0	17,962	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	102.873	3,518,257	3,420,000	3,200,920	0	15,661	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	104.449	3,916,838	3,750,000	3,750,000	0	0	0	0	4.469	4.469	FA	69,828	167,588	01/17/2013.	08/01/2034.
799017 KX 5	SAN MATEO CA UNION HS DISTRICT				1FE	875,000	100.857	882,499	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	1,779,707	101.269	1,736,763	1,715,000	1,756,634	0	(5,924)	0	0	4.000	3.191	JJ	34,300	68,600	06/25/2015.	07/01/2037.
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1			2	1FE	1,765,000	97.251	1,716,480	1,765,000	1,765,000	0	0	0	0	2.950	2.950	MON	4,339	52,068	04/12/2013.	01/01/2041.
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE			2	1FE	1,180,000	97.687	1,152,707	1,180,000	1,180,000	0	0	0	0	2.700	2.700	MN	5,310	31,860	05/18/2016.	11/01/2036.
843146 3Q 2	SOUTHERN ILLINOIS UNIV 2012B-2				3FE	3,000,000	90.029	2,700,870	3,000,000	3,000,000	0	0	0	0	4.400	4.400	AO	33,000	132,000	12/06/2012.	04/01/2035.
843375 ZG 4	SOUTHERN MINNESOTA MUNICIPAL POWER AGENC				1FE	1,790,000	100.657	1,801,760	1,790,000	1,790,000	0	0	0	0	3.974	3.974	JJ	35,567	71,135	10/14/2010.	01/01/2020.
86768M AQ 5	SUNRISE FL SPL ASSMNT			4	2FE	1,000,000	102.193	1,021,930	1,000,000	1,000,000	0	0	0	0	4.800	4.798	MN	8,000	48,000	02/26/2015.	05/01/2025.
875301 FF 5	TAMPA-HILLSBOROUGH CNTY FL EXP			2	1FE	1,000,000	100.403	1,004,030	1,000,000	1,000,000	0	0	0	0	3.420	3.420	JJ	17,100	34,200	12/13/2012.	07/01/2023.
875301 FG 3	TAMPA-HILLSBOROUGH CNTY FL EXP			2	1FE	1,000,000	100.853	1,008,530	1,000,000	1,000,000	0	0	0	0	3.590	3.590	JJ	17,950	35,900	12/13/2012.	07/01/2024.
88213A HS 7	TEXAS ST A & M UNIV REVENUES			1	1FE	3,000,000	98.924	2,967,720	3,000,000	3,000,000	0	0	0	0	3.431	3.431	MN	13,152	102,930	01/11/2017.	05/15/2030.
882722 VK 4	TEXAS TRANSPORTATION COMMISSIO				1FE	4,500,000	103.940	4,677,300	4,500,000	4,500,000	0	0	0	0	3.823	3.823	AO	43,009	172,035	09/22/2010.	04/01/2023.
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B	CF		2	1FE	2,361,243	102.748	2,419,715	2,355,000	2,356,975	0	(927)	0	0	4.450	4.406	JJ	52,399	104,798	12/31/2013.	01/01/2030.
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS			2	1FE	2,915,000	99.253	2,893,225	2,915,000	2,915,000	0	0	0	0	3.180	3.180	MS	30,899	92,697	01/15/2016.	03/01/2039.
91412G QL 2	UNIVERSITY OF CALIFORNIA			2	1FE	4,000,000	102.197	4,087,880	4,000,000	4,000,000	0	0	0	0	4.062	4.062	MN	20,761	162,480	02/28/2013.	05/15/2033.
91412G XE 0	UNIVERSITY OF CALIFORNIA HIGHER EDUCATIO			1	1FE	5,054,300	97.408	4,870,400	5,000,000	5,053,551	0	(749)	0	0	3.931	3.866	MN	25,115	196,550	02/23/2018.	05/15/2045.
91417K N3 1	UNIV OF COLORADO CO ENTERPRISE			2	1FE	2,500,000	99.396	2,484,900	2,500,000	2,500,000	0	0	0	0	3.039	3.039	JD	6,331	75,975	01/16/2015.	06/01/2027.
91756T AV 3	UTAH ST MUNI PWR AGY PWR SPLY			1	1FE	3,000,000	97.567	2,927,010	3,000,000	3,000,000	0	0	0	0	3.806	3.806	JJ	57,090	114,180	10/07/2016.	07/01/2036.
92419R AQ 5	VERMONT ST HSG FIN AGY PROPERT			1	1FE	1,375,000	100.464	1,381,380	1,375,000	1,375,000	0	0	0	0	3.800	3.800	MN	8,708	40,058	01/09/2018.	11/01/2037.
92428C JE 5	VERMONT STUDENT ASSISTANCE COR			2	1FE	1,838,135	102.227	1,911,645	1,870,000	1,848,769	0	2,409	0	0	3.750	3.927	JD	3,117	70,125	05/29/2014.	06/15/2026.
92812Q V2 0	VIRGINIA ST HSG AUTH DEV AUTH SERIES D	CF		2	1FE	3,500,000	104.800	3,668,000	3,500,000	3,500,000	0	0	0	0	5.051	5.051	JJ	88,393	176,785	11/17/2011.	01/01/2034.
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B				1FE	804,884	95.906	771,932	804,884	804,884	0	0	0	0	2.750	2.756	MON	1,845	22,134	04/25/2013.	04/25/2042.
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A				1FE	3,346,038	98.188	3,285,408	3,346,038	3,346,038	0	0	0	0	3.250	3.250	MON	1,812	108,746	10/29/2015.	06/25/2042.
92812V MA 1	VIRGINIA ST HSG DEV AUTH	CF			1FE	2,328,754	97.563	2,272,002	2,328,754	2,328,754	0	0	0	0	3.125	3.125	MON	1,213	72,774	05/24/2017.	11/25/2039.
92817S XW 3	VIRGINIA ST PUBLIC SCH AUTH				1FE	2,751,420	105.439	3,163,170	3,000,000	2,804,717	0	11,713	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	102.173	1,021,730	1,000,000	1,000,000	0	0	0	0	3.820	3.820	MN	6,367	38,200	11/07/2012.	11/01/2029.
92818M B9 0	VIRGINIA RES AUTH INF REV BND SERIES 20			2	1Z	449,530	101.661	462,558	455,000	450,124	0	594	0	0	3.830	4.236	MN	2,904	8,713	08/24/2018.	11/01/2021.
92818M D2 3	VIRGINIA RES AUTH INF REV BND SERIES 20			2	1FE	538,448	102.312	557,600	545,000	539,160	0	712	0	0	3.830	4.236	MN	3,479	10,437	08/24/2018.	11/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
93265P BT 5	WALNUT ENERGY CENTER AUTHORITY				1FE	1,466,713	103.788	1,510,115	1,455,000	1,457,737	0	(1,268)	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	100.481	3,446,498	3,430,000	3,430,000	0	0	0	0	4.185	4.185	MN	18,342	143,546	10/25/2012.	11/15/2033.
93978H GA 7	WASHINGTON HEALTH CARE SER A 2012			2	1FE	2,144,525	101.210	2,530,250	2,500,000	2,199,829	0	12,162	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	812,093	100.866	817,015	810,000	810,725	0	(301)	0	0	4.500	4.458	AO	9,113	36,450	12/31/2013.	10/01/2031.
940094 AJ 4	WASHINGTON ST UNIV REVENUES			1	1FE	1,910,000	103.448	1,975,857	1,910,000	1,910,000	0	0	0	0	4.000	4.000	AO	8,701	0	10/24/2018.	10/01/2030.
940094 AK 1	WASHINGTON ST UNIV REVENUES			1	1FE	1,990,000	103.300	2,055,670	1,990,000	1,990,000	0	0	0	0	4.040	4.040	AO	9,156	0	10/24/2018.	10/01/2031.
977100 EL 6	WISCONSIN STATE			2	1FE	7,000,000	100.203	7,014,210	7,000,000	7,000,000	0	0	0	0	3.954	3.954	MN	46,130	276,780	01/12/2017.	05/01/2036.
977100 GH 3	WISCONSIN STATE				1FE	5,000,000	98.739	4,936,950	5,000,000	5,000,000	0	0	0	0	3.154	3.154	MN	26,283	157,700	05/03/2017.	05/01/2027.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						556,527,066	XXX	567,305,691	558,894,280	556,487,859	0	25,638	0	0	XXX	XXX	XXX	5,916,382	20,073,397	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
419818 HM 4	HAWAII HOUSING 2013 SERIES A				1FE	947,067	94.844	969,055	1,021,735	958,830	0	2,497	0	0	2.600	3.055	MON	2,214	26,565	12/31/2013.	07/01/2037.
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES			2	1FE	1,775,000	96.244	1,708,331	1,775,000	1,775,000	0	0	0	0	2.720	2.720	MON	4,023	48,280	03/13/2013.	11/01/2041.
1299999. U.S. States, Territories - Residential Mortgage-Backed Securities						2,722,067	XXX	2,677,386	2,796,735	2,733,830	0	2,497	0	0	XXX	XXX	XXX	6,237	74,845	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						559,249,133	XXX	569,983,077	561,691,015	559,221,689	0	28,135	0	0	XXX	XXX	XXX	5,922,619	20,148,242	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	99.921	2,642,910	2,645,000	2,645,000	0	0	0	0	2.781	2.781	FA	30,649	73,557	05/03/2013.	08/01/2023.
213248 BB 2	COOK CNTY IL SALES TAX REV			2	1FE	1,000,000	107.826	1,078,260	1,000,000	1,000,000	0	0	0	0	5.354	5.354	MN	6,841	53,540	07/12/2013.	11/15/2035.
623040 HH 8	MT SAN ANTONIO CA CMNTY CLG DI 2013 SERI				1FE	1,000,000	105.387	1,053,870	1,000,000	1,000,000	0	0	0	0	4.103	4.103	FA	17,096	41,030	07/10/2013.	08/01/2023.
736688 FN 7	PORTLAND COMMUNITY COLLEGE DIS			4	1FE	3,313,148	106.455	3,252,200	3,055,000	3,200,868	0	(16,939)	0	0	4.810	3.744	JD	12,245	146,946	01/30/2014.	06/01/2027.
845040 JT 2	S W TX HGR EDU AUTH 2013 SERIES B			2	1FE	5,694,623	100.096	6,185,933	6,180,000	5,848,587	0	30,770	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						13,652,771	XXX	14,213,173	13,880,000	13,694,455	0	13,831	0	0	XXX	XXX	XXX	120,381	529,272	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						13,652,771	XXX	14,213,173	13,880,000	13,694,455	0	13,831	0	0	XXX	XXX	XXX	120,381	529,272	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	103.490	7,140,810	6,900,000	6,899,027	0	180	0	0	3.810	3.813	MN	43,815	262,890	11/03/2010.	11/01/2023.
313373 KN 1	FEDERAL HOME LOAN BANK	CF			1	4,140,640	109.140	4,365,600	4,000,000	4,079,865	0	(9,199)	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	6,715,829	100.158	6,599,547	6,589,136	6,666,148	0	(6,186)	0	0	3.666	3.475	MON	17,446	241,558	12/16/2014.	08/05/2030.
452024 HE 5	ILLINOIS MUNICIPAL ELEC AGENCY				1FE	3,000,000	102.245	3,067,350	3,000,000	3,000,000	0	0	0	0	5.399	5.399	FA	67,488	161,970	11/19/2010.	02/01/2020.
452024 HF 2	ILLINOIS MUNICIPAL ELEC AGENCY				1FE	3,000,000	104.878	3,146,340	3,000,000	3,000,000	0	0	0	0	5.599	5.599	FA	69,988	167,970	11/19/2010.	02/01/2021.
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE			4	1FE	9,775,615	121.778	11,904,549	9,775,615	9,775,615	0	0	0	0	8.000	8.002	JJ	360,612	782,049	02/25/2002.	07/15/2028.
658203 V5 0	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWB				1FE	1,000,000	97.584	975,840	1,000,000	1,000,000	0	0	0	0	3.522	3.522	JJ	17,610	35,220	11/30/2012.	01/01/2027.
658203 V6 8	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWB				1FE	1,000,000	97.603	976,030	1,000,000	1,000,000	0	0	0	0	3.672	3.672	JJ	18,360	36,720	11/30/2012.	01/01/2028.
677521 HL 3	STATE OF OHIO ULT GO				1FE	4,000,000	102.023	4,080,920	4,000,000	4,000,000	0	0	0	0	4.061	4.061	FA	67,683	162,440	11/23/2010.	08/01/2020.
677521 HN 9	STATE OF OHIO ULT GO				1FE	1,000,000	105.141	1,051,410	1,000,000	1,000,000	0	0	0	0	4.461	4.461	FA	18,588	44,610	11/23/2010.	08/01/2022.
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR			4	1	3,538,983	125.052	4,425,586	3,538,983	3,538,989	0	0	0	0	7.467	7.584	MON	22,021	264,256	05/20/2002.	05/01/2032.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						44,068,859	XXX	47,733,982	43,803,734	43,959,644	0	(15,205)	0	0	XXX	XXX	XXX	734,236	2,334,683	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	464,385	111.604	513,891	460,459	460,446	0	441	0	0	6.000	6.011	MON	2,302	27,628	11/13/2002.	08/15/2031.
31339D 7A 0	FHLMC 2417 KZ			4	1	809,817	108.836	900,616	827,502	820,259	0	(1,256)	0	0	6.000	6.213	MON	4,138	49,650	09/05/2002.	02/15/2032.
31339G JU 6	FHLMC 2367 ZK			4	1	623,239	109.585	680,136	620,650	620,180	0	469	0	0	6.000	6.039	MON	3,103	37,239	09/26/2002.	10/15/2031.
31339M FE 3	FHLMC 2389 ZB			4	1	552,621	109.139	638,364	584,910	571,962	0	977	0	0	6.000	6.449	MON	2,925	35,095	08/01/2002.	12/15/2031.
31339N 5V 4	FHLMC 2403 DZ			4	1	393,543	101.043	432,610	428,145	414,834	0	1,773	0	0	5.500	6.202	MON	1,962	23,548	08/19/2002.	01/15/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
31339W XR 2	FHLMC 2439 EZ			4	1	1,189,433	108.392	1,335,842	1,232,413	1,217,305	0	(6,059)	0	0	6.000	6.347	MON	6,162	73,945	08/20/2002.	04/15/2032.
3133T2 DL 1	FHLMC REMIC 1642 PJ			4	1	251,109	104.433	289,818	277,517	273,289	0	1,473	0	0	6.000	6.848	MON	1,388	16,651	02/15/1994.	11/15/2023.
3133TH TM 9	FHLMC 2116 ZA			4	1	592,787	104.900	655,292	624,685	617,326	0	1,271	0	0	6.000	6.404	MON	3,123	37,481	08/07/2002.	01/15/2029.
3133TJ HS 5	FHLMC 2125 JZ			4	1	629,210	105.539	693,125	656,750	650,088	0	(861)	0	0	6.000	6.342	MON	3,284	39,405	08/12/2002.	02/15/2029.
31359F AM 0	FNMA REMIC 1993-208 K			4	1	169,159	107.319	191,409	178,355	176,230	0	90	0	0	6.500	6.986	MON	966	11,593	02/25/1994.	11/25/2023.
31359G B8 8	FNMA REMIC 1994-30 K	CF		4	1	136,390	105.351	150,755	143,098	141,440	0	148	0	0	6.500	6.948	MON	775	9,301	02/28/1994.	02/25/2024.
31359G B8 8	FNMA REMIC 1994-30 K			4	1	245,034	105.351	270,841	257,085	254,107	0	266	0	0	6.500	6.948	MON	1,393	16,710	02/28/1994.	02/25/2024.
3136A1 NZ 4	FANNIE MAE 2011-96 NB	CF		4	1	3,082,583	101.720	3,048,900	2,997,346	3,019,037	0	(2,832)	0	0	4.000	3.508	MON	9,991	119,894	02/07/2014.	09/25/2040.
3136A4 AE 9	FANNIE MAE 2012-22 NY	CF		4	1	2,623,864	99.728	2,427,813	2,434,435	2,538,369	0	(14,137)	0	0	3.500	2.786	MON	7,100	85,205	08/27/2012.	03/25/2027.
3136A7 4W 9	FNR 2012-96 VB			4	1	10,925,000	98.768	9,876,800	10,000,000	10,434,674	0	(54,818)	0	0	3.500	2.545	MON	29,167	350,000	10/04/2012.	08/25/2032.
3136A7 XG 2	FNR 2012-87 CV	CF		4	1	10,404,688	95.815	9,581,500	10,000,000	10,184,477	0	(25,453)	0	0	3.000	2.588	MON	25,000	300,000	07/30/2012.	08/25/2032.
3136A8 DP 2	FANNIE MAE 2012-104 V	CF		4	1	6,573,587	98.942	6,004,883	6,069,094	6,243,155	0	(2,521)	0	0	3.500	2.489	MON	17,702	212,418	08/06/2012.	02/25/2038.
3136A9 2Q 0	FNR 2012-118 VD	CF		4	1	6,904,462	94.846	6,279,754	6,621,000	6,768,677	0	(11,733)	0	0	3.000	2.591	MON	16,553	198,630	10/05/2012.	10/25/2032.
3136A9 2W 7	FNR 2012-118 VB	CF		4	1	5,200,000	95.638	4,781,900	5,000,000	5,103,723	0	(8,943)	0	0	3.000	2.617	MON	12,500	150,000	10/15/2012.	10/25/2032.
3136A9 LC 0	FNR 2012-114 VG	CF		4	1	4,061,668	100.549	3,806,785	3,786,000	3,922,541	0	(9,510)	0	0	3.500	2.764	MON	11,043	132,510	10/17/2012.	09/25/2029.
3136A9 WW 4	FNR 2012-121 GV			4	1	3,880,509	99.516	3,513,156	3,530,242	3,673,475	0	4,435	0	0	3.500	2.372	MON	10,297	123,559	10/05/2012.	01/25/2030.
3136AE TT 4	FANNIE MAE 2013-54 BA	CF		4	1	2,913,863	98.958	2,786,832	2,816,177	2,864,668	0	(15,988)	0	0	3.000	2.618	MON	7,040	84,485	04/26/2013.	06/25/2043.
3136AG HV 7	FANNIE MAE 2013-94 CV	CF		4	1	3,950,507	102.139	4,060,546	3,975,510	3,960,198	0	578	0	0	3.500	3.583	MON	11,595	139,143	08/14/2013.	07/25/2033.
3136AJ LN 4	FANNIE MAE 2014-21 KW	CF		4	1	4,397,899	102.178	4,297,607	4,206,000	4,337,162	0	(7,338)	0	0	4.000	3.566	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	105.429	3,162,870	3,000,000	3,113,505	0	(25,271)	0	0	4.500	3.495	MON	11,250	135,000	04/17/2014.	04/25/2034.
3137A0 LY 9	FHR 3698 GL	CF		4	1	4,632,449	105.131	4,730,882	4,500,000	4,585,194	0	(7,703)	0	0	4.500	4.214	MON	16,875	202,500	12/31/2013.	07/15/2030.
3137A2 NL 1	FHR 3756 PC	CF		4	1	2,042,818	105.033	2,093,307	1,992,993	2,025,068	0	(284)	0	0	4.000	3.769	MON	6,643	79,720	10/23/2013.	11/15/2040.
3137A8 UG 1	FHR 3837 DB	CF		4	1	1,432,680	105.073	1,448,728	1,378,780	1,420,581	0	(2,346)	0	0	4.500	4.203	MON	5,170	62,045	12/31/2013.	04/15/2041.
3137AB X7 1	FANNIE MAE 3870 MG	CF		4	1	4,993,690	103.614	5,180,707	5,000,000	4,993,777	0	(33)	0	0	4.000	4.030	MON	16,667	200,000	12/31/2013.	06/15/2041.
3137AF X3 1	FHR 3944 LM	CF		4	1	11,109,340	100.729	10,542,951	10,466,624	10,661,204	0	(83,815)	0	0	3.000	2.248	MON	26,167	313,999	07/26/2012.	10/15/2026.
3137AJ JK 1	FHR 3962 EB	CF		4	1	3,227,978	99.673	2,983,405	2,993,199	3,115,395	0	(18,405)	0	0	3.500	2.756	MON	8,730	104,762	08/27/2012.	11/15/2026.
3137AR HC 3	FHR 4057 DV	CF		4	1	10,768,750	102.291	10,229,128	10,000,000	10,359,681	0	(55,162)	0	0	3.500	2.717	MON	29,167	350,000	08/07/2012.	04/15/2031.
3137AR V4 5	FHR 4085 VB			4	1	2,958,341	101.419	2,790,170	2,751,145	2,810,309	0	(38,227)	0	0	3.500	1.986	MON	8,024	96,290	02/03/2015.	09/15/2028.
3137AR WS 1	FHR 4073 HC	CF		4	1	4,332,958	99.344	3,978,761	4,005,045	4,100,846	0	(9,388)	0	0	3.500	2.454	MON	11,681	140,176	08/06/2012.	03/15/2035.
3137AV 3T 2	FHR 4122 VN	CF		4	1	5,542,667	102.080	5,242,853	5,136,000	5,377,229	0	(29,981)	0	0	3.500	2.798	MON	14,980	179,760	12/18/2012.	09/15/2029.
3137AV 6P 7	FHR 4121 MV	CF		4	1	6,300,191	97.946	5,856,902	5,979,716	6,109,540	0	2,792	0	0	3.000	2.394	MON	14,949	179,392	10/05/2012.	12/15/2035.
3137AX EE 9	FHR 4147 VN	CF		4	1	3,699,838	95.605	3,738,148	3,910,000	3,765,177	0	17,477	0	0	3.000	3.550	MON	9,775	117,300	06/10/2014.	10/15/2029.
3137B2 PC 8	FHR 4212 CB	CF		4	1	3,155,625	103.415	3,102,451	3,000,000	3,068,626	0	(20,858)	0	0	4.000	3.263	MON	10,000	120,000	05/21/2014.	02/15/2039.
3137BJ MX 8	FREDDIE MAC 4468 UB	CF		4	1	3,509,733	101.429	3,505,113	3,455,737	3,501,384	0	3,231	0	0	3.500	3.400	MON	5,376	120,951	07/20/2015.	08/15/2044.
3137F4 MG 4	FHR 4776 CV			4	1	5,187,228	103.030	5,271,092	5,116,082	5,183,241	0	(3,987)	0	0	4.000	3.829	MON	17,054	102,322	06/12/2018.	08/15/2035.
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1			4	1	2,484,375	99.328	2,427,477	2,443,898	2,469,134	0	3,012	0	0	3.500	3.279	MON	7,128	85,536	07/23/2015.	05/25/2045.
313920 SU 5	FNMA 2001-35 ZG			4	1	364,783	111.142	419,290	377,256	373,397	0	800	0	0	6.500	6.790	MON	2,043	24,522	06/18/2002.	08/25/2031.
31392E H6 0	FNMA 2002-69 Z			4	1	453,386	106.571	506,337	475,117	469,376	0	3,678	0	0	5.500	5.931	MON	2,178	26,132	09/26/2002.	10/25/2032.
31392K HM 1	FHLMC 2445 0Z			4	1	738,438	108.470	816,497	752,742	747,694	0	1,797	0	0	6.500	6.717	MON	4,077	48,928	07/31/2002.	05/15/2032.
31392M U4 2	FHLMC 2463 Z			4	1	257,170	106.976	285,171	266,576	264,298	0	(257)	0	0	6.000	6.298	MON	711	15,995	08/21/2002.	06/15/2032.
31392M U5 9	FHLMC 2463 ZB			4	1	620,768	111.602	697,273	624,786	622,565	0	(73)	0	0	6.500	6.616	MON	3,384	40,611	08/19/2002.	06/15/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
31392P HP 3	FHLMC 2459 LZ			4	1	945,709	109.256	1,072,212	981,374	969,343	0	(197)	0	0	6.500	6.797	MON	5,316	63,789	06/04/2002.	06/15/2032.
31392P RL 1	FHLMC 2484 Z			4	1	509,284	108.871	603,192	554,045	536,564	0	(3,957)	0	0	6.000	6.708	MON	2,770	33,243	07/09/2002.	07/15/2032.
31392R RJ 2	FHLMC 2468 ZA	CF		4	1	1,453,773	109.813	1,656,790	1,508,732	1,491,006	0	2,495	0	0	6.000	6.351	MON	7,544	90,524	08/21/2002.	07/15/2032.
31392R WT 4	FHLMC 2492 Z			4	1	550,933	106.280	648,951	610,605	589,933	0	(1,234)	0	0	5.500	6.315	MON	2,799	33,583	08/19/2002.	08/15/2032.
31392U EE 0	FHLMC 2504 Z			4	1	822,640	108.749	928,516	853,812	842,551	0	(509)	0	0	6.000	6.287	MON	4,269	51,229	09/04/2002.	09/15/2032.
31392U JL 9	FHLMC 2499 VZ			4	1	727,903	108.262	802,261	741,035	734,552	0	(2,019)	0	0	6.000	6.188	MON	3,705	44,462	10/01/2002.	09/15/2032.
31392W JU 5	FHLMC 2509 ZQ			4	1	547,288	107.788	617,658	573,030	566,797	0	1,733	0	0	5.500	5.958	MON	2,626	31,517	10/10/2002.	10/15/2032.
31393A VK 0	FNMA 2003-30 HY	CF		4	1	198,954	106.828	224,241	209,909	205,428	0	451	0	0	5.500	5.986	MON	962	11,545	09/03/2003.	04/25/2033.
31393C LX 9	FNMA 2003-48 GH			4	1	2,290,497	109.044	2,556,775	2,344,719	2,320,163	0	140	0	0	5.500	5.730	MON	10,747	128,960	09/18/2003.	06/25/2033.
31393N 4A 4	FHLMC 2589 GM	CF		4	1	659,936	108.617	712,680	656,143	656,035	0	(206)	0	0	5.500	5.494	MON	3,007	36,088	04/24/2003.	03/15/2033.
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2			4	1	1,608,925	101.823	1,705,359	1,674,827	1,665,084	0	4,699	0	0	5.500	5.807	MON	7,676	92,115	09/08/2004.	07/25/2034.
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2	CF		4	1	3,278,256	101.823	3,410,719	3,349,655	3,333,805	0	4,650	0	0	5.500	5.807	MON	15,353	184,231	09/08/2004.	07/25/2034.
31397S SJ 4	FANNIE MAE 2011-24 GY	CF		4	1	3,198,235	104.993	3,233,747	3,079,965	3,131,132	0	(7,207)	0	0	4.500	3.950	MON	2,310	138,598	12/31/2013.	04/25/2041.
31397U YM 5	FNR 2011-68 CB	CF		4	1	5,183,844	100.475	4,921,266	4,898,000	4,981,486	0	(36,416)	0	0	3.000	2.263	MON	12,245	146,940	08/03/2012.	07/25/2026.
31398N Y2 4	FANNIE MAE 2010-123 PM	CF		4	1	2,680,219	102.813	2,904,467	2,825,000	2,769,611	0	9,461	0	0	4.000	4.624	MON	1,883	113,000	07/14/2011.	07/25/2040.
31398Q TQ 0	FREDDIE MAC 3747 HX	CF		4	1	5,284,375	105.731	5,286,569	5,000,000	5,146,750	0	(6,061)	0	0	4.500	3.823	MON	18,750	225,000	11/01/2013.	11/15/2039.
31398Q UG 0	FREDDIE MAC 3747 PW	CF		4	1	3,090,000	103.508	3,105,236	3,000,000	3,047,224	0	(2,939)	0	0	4.000	3.654	MON	10,000	120,000	12/18/2013.	10/15/2039.
31398R NW 1	FANNIE MAE 2010-59 BP	CF		4	1	9,799,661	105.936	9,656,189	9,115,116	9,474,906	0	(45,955)	0	0	5.000	4.071	MON	7,596	455,756	12/31/2013.	06/25/2040.
31405W QT 5	FNMA POOL 801566	SD		4	1	3,387	101.743	3,426	3,367	3,359	0	(2)	0	0	5.000	4.869	MON	14	168	08/25/2005.	01/01/2020.
3140Q9 UA 9	FANNIE MAE POOL CA2376	CF		4	1	9,888,635	101.959	10,038,449	9,845,561	9,888,129	0	(505)	0	0	4.000	3.976	MON	32,819	65,637	10/03/2018.	09/01/2048.
31418C XN 9	FANNIE MAE POOL MA3384			4	1	9,627,225	101.959	9,823,497	9,634,752	9,627,059	0	(166)	0	0	4.000	4.018	MON	32,116	64,232	10/05/2018.	06/01/2048.
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1			4	1FE	3,706,910	95.324	3,450,385	3,619,642	3,666,753	0	2,241	0	0	3.000	2.781	MON	9,049	108,589	07/30/2012.	01/27/2038.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						218,073,902	XXX	213,591,273	210,432,358	214,052,513	0	(494,034)	0	0	XXX	XXX	XXX	629,114	7,427,477	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
05490R AA 4	BANC OF AMERICA MERRILL LYNCH 2015-ASTR			4	1FM	5,145,060	100.785	5,039,250	5,000,000	5,108,394	0	(11,333)	0	0	3.819	3.533	MON	9,017	190,950	07/24/2015.	07/14/2037.
3137B1 U7 5	FHLMC MULTIFAM STRU PASS THRU KSO1 A2			4	1	4,079,916	98.574	3,942,960	4,000,000	4,028,532	0	(9,608)	0	0	2.522	2.270	MON	8,407	100,880	05/02/2013.	01/25/2023.
3137B3 4W 5	FHR 4215 LV	CF		4	1	5,493,169	99.138	5,468,917	5,516,442	5,503,677	0	1,597	0	0	3.500	3.569	MON	16,090	193,075	08/21/2013.	04/15/2033.
3137BK GJ 3	FHLMC MULTIFAMILY STRUCTURED P K151 A2	CF		4	1	6,119,742	102.353	6,141,180	6,000,000	6,087,195	0	(9,828)	0	0	3.399	3.200	MON	16,995	203,940	07/08/2015.	10/25/2029.
3137BK GK 0	FHLMC MULTIFAMILY STRUCTURED P K151 A3	CF		4	1	4,079,592	99.331	3,973,240	4,000,000	4,062,237	0	(5,249)	0	0	3.511	3.341	MON	11,703	140,440	07/08/2015.	04/25/2030.
3138L4 EQ 2	FANNIE MAE AM3742	CF		4	1	4,663,907	100.642	5,011,800	4,979,814	4,826,435	0	31,187	0	0	3.150	3.971	MON	12,636	159,043	08/15/2013.	09/01/2025.
3138L4 J3 8	FANNIE MAE AM3881			4	1	2,856,795	104.058	3,017,633	2,899,955	2,876,602	0	3,059	0	0	3.830	4.029	MON	2,160	112,612	09/05/2013.	08/01/2025.
3138L4 S2 0	FANNIE MAE AM4136	CF		4	1	2,892,656	101.686	3,050,589	3,000,000	2,941,557	0	9,973	0	0	3.370	3.799	MON	1,966	102,504	09/05/2013.	08/01/2023.
36230M FL 6	GN 752871	CF		4	1	4,519,192	100.942	4,386,326	4,345,377	4,485,699	0	(7,453)	0	0	3.850	3.451	MON	13,941	167,297	05/21/2014.	07/15/2036.
38378N F3 2	GNMA 2014-50 C			4	1	7,242,813	100.557	7,038,990	7,000,000	7,154,269	0	(16,590)	0	0	3.400	2.989	MON	19,833	238,000	03/26/2015.	02/16/2047.
38378N KA 0	GNMA 2013-173 VB			4	1	2,547,916	102.179	2,603,435	2,547,916	2,547,916	0	0	0	0	3.500	3.503	MON	7,431	89,177	03/26/2014.	10/16/2033.
38378X 6B 2	GNMA 2015-5 KV	CF		4	1	5,351,860	98.396	5,226,815	5,312,020	5,336,119	0	(3,675)	0	0	3.250	3.160	MON	14,387	172,641	07/09/2015.	05/16/2042.
43232E CU 1	HSG FIN AUTH OF HILLSBOROUGH			2	1FE	2,385,000	100.652	2,400,550	2,385,000	2,385,000	0	0	0	0	3.600	3.600	JD	7,155	85,860	12/19/2012.	12/01/2032.
61765D AT 5	MORGAN STANLEY CAPITAL I TRUST 2015-MS1			4	1FM	3,029,811	100.248	3,007,440	3,000,000	3,018,980	0	(3,241)	0	0	3.510	3.398	MON	4,680	105,300	06/25/2015.	05/15/2058.
914692 X6 0	UNIV OF NEW MEXICO HOSPITAL			2	1FE	2,500,000	100.513	2,512,825	2,500,000	2,500,000	0	0	0	0	3.532	3.532	JD	2,698	88,300	05/07/2015.	06/20/2032.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						62,907,429	XXX	62,821,950	62,486,524	62,862,612	0	(21,161)	0	0	XXX	XXX	XXX	149,099	2,150,019	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 - Other Loan-Backed and Structured Securities																					

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
3137F4 N6 5	FREDDIE MAC 4776 DW			4	1	10,248,828	102.739	10,273,905	10,000,000	10,231,661	0	(17,167)	0	0	4.000	3.691	MON	33,333	266,667	04/12/2018.	09/15/2044.
3137F5 BD 0	FHR 4792 VB	CF		4	1	6,552,813	103.672	6,738,685	6,500,000	6,551,406	0	(1,406)	0	0	4.000	3.916	MON	21,667	65,000	09/18/2018.	08/15/2038.
3137FH 5X 7	FHR 4825 AV			4	1	7,096,250	103.734	7,261,412	7,000,000	7,093,649	0	(2,601)	0	0	4.000	3.844	MON	23,333	70,000	09/12/2018.	02/15/2037.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						23,897,891	XXX	24,274,002	23,500,000	23,876,716	0	(21,174)	0	0	XXX	XXX	XXX	78,333	401,667	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						348,948,081	XXX	348,421,207	340,222,616	344,751,485	0	(551,574)	0	0	XXX	XXX	XXX	1,590,782	12,313,846	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003# AB 9	A&E TELEVISION NETWORKS LLC				1	5,542,315	100.274	5,515,070	5,500,000	5,523,756	0	(6,027)	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	98.508	3,940,320	4,000,000	3,977,746	0	6,215	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	102.177	1,021,770	1,000,000	1,009,234	0	(3,538)	0	0	4.000	3.603	JD	1,778	40,000	12/31/2013.	06/15/2021.
00101J AF 3	ADT CORP				3FE	916,320	92.875	928,750	1,000,000	963,102	0	9,389	0	0	3.500	3.732	JJ	16,139	35,000	06/25/2013.	07/15/2022.
00101J AF 3	ADT CORP	LS			3FE	3,013,820	92.875	2,786,250	3,000,000	3,005,868	0	(1,537)	0	0	3.500	3.732	JJ	48,417	105,000	05/03/2013.	07/15/2022.
001055 AJ 1	AFLAC INC				1FE	1,025,940	102.085	1,020,850	1,000,000	1,009,288	0	(2,759)	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	99.992	1,999,840	2,000,000	1,998,739	0	189	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			1	1FE	1,980,420	99.940	1,998,800	2,000,000	1,986,030	0	1,773	0	0	3.850	3.969	AO	19,250	77,000	09/15/2015.	10/01/2025.
00115A AE 9	AEP TRANSMISSION CO LLC			1	1FE	1,964,726	96.773	1,935,460	2,000,000	1,969,937	0	3,271	0	0	3.100	3.318	JD	5,167	62,000	05/24/2017.	12/01/2026.
00115A AF 6	AEP TRANSMISSION CO LLC			1	1FE	2,611,075	95.855	2,396,375	2,500,000	2,609,112	0	(1,963)	0	0	4.000	3.744	JD	8,333	100,000	01/31/2018.	12/01/2046.
00115A AH 2	AEP TRANSMISSION CO LLC			1	1FE	2,353,251	92.079	2,301,975	2,500,000	2,355,016	0	1,765	0	0	3.750	4.094	JD	7,813	110,156	05/10/2018.	12/01/2047.
001192 AG 8	AGL CAPITAL CORP				2FE	6,292,563	100.950	6,309,375	6,250,000	6,253,334	0	(5,154)	0	0	5.250	5.162	FA	123,958	328,125	08/28/2009.	08/15/2019.
00122@ AA 9	AES SOUTHLAND ENERGY LLC SENIOR SECURED			1	2PL	5,346,108	94.221	5,037,152	5,346,108	5,346,108	0	0	0	0	4.500	4.525	FMAN	20,716	156,199	11/30/2018.	02/29/2040.
00139P AA 6	AIG SUNAMERICA GLOBAL FIN IX 144A				1FE	17,536,822	127.576	17,764,958	13,925,000	16,225,835	0	(119,180)	0	0	6.900	5.159	MS	282,910	960,825	06/17/2003.	03/15/2032.
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC			4	1	5,829,027	94.937	5,533,892	5,829,027	5,829,027	0	0	0	0	3.497	3.522	MON	566	203,841	12/01/2017.	10/31/2038.
00184* AA 6	AZ RANDALL OH LANDLORD LLC			4	1	6,423,072	95.882	6,158,567	6,423,072	6,423,072	0	0	0	0	3.610	3.637	MON	644	231,873	01/01/2018.	03/31/2039.
00184@ AA 4	AMZN (Euclid OH) CTL Pass-Thru LEASE BAC			4	1	2,127,336	100.273	2,133,134	2,127,336	2,127,336	0	0	0	0	4.095	4.129	MON	242	47,744	09/17/2018.	07/31/2039.
00191# AA 3	AMZN (Tucson AZ) CTL Pass-Thru LEASE BAC			4	1	2,356,232	100.275	2,362,703	2,356,232	2,356,232	0	0	0	0	4.095	4.130	MON	268	40,337	10/16/2018.	08/31/2039.
00206R CN 0	AT&T INC			2	2FE	4,985,200	94.133	4,706,650	5,000,000	4,990,058	0	1,374	0	0	3.400	3.435	MN	21,722	170,000	04/23/2015.	05/15/2025.
00206R CP 5	AT&T INC			1	2FE	2,132,480	90.120	1,802,400	2,000,000	2,120,381	0	(5,351)	0	0	4.500	3.985	MN	11,500	90,000	08/24/2016.	05/15/2035.
00206R DD 1	AT&T INC			2	2FE	4,961,672	97.956	4,897,800	5,000,000	4,972,504	0	3,940	0	0	3.950	4.054	JJ	91,069	197,500	03/17/2016.	01/15/2025.
00226@ AA 4	ATC HOLDING LLC SENIOR NOTES			1	2Z	8,000,000	100.971	8,077,686	8,000,000	8,000,000	0	0	0	0	4.180	4.180	JD	10,218	0	12/20/2018.	12/20/2025.
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC			4	1	3,344,376	106.668	3,474,739	3,257,535	3,276,269	0	(5,605)	0	0	7.450	7.219	MON	10,786	242,686	04/01/2004.	08/15/2021.
00287Y AQ 2	ABBVIE INC			2	2FE	2,994,750	96.095	2,882,850	3,000,000	2,996,444	0	488	0	0	3.600	3.621	MN	14,100	108,000	05/05/2015.	05/14/2025.
00287Y AY 5	ABBVIE INC			1	2FE	3,754,280	92.874	3,714,960	4,000,000	3,765,779	0	11,499	0	0	3.200	4.130	MN	16,711	64,000	07/30/2018.	05/14/2026.
00287Y BF 5	ABBVIE INC	LS		1	2FE	2,974,350	97.333	2,919,990	3,000,000	2,974,893	0	543	0	0	4.250	4.354	MN	36,479	0	09/13/2018.	11/14/2028.
00440E AC 1	ACE INA HOLDINGS INC				1FE	5,914,700	142.839	7,141,950	5,000,000	5,569,532	0	(34,492)	0	0	8.875	7.314	FA	167,639	443,750	06/10/2002.	08/15/2029.
00724F AC 5	ADOBE SYSTEMS INC			2	1FE	2,967,840	98.262	2,947,860	3,000,000	2,979,202	0	3,031	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	102.451	2,049,020	2,000,000	2,022,821	0	(4,317)	0	0	4.500	4.229	JD	7,500	90,000	01/29/2014.	12/01/2023.
008117 AN 3	AETNA INC			2	2FE	2,006,200	101.422	2,028,440	2,000,000	2,001,697	0	(690)	0	0	4.125	4.086	JD	6,875	82,500	06/10/2011.	06/01/2021.
008252 AM 0	AFFILIATED MANAGERS GROUP INC				1FE	4,499,500	102.085	4,593,825	4,500,000	4,499,720	0	44	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	101.045	2,728,215	2,700,000	2,662,665	0	7,320	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	100.001	7,000,077	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	LS		1	2FE	2,959,740	93.997	2,819,910	3,000,000	2,972,329	0	5,371	0	0	3.000	3.213	MS	26,500	90,000	08/08/2016.	09/15/2023.
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP			4	3FE	348,667	100.389	347,913	346,564	346,698	0	(116)	0	0	8.627	8.538	AO	7,475	29,898	12/07/1999.	10/01/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP	LS...	..		4	3FE	1,002	100.389	1,004	1,000	1,000	0	0	0	0	8.627	8.538	AO	22	86	12/07/1999.	10/01/2020.
00934@ AA 7	AIRCRAFT INVESTMENT FUND KESTREL AIRCRAF		..		6*		200,243	6.459	200,243	3,100,000	200,243	0	0	0	0	1.670	22.486	JAJO..	0	28,905	04/20/2011.	03/31/2019.
010392 EC 8	ALABAMA POWER CO DEBENTURES		..		1	FE	13,158,050	116.418	13,830,458	11,880,000	12,715,174	0	(39,905)	0	0	5.700	5.000	FA	255,816	677,160	06/16/2003.	02/15/2033.
010392 FF 0	ALABAMA POWER CO		..		1	FE	1,061,390	108.340	1,083,400	1,000,000	1,055,269	0	(1,352)	0	0	5.200	4.795	JD	4,333	52,000	12/31/2013.	06/01/2041.
013078 AA 8	ALBERTO-CULVER COMPANY		..		1	FE	999,590	102.956	1,029,560	1,000,000	999,932	0	45	0	0	5.150	5.155	JD	4,292	51,500	05/18/2010.	06/01/2020.
015271 AG 4	ALEXANDRIA REAL ESTATE EQUITIE		..		2	FE	2,098,880	100.169	2,003,380	2,000,000	2,078,157	0	(5,985)	0	0	4.500	4.034	JJ	37,750	90,000	04/28/2015.	07/30/2029.
015271 AK 5	ALEXANDRIA REAL ESTATE EQUITIE	LS...	..		1	FE	363,472	96.823	352,436	364,000	363,534	0	42	0	0	3.950	3.967	JJ	6,630	14,378	02/22/2017.	01/15/2028.
015271 AK 5	ALEXANDRIA REAL ESTATE EQUITIE		..		1	FE	1,633,628	96.823	1,584,024	1,636,000	1,633,907	0	189	0	0	3.950	3.967	JJ	29,798	64,622	02/22/2017.	01/15/2028.
015271 AL 3	ALEXANDRIA REAL ESTATE EQUITIE		..		1	FE	5,989,680	96.432	5,785,920	6,000,000	5,990,999	0	1,206	0	0	3.450	3.477	AO	35,075	195,500	12/01/2017.	04/30/2025.
015271 AM 1	ALEXANDRIA REAL ESTATE EQUITIE	LS...	..		1	FE	993,334	101.255	1,006,475	994,000	993,415	0	81	0	0	4.000	4.013	JJ	20,984	0	06/12/2018.	01/15/2024.
015271 AM 1	ALEXANDRIA REAL ESTATE EQUITIE		..		1	FE	2,004,656	101.255	2,031,175	2,006,000	2,004,820	0	164	0	0	4.000	4.013	JJ	42,349	0	06/12/2018.	01/15/2024.
018490 AQ 5	ALLERGAN INC		..		2	FE	1,994,280	95.876	1,917,520	2,000,000	1,997,403	0	574	0	0	2.800	2.833	MS	16,489	56,000	03/07/2013.	03/15/2023.
018522 E# 5	ALLETE INC		..		1		4,000,000	92.919	3,716,760	4,000,000	4,000,000	0	0	0	0	3.200	3.200	JJ	59,022	128,000	07/02/2012.	07/15/2026.
018522 J* 4	ALLETE INC		..		1		1,000,000	93.184	931,840	1,000,000	1,000,000	0	0	0	0	3.740	3.740	MS	11,012	37,400	09/16/2014.	09/15/2029.
020002 AP 6	ALLSTATE CORP		..		1	FE	4,593,510	118.243	5,320,935	4,500,000	4,563,298	0	(2,841)	0	0	6.125	5.975	JD	12,250	275,625	12/27/2002.	12/15/2032.
020002 AQ 4	ALLSTATE CORP		..		1	FE	8,674,100	113.908	9,682,180	8,500,000	8,615,481	0	(5,316)	0	0	5.350	5.214	JD	37,896	454,750	06/11/2003.	06/01/2033.
02005N AV 2	ALLY FINANCIAL INC		..		3	FE	1,471,275	99.500	1,492,500	1,500,000	1,481,686	0	2,658	0	0	5.125	5.375	MS	19,432	76,875	09/24/2014.	09/30/2024.
02209S AU 7	ALTRIA GROUP INC	LS...	..		1	FE	1,286,703	87.549	1,131,133	1,292,000	1,287,798	0	485	0	0	2.625	2.672	MS	9,892	33,915	09/13/2016.	09/16/2026.
02209S AU 7	ALTRIA GROUP INC		..		1	FE	1,302,637	87.549	1,145,141	1,308,000	1,303,746	0	491	0	0	2.625	2.672	MS	10,014	34,335	09/13/2016.	09/16/2026.
02360F AA 4	UNION ELECTRIC CO		..		1	FE	3,968,886	101.381	4,273,209	4,215,000	4,193,833	0	27,014	0	0	5.100	5.798	AO	53,741	214,965	02/22/2008.	10/01/2019.
023765 AA 8	AMERICAN AIRLINES 2016-2 AA		..		1	FE	2,688,848	94.518	2,550,568	2,698,500	2,690,307	0	566	0	0	3.200	3.247	JD	3,838	86,352	08/01/2017.	06/15/2028.
023770 AA 8	AMERICAN AIRLINES 2015-1 A		..		1	FE	4,987,129	95.159	4,727,972	4,968,497	4,983,937	0	(1,346)	0	0	3.375	3.317	MN	27,948	167,687	04/21/2016.	05/01/2027.
023770 AB 6	AMERICAN AIRLINES 2015-1 B		..		4	FE	680,706	96.560	657,290	680,706	680,706	0	0	0	0	3.700	3.698	MN	4,198	25,186	03/02/2015.	05/01/2023.
02377A AA 6	AMERICAN AIRLINES 2014-1 A PT TRUST		..		4	FE	1,166,618	97.185	1,133,778	1,166,618	1,166,618	0	0	0	0	3.700	3.700	AO	10,791	43,165	09/02/2014.	10/01/2026.
02377B AB 2	AMERICAN AIRLINES 2015-2 AA		..		1	FE	2,644,824	96.655	2,556,355	2,644,824	2,644,824	0	0	0	0	3.600	3.600	MS	26,184	95,214	09/10/2015.	03/22/2029.
02401@ AA 7	AMERICAN ASSETS TRUST LP SNR UNSEC NOTES		..		2		5,000,000	99.234	4,961,707	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.
025676 AM 9	AMERICAN EQUITY INVESTMENT		..		1	FE	4,683,765	97.448	4,385,160	4,500,000	4,667,147	0	(15,765)	0	0	5.000	4.455	JD	10,000	225,000	01/22/2018.	06/15/2027.
025816 BJ 7	AMERICAN EXPRESS		..		2	FE	1,000,000	98.625	986,250	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	FE	2,000,000	95.875	1,917,500	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.
025816 BW 8	AMERICAN EXPRESS		..		2	FE	3,996,840	100.386	4,015,440	4,000,000	3,997,078	0	238	0	0	3.700	3.717	FA	60,844	0	08/01/2018.	08/03/2023.
025816 CA 5	AMERICAN EXPRESS		..		2	FE	2,993,340	102.134	3,064,020	3,000,000	2,993,468	0	128	0	0	4.200	4.237	MN	19,250	0	11/01/2018.	11/06/2025.
0258M0 EL 9	AMERICAN EXPRESS	LS...	..		2	FE	8,008,120	97.416	7,793,280	8,000,000	8,008,463	0	(1,035)	0	0	3.300	3.283	MN	42,533	264,000	10/27/2017.	05/03/2027.
025932 AK 0	AMERICAN FINANCIAL GROUP		..		1	FE	12,386,668	94.539	12,006,453	12,700,000	12,409,021	0	21,220	0	0	3.500	3.846	FA	167,922	322,000	10/02/2018.	08/15/2026.
026609 AC 1	WYETH DEBENTURES		..		1	FE	14,796,685	116.269	17,353,148	14,925,000	14,881,162	0	8,588	0	0	7.250	7.333	MS	360,687	1,082,063	07/19/2002.	03/01/2023.
02665W CE 9	AMERICAN HONDA FINANCE		..		1	FE	4,985,350	98.523	4,926,150	5,000,000	4,986,441	0	1,091	0	0	3.500	3.535	FA	66,111	87,500	02/12/2018.	02/15/2028.
02666Q J7 9	AMERICAN HONDA FINANCE 144A		..		1	FE	2,032,620	101.517	2,030,340	2,000,000	2,012,526	0	(4,321)	0	0	3.800	3.556	MS	21,322	76,000	12/31/2013.	09/20/2021.
029163 AD 4	MUNICH RE AMERICAN CORP SENIOR NOTES SER		..		1	FE	16,657,254	121.250	18,096,563	14,925,000	15,802,894	0	(82,069)	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	FE	8,000,000	98.542	7,883,360	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.
03027W AK 8	AMERICAN TOWER TRUST I 144A		..		1	FE	4,000,000	100.224	4,008,960	4,000,000	4,000,000	0	0	0	0	3.652	3.680	MON	6,492	103,879	03/27/2018.	03/23/2028.
03027X AR 1	AMERICAN TOWER CORP		..		1	FE	2,984,280	93.666	2,809,980	3,000,000	2,985,787	0	1,475	0	0	3.600	3.662	JJ	49,800	65,100	12/05/2017.	01/15/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
03040W AL 9	AMERICAN WATER CAP CORP			1	1FE	1,993,340	98.922	1,978,440	2,000,000	1,995,477	0	648	0	0	3.400	3.441	MS	22,667	68,000	08/10/2015.	03/01/2025.
03040W AS 4	AMERICAN WATER CAP CORP			1	1FE	4,999,050	100.415	5,020,750	5,000,000	4,999,155	0	105	0	0	3.750	3.752	MS	73,958	0	08/06/2018.	09/01/2028.
03063# AA 2	AMERICOLD REALTY OPERATING PRT GUARANTEE			1	2FE	4,000,000	102.450	4,098,019	4,000,000	4,000,000	0	0	0	0	4.680	4.680	JJ	14,040	0	12/04/2018.	01/08/2026.
03076C AE 6	AMERIPRISE FINANCIAL INC				1FE	4,795,568	102.548	4,871,030	4,750,000	4,756,767	0	(5,332)	0	0	5.300	5.176	MS	74,126	251,750	03/09/2010.	03/15/2020.
03076C AF 3	AMERIPRISE FINANCIAL INC			1	1FE	3,084,530	102.922	3,087,660	3,000,000	3,053,500	0	(10,199)	0	0	4.000	3.588	AO	25,333	120,000	04/12/2016.	10/15/2023.
031100 E* 7	AMETEK INC SERIES J SNR NOTES				2	3,000,000	98.909	2,967,282	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.
031100 P* 5	AMETEK INC SERIES W SENIOR NOTE			1	2Z	7,000,000	100.971	7,067,975	7,000,000	7,000,000	0	0	0	0	4.180	4.180	JD	14,630	0	12/13/2018.	12/13/2025.
031162 BE 9	AMGEN INC				2FE	3,800,240	102.344	4,093,760	4,000,000	3,818,827	0	4,041	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	102.018	5,100,900	5,000,000	5,000,463	0	(176)	0	0	4.100	4.096	JD	9,111	205,000	06/28/2011.	06/15/2021.
032511 BN 6	ANADARKO PETROLEUM CORP			1	2FE	5,008,960	104.931	5,246,550	5,000,000	5,006,898	0	(806)	0	0	5.550	5.525	MS	81,708	277,500	03/31/2016.	03/15/2026.
035229 CG 6	ANHEUSER-BUSCH COS INC DEBENTURES				2FE	5,830,100	118.151	5,907,550	5,000,000	5,512,474	0	(29,130)	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	LS			2FE	195,915	110.598	207,924	188,000	193,286	0	(241)	0	0	5.950	5.657	JJ	5,158	11,186	12/27/2002.	01/15/2033.
035229 CQ 4	ANHEUSER-BUSCH COS INC DEBENTURES				2FE	4,910,375	110.598	5,211,378	4,712,000	4,844,493	0	(6,050)	0	0	5.950	5.657	JJ	129,279	280,364	12/27/2002.	01/15/2033.
03522A AD 2	ANHEUSER-BUSCH CO/INBEV 144A			1	2FE	3,584,954	94.611	3,311,385	3,500,000	3,583,534	0	(1,420)	0	0	3.650	3.248	FA	53,229	0	11/13/2018.	02/01/2026.
035240 AL 4	ANHEUSER-BUSCH INBEV	LS		1	2FE	1,939,673	95.893	1,874,708	1,955,000	1,940,631	0	958	0	0	4.000	4.096	AO	16,943	41,055	03/20/2018.	04/13/2028.
035240 AL 4	ANHEUSER-BUSCH INBEV			1	2FE	44,647	95.893	43,152	45,000	44,669	0	22	0	0	4.000	4.096	AO	390	945	03/20/2018.	04/13/2028.
035240 AM 2	ANHEUSER-BUSCH INBEV			1	2FE	2,956,650	89.598	2,687,940	3,000,000	2,957,714	0	1,064	0	0	4.375	4.485	AO	27,708	69,635	03/20/2018.	04/15/2038.
036752 AB 9	ANTHEM INC			1	2FE	8,054,260	95.778	7,662,240	8,000,000	8,049,287	0	(4,646)	0	0	3.650	3.567	JD	24,333	300,111	12/05/2017.	12/01/2027.
037411 AW 5	APACHE CORP			2	2FE	3,082,110	90.028	2,700,840	3,000,000	3,071,747	0	(1,903)	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	1,292,422	94.544	1,239,472	1,311,000	1,302,430	0	1,952	0	0	2.625	3.042	JJ	15,869	34,414	10/08/2013.	01/15/2023.
037411 BD 6	APACHE CORP			2	2FE	539,920	94.544	553,082	585,000	563,508	0	4,860	0	0	2.625	3.042	JJ	7,081	15,356	10/08/2013.	01/15/2023.
037411 BE 4	APACHE CORP	LS		1	2FE	1,415,802	93.650	1,327,957	1,418,000	1,415,900	0	98	0	0	4.375	4.393	AO	22,058	0	08/14/2018.	10/15/2028.
037411 BE 4	APACHE CORP			1	2FE	6,571,798	93.650	6,164,043	6,582,000	6,572,254	0	456	0	0	4.375	4.393	AO	102,387	0	08/14/2018.	10/15/2028.
037833 AK 6	APPLE INC INC				1FE	998,670	96.746	967,460	1,000,000	999,384	0	133	0	0	2.400	2.415	MN	3,867	24,000	04/30/2013.	05/03/2023.
037833 AS 9	APPLE INC			1	1FE	2,097,280	100.539	2,010,780	2,000,000	2,077,427	0	(13,308)	0	0	3.450	2.668	MN	10,542	69,000	06/27/2017.	05/06/2024.
037833 BY 5	APPLE INC INC			1	1FE	997,800	97.753	977,530	1,000,000	998,357	0	201	0	0	3.250	3.276	FA	11,556	32,500	02/16/2016.	02/23/2026.
037833 CJ 7	APPLE INC			1	1FE	2,000,000	97.934	1,958,680	2,000,000	2,000,000	0	0	0	0	3.350	3.350	FA	26,428	67,000	02/02/2017.	02/09/2027.
037833 CR 9	APPLE INC			1	1FE	3,500,000	96.667	3,383,345	3,500,000	3,500,000	0	0	0	0	3.200	3.200	MN	15,556	112,000	05/04/2017.	05/11/2027.
037833 DK 3	APPLE INC	LS		1	1FE	1,994	95.198	1,904	2,000	1,995	0	1	0	0	3.000	3.034	MN	8	60	11/06/2017.	11/13/2027.
037833 DK 3	APPLE INC			1	1FE	4,983,456	95.198	4,757,996	4,998,000	4,984,896	0	1,271	0	0	3.000	3.034	MN	19,992	149,940	11/06/2017.	11/13/2027.
038222 AF 2	APPLIED MATERIALS INC				1FE	2,007,690	102.978	2,059,560	2,000,000	2,002,216	0	(840)	0	0	4.300	4.252	JD	3,822	86,000	06/30/2011.	06/15/2021.
038222 AJ 4	APPLIED MATERIALS INC			1	1FE	2,989,140	100.761	3,022,830	3,000,000	2,992,249	0	985	0	0	3.900	3.944	AO	29,250	117,000	09/21/2015.	10/01/2025.
039483 AS 1	ARCHER-DANIELS-MIDLAND DEBENTURES				1FE	6,363,800	126.642	6,332,100	5,000,000	5,829,411	0	(48,491)	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	116.978	5,848,900	5,000,000	5,065,228	0	(3,036)	0	0	5.935	5.796	AO	74,188	296,750	12/30/2002.	10/01/2032.
039483 BL 5	ARCHER-DANIELS-MIDLAND			1	1FE	1,921,480	92.882	1,857,640	2,000,000	1,932,139	0	7,832	0	0	2.500	3.002	FA	19,444	50,000	09/20/2017.	08/11/2026.
03968@ AJ 1	ARCTIC SLOPE REGIONAL CORP SENIOR NOTE			1	2	7,000,000	95.639	6,694,728	7,000,000	7,000,000	0	0	0	0	3.620	3.620	JD	7,039	253,400	12/21/2016.	12/21/2026.
042735 BE 9	ARROW ELECTRONICS			1	2FE	3,069,270	97.578	2,927,340	3,000,000	3,056,520	0	(8,273)	0	0	4.000	3.648	AO	30,000	120,000	06/01/2017.	04/01/2025.
042735 BF 6	ARROW ELECTRONICS			1	2FE	995,750	91.314	913,140	1,000,000	996,301	0	339	0	0	3.875	3.924	JJ	18,191	41,979	06/01/2017.	01/12/2028.
042735 BG 4	ARROW ELECTRONICS			1	2FE	2,981,610	93.270	2,798,100	3,000,000	2,984,756	0	2,398	0	0	3.250	3.349	MS	30,604	97,500	09/05/2017.	09/08/2024.
04317@ AF 5	ARTHUR J GALLAGHER & CO SERIES H			2		4,000,000	99.378	3,975,120	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.
04317@ BD 9	ARTHUR J GALLAGHER & CO SENIOR NOTES			1	2	5,000,000	95.243	4,762,159	5,000,000	5,000,000	0	0	0	0	4.340	4.340	JD	10,850	108,500	06/13/2018.	06/13/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
04621W AC 4	ASSURED GUARANTY	LS...	..		2FE	423,772	103.542	435,912	421,000	422,687	0	(262)	0	0	5.000	4.916	JJ	10,525	21,050	06/17/2014.	07/01/2024.
04621W AC 4	ASSURED GUARANTY		..		2FE	2,092,688	103.542	2,152,638	2,079,000	2,087,330	0	(1,294)	0	0	5.000	4.916	JJ	51,975	103,950	06/17/2014.	07/01/2024.
05279# AG 4	AUTOLIV ASP INC SER C GTD SR NT		..		1	3,000,000	100.360	3,010,800	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		..		1FE	2,500,000	98.702	2,467,550	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.
053611 AF 6	AVERY DENNISON CORP		..		2FE	3,009,610	102.217	3,066,510	3,000,000	3,001,534	0	(1,125)	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	98.936	3,067,016	3,100,000	3,039,900	0	12,583	0	0	3.350	3.843	AO	21,924	103,850	10/08/2013.	04/15/2023.
05366# AH 6	AVIATION CAPITAL GROUP CORP SERIES C		..		2	1,000,000	104.289	1,042,890	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.
05369A AA 9	AVIATION CAPITAL GROUP 144A		..	1	1FE	5,721,360	90.552	5,433,120	6,000,000	5,743,279	0	21,919	0	0	3.500	4.082	MN	35,000	217,583	02/01/2018.	11/01/2027.
05369A AC 5	AVIATION CAPITAL GROUP 144A		..	1	1FE	9,965,880	98.063	9,806,300	10,000,000	9,970,071	0	4,191	0	0	3.875	3.951	MN	64,583	193,750	04/24/2018.	05/01/2023.
054937 AF 4	BB&T CORPORATION SUB NOTES		..		1FE	12,049,082	101.693	12,635,355	12,425,000	12,386,215	0	43,838	0	0	5.250	5.640	MN	108,719	652,313	07/10/2008.	11/01/2019.
05523U AK 6	BAE SYSTEMS HOLDINGS INC 144A		..		2FE	2,991,090	99.916	2,997,480	3,000,000	2,994,457	0	844	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	2FE	1,534,395	99.339	1,490,085	1,500,000	1,525,335	0	(3,280)	0	0	3.850	3.565	JD	2,567	57,750	02/12/2016.	12/15/2025.
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20		..	4	1	789,207	110.000	868,128	789,207	789,119	0	(170)	0	0	7.105	7.094	MN	9,346	56,073	12/28/2001.	05/01/2026.
05565E AT 2	BMW US CAPITAL LLC 144A		..	1	1FE	1,989,200	94.274	1,885,480	2,000,000	1,990,830	0	948	0	0	3.300	3.364	AO	15,583	66,000	03/30/2017.	04/06/2027.
05565E AY 1	BMW US CAPITAL LLC 144A		..	1	1FE	4,995,850	97.322	4,866,100	5,000,000	4,996,101	0	251	0	0	3.750	3.760	AO	41,146	93,750	04/05/2018.	04/12/2028.
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru		..	1	1	3,832,048	97.542	3,737,849	3,832,048	3,832,048	0	0	0	0	3.540	3.566	MON	6,029	135,655	11/21/2017.	11/15/2032.
057224 AZ 0	BAKER HUGHES A GE CO LLC		..		1FE	7,250,828	95.570	6,450,975	6,750,000	7,179,422	0	(11,264)	0	0	5.125	4.656	MS	101,859	345,938	09/15/2011.	09/15/2040.
05723K AE 0	BAKER HUGHES A GE CO LLC		..	1	1FE	7,869,840	92.168	7,318,139	7,940,000	7,875,649	0	5,809	0	0	3.337	3.443	JD	11,776	267,902	02/01/2018.	12/15/2027.
05723K AE 0	BAKER HUGHES A GE CO LLC	LS...	..	1	1FE	59,722	92.168	55,301	60,000	59,746	0	24	0	0	3.337	3.443	JD	89	2,024	02/01/2018.	12/15/2027.
058498 AV 8	BALL CORP		..	1	3FE	2,003,750	97.750	1,955,000	2,000,000	2,003,437	0	(313)	0	0	4.875	4.846	MS	28,708	50,375	03/07/2018.	03/15/2026.
059438 AH 4	BANK ONE CORP SUB DEBENTURES	LS...	..		1FE	87,065	119.464	86,014	72,000	79,352	0	(723)	0	0	7.625	5.966	AO	1,159	5,490	12/30/2002.	10/15/2026.
059438 AH 4	BANK ONE CORP SUB DEBENTURES		..		1FE	11,914,642	119.464	11,770,788	9,853,000	10,859,079	0	(98,988)	0	0	7.625	5.966	AO	158,606	751,291	12/30/2002.	10/15/2026.
06051G FS 3	BANK OF AMERICA		..		1FE	2,077,260	99.056	1,981,120	2,000,000	2,057,159	0	(7,629)	0	0	3.875	3.387	FA	32,292	77,500	04/06/2016.	08/01/2025.
06051G FX 2	BANK OF AMERICA		..	1	1FE	2,695,491	96.404	2,602,908	2,700,000	2,696,560	0	407	0	0	3.500	3.520	AO	18,900	94,500	04/14/2016.	04/19/2026.
06051G GC 7	BANK OF AMERICA	LS...	..	2	2FE	8,000	96.347	7,708	8,000	8,000	0	0	0	0	4.183	4.183	MN	33	335	11/21/2016.	11/25/2027.
06051G GC 7	BANK OF AMERICA		..	2	2FE	2,992,000	96.347	2,882,702	2,992,000	2,992,000	0	0	0	0	4.183	4.183	MN	12,516	125,155	11/21/2016.	11/25/2027.
06051G GF 0	BANK OF AMERICA		..	1	1FE	2,924,370	97.161	2,914,830	3,000,000	2,926,580	0	2,210	0	0	3.824	4.211	JJ	51,305	0	09/28/2018.	01/20/2028.
06051G GM 5	BANK OF AMERICA	LS...	..	1	1FE	2,773,000	95.413	2,645,802	2,773,000	2,773,000	0	0	0	0	4.244	4.202	AO	21,903	117,686	04/19/2017.	04/24/2038.
06051G GM 5	BANK OF AMERICA		..	1	1FE	227,000	95.413	216,588	227,000	227,000	0	0	0	0	4.244	4.202	AO	1,793	9,634	04/19/2017.	04/24/2038.
06051G GR 4	BANK OF AMERICA		..	1	1FE	3,000,000	94.988	2,849,640	3,000,000	3,000,000	0	0	0	0	3.593	3.593	JJ	47,907	107,790	07/18/2017.	07/21/2028.
06051G HA 0	BANK OF AMERICA	LS...	..	1	1FE	2,000,000	89.421	1,788,420	2,000,000	2,000,000	0	0	0	0	3.946	3.946	JJ	34,637	39,460	01/18/2018.	01/23/2049.
06051G HA 0	BANK OF AMERICA		..	1	1FE	3,000,000	89.421	2,682,630	3,000,000	3,000,000	0	0	0	0	3.946	3.946	JJ	51,956	59,190	01/18/2018.	01/23/2049.
06051G HD 4	BANK OF AMERICA		..	1	1FE	1,942,058	93.576	1,871,520	2,000,000	1,945,329	0	3,272	0	0	3.419	3.794	JD	2,089	68,380	05/23/2018.	12/20/2028.
064058 AD 2	BANK OF NEW YORK MELLON		..	2	2FE	2,992,500	97.625	2,928,750	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	LS...	..	2	1FE	985,284	101.189	974,450	963,000	971,370	0	(2,985)	0	0	3.550	3.205	MS	9,306	34,187	12/31/2013.	09/23/2021.
06406H BY 4	BANK OF NEW YORK MELLON		..	2	1FE	37,856	101.189	37,440	37,000	37,322	0	(115)	0	0	3.550	3.205	MS	358	1,314	12/31/2013.	09/23/2021.
06406H CQ 0	BANK OF NEW YORK MELLON		..	2	1FE	2,992,890	101.603	3,048,090	3,000,000	2,995,521	0	556	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	98.773	3,457,055	3,500,000	3,492,608	0	1,163	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	1,647,001	97.527	1,606,271	1,647,001	1,647,001	0	0	0	0	4.000	4.000	AO	16,470	65,880	10/31/2011.	10/01/2031.
070101 F# 2	BASIN ELECTRIC POWER COOP 2015 SERIES B		..	1	1	5,000,000	95.744	4,787,200	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	2FE	581,691	97.947	583,764	596,000	585,230	0	1,413	0	0	4.000	4.323	JD	530	23,840	06/03/2016.	06/23/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
07274E AG 8	BAYER US FINANCE LLC 144A				2FE	2,970,330	94.413	2,832,390	3,000,000	2,981,654	0	2,826	0	0	3.375	3.493	AO	23,344	101,250	10/01/2014.	10/08/2024.
07274N AL 7	BAYER US FINANCE II LLC 144A			1	2FE	2,978,130	95.724	2,871,720	3,000,000	2,978,957	0	827	0	0	4.375	4.463	JD	5,833	61,979	06/18/2018.	12/15/2028.
07274N AW 3	BAYER US FINANCE II LLC 144A			1	2FE	6,427,051	95.238	6,190,470	6,500,000	6,432,230	0	5,179	0	0	3.375	3.584	JJ	101,156	0	07/12/2018.	07/15/2024.
07274N BA 0	BAYER US FINANCE II LLC 144A			1	2FE	4,212,365	101.970	4,078,800	4,000,000	4,208,706	0	(3,659)	0	0	5.500	5.032	JJ	92,278	110,000	07/12/2018.	07/30/2035.
072863 AE 3	BAYLOR SCOTT & WHITE HOLDING			1	1FE	6,000,000	92.894	5,573,640	6,000,000	6,000,000	0	0	0	0	2.650	2.649	MN	20,317	159,000	04/06/2016.	11/15/2026.
072868 AC 6	BAYLOR UNIVERSITY			1	1FE	5,000,000	101.518	5,075,900	5,000,000	5,000,000	0	0	0	0	4.019	4.019	MS	66,983	109,406	02/08/2018.	03/01/2038.
07330M AB 3	BRANCH BANKING & TRUST CO			2	1FE	1,501,585	98.176	1,472,640	1,500,000	1,500,202	0	(526)	0	0	3.625	3.620	MS	15,859	36,250	07/19/2018.	09/16/2025.
078167 AZ 6	BELL TELEPHONE CO PENNSYLVANIA DEBENTURE				2FE	1,117,820	126.076	1,260,760	1,000,000	1,078,145	0	(3,971)	0	0	8.350	7.356	JD	3,711	83,500	06/19/2002.	12/15/2030.
080555 AE 5	BELO CORPORATION DEBENTURES				3FE	9,238,700	104.000	10,400,000	10,000,000	9,564,324	0	34,327	0	0	7.750	8.485	JD	64,583	775,000	04/01/2002.	06/01/2027.
081437 AH 8	BEMIS COMPANY INC			2	2FE	3,036,910	102.289	3,068,670	3,000,000	3,012,817	0	(4,627)	0	0	4.500	4.322	AO	28,500	135,000	12/31/2013.	10/15/2021.
084423 40 9	BERKLEY (WR) CORPORATION	LS			2FE	2,000	91.060	1,821	2,000	2,000	0	0	0	0	5.625	5.625	JAJO	19	113	04/25/2013.	04/30/2053.
084423 40 9	BERKLEY (WR) CORPORATION				2FE	2,998,000	91.060	2,729,979	2,998,000	2,998,000	0	0	0	0	5.625	5.625	JAJO	28,575	168,638	04/25/2013.	04/30/2053.
084423 AR 3	BERKLEY (WR) CORPORATION				2FE	3,081,480	103.000	3,090,000	3,000,000	3,016,907	0	(9,298)	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	102.856	1,028,560	1,000,000	1,004,995	0	(1,422)	0	0	4.625	4.456	MS	13,618	46,250	12/31/2013.	03/15/2022.
092113 AM 1	BLACK HILLS CORP			1	2FE	3,498,215	93.829	3,284,015	3,500,000	3,498,519	0	159	0	0	3.150	3.156	JJ	50,838	110,250	08/10/2016.	01/15/2027.
092113 AQ 2	BLACK HILLS CORP			1	2FE	4,991,430	100.566	5,028,300	5,000,000	4,991,350	0	(80)	0	0	4.350	4.366	MN	36,250	44,708	08/22/2018.	05/01/2033.
09247X AH 4	BLACKROCK INC				1FE	4,019,830	102.977	4,119,080	4,000,000	4,009,602	0	(3,864)	0	0	4.250	4.142	MN	17,472	170,000	12/31/2013.	05/24/2021.
09256B AJ 6	BLACKSTONE HOLDINGS 144A			1	1FE	2,984,040	94.345	2,830,350	3,000,000	2,985,769	0	1,388	0	0	3.150	3.213	AO	23,363	94,500	09/27/2017.	10/02/2027.
097023 AD 7	BOEING CO DEBENTURES				1FE	10,348,064	114.798	10,963,209	9,550,000	9,729,260	0	(59,559)	0	0	8.750	7.941	FA	315,681	835,625	09/24/2001.	08/15/2021.
097023 AG 0	BOEING CO DEBENTURES				1FE	5,715,240	144.635	5,785,400	4,000,000	5,101,760	0	(57,196)	0	0	8.625	5.594	MN	44,083	345,000	06/12/2003.	11/15/2031.
097023 BP 9	BOEING CO			1	1FE	1,981,160	95.009	1,900,180	2,000,000	1,984,280	0	2,068	0	0	2.600	2.727	AO	8,811	52,000	06/28/2017.	10/30/2025.
097023 BY 0	BOEING CO			1	1FE	3,851,330	94.375	3,775,000	4,000,000	3,855,514	0	4,184	0	0	3.550	3.817	MS	47,333	74,156	03/09/2018.	03/01/2038.
097023 BZ 7	BOEING CO			1	1FE	927,850	92.098	920,980	1,000,000	928,945	0	1,095	0	0	3.625	4.042	MS	12,083	18,931	02/21/2018.	03/01/2048.
099724 AD 8	BORGWARNER INC SENIOR NOTES				2FE	2,287,640	103.668	2,073,360	2,000,000	2,021,485	0	(27,266)	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	97.996	1,959,920	2,000,000	1,997,335	0	380	0	0	3.375	3.399	MS	19,875	67,500	03/09/2015.	03/15/2025.
100743 AK 9	BOSTON GAS 144A			1	1FE	2,997,180	95.556	2,866,680	3,000,000	2,997,523	0	247	0	0	3.150	3.161	FA	39,375	93,975	07/31/2017.	08/01/2027.
10112R AU 8	BOSTON PROPERTIES LP			2	2FE	1,995,580	100.261	2,005,220	2,000,000	1,998,055	0	432	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	96.975	2,909,250	3,000,000	3,013,828	0	(1,823)	0	0	3.650	3.571	FA	45,625	109,500	01/14/2016.	02/01/2026.
10112R BA 1	BOSTON PROPERTIES LP			1	2FE	1,992,820	102.506	2,050,120	2,000,000	1,992,871	0	51	0	0	4.500	4.545	JD	8,250	0	11/13/2018.	12/01/2028.
10510K AA 5	BRAMBLES USA INC 144A				2FE	6,020,300	102.244	6,134,640	6,000,000	6,003,142	0	(2,379)	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	3,205,556	112.954	3,620,811	3,205,556	3,205,556	0	0	0	0	6.540	6.540	JD	582	209,643	11/04/2009.	06/30/2024.
110122 AA 6	BRISTOL-MYERS SQUIBB DEBENTURES				1FE	146,365	115.840	144,800	125,000	132,290	0	(1,403)	0	0	7.150	5.650	JD	397	8,938	11/30/2004.	06/15/2023.
11042T AA 1	BRITISH AIR 18-1 AA PTT 144A			4	1FE	4,995,340	98.320	4,911,418	4,995,340	4,995,340	0	0	0	0	3.800	3.817	MJSD	5,800	139,203	03/14/2018.	09/20/2031.
118230 AH 4	BUCKEYE PARTNERS LP				2FE	3,110,715	101.084	3,133,604	3,100,000	3,100,933	0	(1,442)	0	0	5.500	5.450	FA	64,411	170,500	06/10/2010.	08/15/2019.
118230 AR 2	BUCKEYE PARTNERS LP			1	2FE	2,985,090	90.131	2,703,930	3,000,000	2,986,497	0	1,291	0	0	4.125	4.186	JD	10,313	127,531	11/09/2017.	12/01/2027.
124857 AM 5	CBS CORP			2	2FE	1,995,200	97.291	1,945,820	2,000,000	1,997,079	0	459	0	0	3.700	3.729	FA	27,956	74,000	08/11/2014.	08/15/2024.
12503M AA 6	CBOE HOLDINGS INC			1	1FE	4,913,870	97.480	4,874,000	5,000,000	4,917,419	0	2,957	0	0	3.650	3.889	JJ	85,674	109,500	09/18/2018.	01/12/2027.
12527G AH 6	CF INDUSTRIES INC 144A			1	2FE	6,482,580	97.942	6,366,230	6,500,000	6,486,005	0	1,725	0	0	4.500	4.533	JD	24,375	213,750	08/16/2018.	12/01/2026.
12542R F# 2	CHS INC SERIES M			2		3,000,000	100.437	3,013,104	3,000,000	3,000,000	0	0	0	0	4.520	4.520	JD	8,287	135,600	09/04/2015.	06/09/2021.
125464 AA 5	CIC RECEIV MASTER TRUST SECURITIZTION SE			4	1FE	1,735,232	101.000	1,752,584	1,735,232	1,735,232	0	0	0	0	4.890	4.890	JAJO	19,563	84,853	04/16/2014.	10/07/2021.
125509 BS 7	CIGNA CORP			2	2FE	2,065,000	101.087	2,021,740	2,000,000	2,021,994	0	(7,117)	0	0	4.000	3.595	FA	30,222	80,000	04/20/2012.	02/15/2022.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
12572Q	AE	5	CME GROUP INC				1FE	4,984,550	99.716	4,985,800	5,000,000	4,993,748	0	1,573	0	0	3.000	3.036	MS	44,167	150,000	09/05/2012.	09/15/2022.
12592B	AJ	3	CNH INDUSTRIAL CAP LLC			1	2FE	5,002,030	98.908	4,945,400	5,000,000	5,001,784	0	(246)	0	0	4.200	4.192	JJ	79,917	0	08/13/2018.	01/15/2024.
12636Y	AA	0	CRH AMERICA FINANCE INC 144A			1	2FE	2,978,130	92.018	2,760,540	3,000,000	2,981,233	0	1,905	0	0	3.400	3.487	MN	14,733	102,000	05/02/2017.	05/09/2027.
126408	GY	3	CSX CORP			1	2FE	1,949,860	93.207	1,864,140	2,000,000	1,950,846	0	986	0	0	4.100	4.260	MS	24,144	82,000	02/15/2018.	03/15/2044.
126408	HK	2	CSX CORP	LS		1	2FE	1,634,490	95.734	1,570,038	1,640,000	1,634,593	0	104	0	0	4.300	4.320	MS	23,507	37,415	02/15/2018.	03/01/2048.
126408	HK	2	CSX CORP			1	2FE	3,348,710	95.734	3,216,662	3,360,000	3,348,922	0	212	0	0	4.300	4.320	MS	48,160	76,655	02/15/2018.	03/01/2048.
126410	LK	3	CSX TRANSPORTATION DEBENTURES				1FE	2,359,347	109.431	2,298,051	2,100,000	2,139,939	0	(24,871)	0	0	9.750	8.333	JD	9,100	204,750	08/27/2004.	06/15/2020.
126650	CX	6	CVS CORP			1	2FE	6,916,190	98.103	6,867,210	7,000,000	6,921,852	0	5,662	0	0	4.300	4.449	MS	80,267	163,878	03/06/2018.	03/25/2028.
126650	CY	4	CVS CORP			1	2FE	5,952,730	96.226	5,773,560	6,000,000	5,954,054	0	1,324	0	0	4.780	4.842	MS	76,480	156,147	03/07/2018.	03/25/2038.
12673P	AE	5	CA INC			2	2FE	2,993,150	101.070	3,032,100	3,000,000	2,996,452	0	676	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	99.768	1,795,824	1,800,000	1,799,232	0	200	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	95.545	1,910,900	2,000,000	1,997,587	0	270	0	0	3.400	3.418	MS	20,022	68,000	09/06/2016.	09/15/2026.
12705Q	AN	5	CABOT CORP				2FE	1,967,740	113.100	2,262,000	2,000,000	1,991,098	0	2,107	0	0	8.360	8.510	JD	7,431	167,200	10/08/1992.	08/17/2022.
127097	D*	1	CABOT OIL & GAS CORP				2	2,000,000	102.975	2,059,505	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				2PL	2,000,000	102.496	2,049,919	2,000,000	2,000,000	0	0	0	0	5.190	5.190	JD	288	103,800	12/29/2010.	12/29/2020.
134429	BA	6	CAMPBELL SOUP COMPANY			1	2FE	3,994,600	92.546	3,701,840	4,000,000	3,996,440	0	508	0	0	3.300	3.316	MS	37,400	132,000	03/16/2015.	03/19/2025.
134429	BG	3	CAMPBELL SOUP COMPANY	LS		1	2FE	9,988,700	93.328	9,332,800	10,000,000	9,989,429	0	729	0	0	4.150	4.164	MS	122,194	206,347	03/12/2018.	03/15/2028.
134429	BG	3	CAMPBELL SOUP COMPANY			1	2FE	4,994,350	93.328	4,666,400	5,000,000	4,994,715	0	365	0	0	4.150	4.164	MS	61,097	103,174	03/12/2018.	03/15/2028.
134429	BH	1	CAMPBELL SOUP COMPANY			1	2FE	2,985,810	85.112	2,553,360	3,000,000	2,985,978	0	168	0	0	4.800	4.830	MS	42,400	71,600	03/12/2018.	03/15/2048.
14040H	BH	7	CAPITAL ONE FINANCIAL CORP			2	3FE	1,000,000	96.561	965,610	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	LS		2	2FE	334,973	96.768	324,173	335,000	334,981	0	2	0	0	4.200	4.201	AO	2,423	14,070	10/26/2015.	10/29/2025.
14040H	BJ	3	CAPITAL ONE FINANCIAL CORP			2	2FE	1,664,867	96.768	1,611,187	1,665,000	1,664,903	0	12	0	0	4.200	4.201	AO	12,044	69,930	10/26/2015.	10/29/2025.
14040H	BK	0	CAPITAL ONE FINANCIAL CORP			2	2FE	1,992,900	91.788	1,835,760	2,000,000	1,994,387	0	629	0	0	3.750	3.793	JJ	31,875	75,000	07/25/2016.	07/28/2026.
14040H	BW	4	CAPITAL ONE FINANCIAL CORP			2	2FE	4,640,793	92.644	4,307,946	4,650,000	4,641,501	0	708	0	0	3.800	3.824	JJ	74,116	88,350	01/25/2018.	01/31/2028.
14149Y	BJ	6	CARDINAL HEALTH	LS		1	2FE	4,770,000	91.071	4,344,087	4,770,000	4,770,000	0	0	0	0	3.410	3.410	JD	7,229	162,657	06/01/2017.	06/15/2027.
14149Y	BJ	6	CARDINAL HEALTH			1	2FE	1,230,000	91.071	1,120,173	1,230,000	1,230,000	0	0	0	0	3.410	3.410	JD	1,864	41,943	06/01/2017.	06/15/2027.
141781	AE	4	CARGILL INC 144A SENIOR NOTES				1FE	12,563,958	122.748	12,182,739	9,925,000	11,175,624	0	(128,344)	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	1,000,000	105.259	1,052,590	1,000,000	1,000,000	0	0	0	0	7.280	7.280	JD	202	72,800	06/30/1993.	06/30/2023.
149123	BF	7	CATERPILLAR INC				1FE	5,966,096	120.893	5,953,980	4,925,000	5,479,605	0	(44,132)	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	129.329	6,466,450	5,000,000	6,016,090	0	(58,129)	0	0	7.300	5.064	MN	60,833	365,000	06/25/2003.	05/01/2031.
151020	AE	4	CELGENE CORP				2FE	2,531,915	101.100	2,527,500	2,500,000	2,509,409	0	(5,037)	0	0	3.950	3.729	AO	20,847	98,750	12/31/2013.	10/15/2020.
151020	AJ	3	CELGENE CORP	LS			2FE	372,945	100.553	377,074	375,000	373,951	0	202	0	0	4.000	4.067	FA	5,667	15,000	08/01/2013.	08/15/2023.
151020	AJ	3	CELGENE CORP				2FE	1,616,095	100.553	1,633,986	1,625,000	1,620,456	0	877	0	0	4.000	4.067	FA	24,556	65,000	08/01/2013.	08/15/2023.
151020	BB	9	CELGENE CORP	LS		1	2FE	2,845,179	94.030	2,684,557	2,855,000	2,845,885	0	706	0	0	3.900	3.942	FA	40,517	55,673	02/08/2018.	02/20/2028.
151020	BB	9	CELGENE CORP			1	2FE	5,127,301	94.030	4,837,844	5,145,000	5,128,574	0	1,273	0	0	3.900	3.942	FA	73,016	100,328	02/08/2018.	02/20/2028.
15133K	AC	7	CENTEL CAPITAL CORP				3FE	157,434	103.533	129,416	125,000	127,554	0	(3,083)	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				4FE	131,815	92.286	115,358	125,000	128,330	0	(368)	0	0	7.200	6.712	JD	750	9,000	11/30/2004.	12/01/2025.
161175	AY	0	CHARTER COMM OPT LLC	LS		1	2FE	3,957,842	99.528	3,981,120	4,000,000	3,965,885	0	3,894	0	0	4.908	5.053	JJ	86,163	196,320	12/06/2016.	07/23/2025.
165087	AN	7	VERIZON VIRGINIA INC FORMERLY BELL ATLAN				1FE	145,833	112.203	140,254	125,000	130,463	0	(1,586)	0	0	7.875	6.272	JJ	4,539	9,844	11/30/2004.	01/15/2022.
166754	AP	6	CHEVRON PHILLIPS CHEM CO 144A			1	1FE	3,988,510	97.491	3,899,640	4,000,000	3,990,639	0	1,013	0	0	3.400	3.434	JD	11,333	136,000	11/18/2016.	12/01/2026.
166754	AS	0	CHEVRON PHILLIPS CHEM CO 144A			1	1FE	5,979,680	98.672	5,920,320	6,000,000	5,980,797	0	1,117	0	0	3.700	3.741	JD	18,500	162,183	02/28/2018.	06/01/2028.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
166764	BL	3	CHEVRON CORP	LS...	..	1	1FE	1,571,000	96.411	1,514,617	1,571,000	1,571,000	0	0	0	0	2.954	2.948	MN	5,801	46,407	05/09/2016.	05/16/2026.
166764	BL	3	CHEVRON CORP		..	1	1FE	5,432,340	96.411	5,234,153	5,429,000	5,431,854	0	(351)	0	0	2.954	2.948	MN	20,047	160,373	06/27/2017.	05/16/2026.
171232	AE	1	CHUBB CORP DEBENTURES		..		1FE	443,585	129.122	548,769	425,000	437,349	0	(601)	0	0	6.800	6.464	MN	3,693	28,900	10/01/2002.	11/15/2031.
171798	AC	5	CIMAREX ENERGY CO	LS...	..	1	2FE	1,011,012	99.554	965,674	970,000	999,182	0	(5,023)	0	0	4.375	3.730	JD	3,536	42,438	07/26/2016.	06/01/2024.
171798	AC	5	CIMAREX ENERGY CO		..	1	2FE	2,115,828	99.554	2,020,946	2,030,000	2,091,071	0	(10,512)	0	0	4.375	3.730	JD	7,401	88,813	07/26/2016.	06/01/2024.
171798	AD	3	CIMAREX ENERGY CO	LS...	..	1	2FE	5,744	93.007	5,580	6,000	5,750	0	6	0	0	3.900	4.503	MN	30	117	09/28/2018.	05/15/2027.
171798	AD	3	CIMAREX ENERGY CO		..	1	2FE	4,780,656	93.007	4,644,770	4,994,000	4,785,961	0	5,304	0	0	3.900	4.503	MN	24,887	97,383	09/28/2018.	05/15/2027.
172062	AF	8	CINCINNATI FINANCIAL CORP DEBENTURES		..		1FE	14,748,303	120.720	18,017,460	14,925,000	14,819,433	0	7,744	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	102.664	1,539,960	1,500,000	1,520,388	0	(7,930)	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	99.432	1,988,640	2,000,000	1,998,844	0	315	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	116.741	7,004,460	6,000,000	6,421,998	0	(20,154)	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	109.111	9,819,990	9,000,000	9,672,162	0	(31,728)	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	90.625	2,265,625	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.
172967	LS	8	CITIGROUP INC		..	1	2FE	4,957,350	93.487	4,674,350	5,000,000	4,962,638	0	5,288	0	0	3.520	3.656	AO	31,289	176,000	01/17/2018.	10/27/2028.
18055#	AM	4	CLARION LION PROPERITES FUND		..		1	4,000,000	103.011	4,120,440	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		..		1FE	2,742,038	99.832	2,737,425	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.
186108	CL	8	CLEVELAND ELECTRIC ILLUM 144A		..	1	2FE	4,003,060	102.762	4,110,480	4,000,000	4,003,019	0	(41)	0	0	4.550	4.541	MN	29,828	0	10/30/2018.	11/15/2030.
195674	J#	4	COLONIAL GAS COMPANY SENIOR UNSECURED NO		..	1	1	3,000,000	93.519	2,805,574	3,000,000	3,000,000	0	0	0	0	3.130	3.130	AO	22,432	93,900	10/05/2017.	10/05/2027.
195869	AG	7	COLONIAL PIPELINE CO 144A SENIOR NOTES		..		1FE	14,957,611	134.288	20,042,484	14,925,000	14,951,435	0	(1,041)	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	100.896	3,026,880	3,000,000	2,951,542	0	6,314	0	0	4.500	4.796	JD	11,250	135,000	05/12/2016.	06/01/2025.
20030N	BN	0	COMCAST CORP		..	2	1FE	2,996,250	97.572	2,927,160	3,000,000	2,997,354	0	351	0	0	3.375	3.390	FA	38,250	101,250	05/19/2015.	08/15/2025.
20030N	BS	9	COMCAST CORP		..	2	1FE	998,120	95.819	958,190	1,000,000	998,602	0	171	0	0	3.150	3.172	MS	10,500	31,500	02/16/2016.	03/01/2026.
20030N	CJ	8	COMCAST CORP	LS...	..	1	1FE	1,990,300	92.861	1,857,220	2,000,000	1,990,645	0	345	0	0	3.900	3.935	MS	26,000	43,983	02/01/2018.	03/01/2038.
20030N	CJ	8	COMCAST CORP		..	1	1FE	2,985,450	92.861	2,785,830	3,000,000	2,985,967	0	517	0	0	3.900	3.935	MS	39,000	65,975	02/01/2018.	03/01/2038.
20030N	CT	6	COMCAST CORP		..	1	1FE	999,500	101.724	1,017,240	1,000,000	999,514	0	14	0	0	4.150	4.156	AO	9,914	0	10/02/2018.	10/15/2028.
205887	CB	6	CONAGRA BRANDS INC		..	1	2FE	6,587,044	100.504	6,633,264	6,600,000	6,587,352	0	308	0	0	4.600	4.633	MN	58,190	0	10/15/2018.	11/01/2025.
20605P	AH	4	CONCHO RESOURCES INC		..	1	2FE	3,454,776	94.363	3,397,068	3,600,000	3,461,726	0	6,950	0	0	3.750	4.281	AO	33,750	67,500	06/29/2018.	10/01/2027.
20605P	AK	7	CONCHO RESOURCES INC		..	1	2FE	1,993,200	98.070	1,961,400	2,000,000	1,993,550	0	350	0	0	4.300	4.341	FA	42,761	0	06/14/2018.	08/15/2028.
20826F	AR	7	CONOCOPHILLIPS COMPANY		..	1	1FE	2,969,310	122.269	3,668,070	3,000,000	2,970,492	0	423	0	0	5.950	6.024	MS	52,558	178,500	03/03/2016.	03/15/2046.
209111	FC	2	CONSOLIDATED EDISON CO NY INC		..	1	1FE	2,057,640	93.619	1,872,380	2,000,000	2,056,351	0	(1,289)	0	0	3.950	3.769	MS	26,333	79,000	01/31/2018.	03/01/2043.
209111	FH	1	CONSOLIDATED EDISON CO NY INC		..	1	1FE	969,390	91.913	919,130	1,000,000	969,952	0	562	0	0	3.850	4.032	JD	1,711	38,500	02/14/2018.	06/15/2046.
209111	FS	7	CONSOLIDATED EDISON CO NY INC		..	1	1FE	2,997,780	102.669	3,080,070	3,000,000	2,997,796	0	16	0	0	4.000	4.009	JD	10,333	0	11/27/2018.	12/01/2028.
21036P	AS	7	CONSTELLATION BRANDS		..	1	2FE	2,821,800	92.812	2,784,360	3,000,000	2,831,948	0	10,148	0	0	3.500	4.306	MN	15,167	52,500	05/18/2018.	05/09/2027.
21036P	BB	3	CONSTELLATION BRANDS		..	1	2FE	1,996,240	100.387	2,007,740	2,000,000	1,996,316	0	76	0	0	4.400	4.431	MN	15,156	0	10/22/2018.	11/15/2025.
21036P	BC	1	CONSTELLATION BRANDS		..	1	2FE	1,994,400	99.845	1,996,900	2,000,000	1,994,475	0	75	0	0	4.650	4.685	MN	16,017	0	10/22/2018.	11/15/2028.
210518	CT	1	CONSUMERS ENERGY CO		..	2	1FE	5,324,443	98.950	5,244,350	5,300,000	5,308,601	0	(2,575)	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	3,798,366	98.875	3,700,133	3,742,233	3,778,741	0	(4,639)	0	0	4.000	3.770	AO	25,780	149,689	02/05/2014.	04/29/2026.
21871@	AA	8	CORESITE L.P. SENIOR UNSECURED NOTES		..	1	2	2,000,000	98.583	1,971,667	2,000,000	2,000,000	0	0	0	0	4.190	4.190	JD	3,724	83,800	06/15/2016.	06/15/2023.
21871@	AB	6	CORESITE L.P. SENIOR NOTE		..	1	2	3,000,000	96.633	2,899,000	3,000,000	3,000,000	0	0	0	0	3.910	3.906	JD	5,213	117,300	04/20/2017.	04/20/2024.
219023	AF	5	CORN PRODUCTS INTERNATIONAL		..		2FE	8,094,480	101.814	8,145,120	8,000,000	8,023,892	0	(12,305)	0	0	4.625	4.453	MN	61,667	370,000	12/31/2013.	11/01/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
219350 AV 7	CORNING INC				2FE	3,252,210	108.995	3,269,850	3,000,000	3,227,013	0	(5,610)	0	0	5.750	5.165	FA	65,167	172,500	12/31/2013.	08/15/2040.
219350 AW 5	CORNING INC				2FE	963,100	95.623	956,230	1,000,000	966,586	0	751	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	96.317	7,705,360	8,000,000	7,915,331	0	16,969	0	0	2.950	3.202	JD	656	236,000	04/20/2016.	06/30/2023.
224044 CG 0	COX COMMUNICATIONS INC 144A			1	2FE	2,994,930	92.462	2,773,860	3,000,000	2,995,956	0	453	0	0	3.350	3.370	MS	29,592	100,500	09/08/2016.	09/15/2026.
22541L AE 3	CREDIT SUISSE FB USA INC	LS			1FE	110,365	126.045	142,431	113,000	111,146	0	78	0	0	7.125	7.318	JJ	3,713	8,051	07/19/2002.	07/15/2032.
22541L AE 3	CREDIT SUISSE FB USA INC				1FE	14,466,560	126.045	18,669,785	14,812,000	14,568,926	0	10,242	0	0	7.125	7.318	JJ	486,636	1,055,355	07/19/2002.	07/15/2032.
226829 AA 7	CROCKET COGENERATION 144A			4	4FE	1,384,542	90.882	1,258,300	1,384,542	1,384,542	0	0	0	0	5.869	5.911	MJSD	226	81,259	03/10/2005.	03/30/2025.
22822R BD 1	CROWN CASTLE TOWERS LLC 144A			1	1PL	7,032,273	98.244	6,778,836	6,900,000	6,993,208	0	(18,256)	0	0	3.663	3.365	MON	11,233	242,979	08/14/2018.	05/15/2025.
22822R BF 6	CROWN CASTLE TOWERS LLC 144A			1	1FE	2,000,000	99.872	1,997,440	2,000,000	2,000,000	0	0	0	0	3.720	3.720	MON	3,307	31,827	06/26/2018.	07/15/2023.
22970* AA 8	BGS BNSF Series 2015-1 CTL PT			4	1FE	2,843,778	100.751	2,865,147	2,843,778	2,843,778	0	0	0	0	4.070	4.105	MON	5,144	115,742	03/12/2015.	05/15/2034.
23157# AF 6	CURTISS-WRIGHT CORPORATION			2		2,700,000	97.142	2,622,834	2,700,000	2,700,000	0	0	0	0	3.700	3.700	FA	34,688	99,900	02/26/2013.	02/26/2023.
23204G AC 4	CUSTOMERS BANCORP INC			2	2FE	2,993,250	97.705	2,931,150	3,000,000	2,995,144	0	1,270	0	0	3.950	4.000	JD	329	118,500	06/28/2017.	06/30/2022.
23317H AD 4	DDR CORP			2	2FE	2,977,800	95.653	2,869,590	3,000,000	2,985,583	0	2,076	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	101.377	1,013,770	1,000,000	986,818	0	2,806	0	0	4.750	5.109	FA	17,944	47,500	12/16/2014.	02/15/2023.
23338V AC 0	DTE ELECTRIC CO			2	1FE	3,994,440	98.930	3,957,200	4,000,000	3,996,698	0	474	0	0	3.375	3.390	MS	45,000	135,000	06/23/2014.	03/01/2025.
23355L AA 4	DXC TECHNOLOGY CO			1	2FE	1,974,735	102.122	2,042,440	2,000,000	1,981,143	0	4,561	0	0	4.450	4.731	MS	26,206	89,000	08/09/2017.	09/15/2022.
233835 AQ 0	DAIMLER FINANCE NA LLC				1FE	5,618,750	136.911	6,845,550	5,000,000	5,413,966	0	(20,662)	0	0	8.500	7.447	JJ	192,431	425,000	07/22/2002.	01/18/2031.
233851 DL 5	DAIMLER FINANCE NA LLC 144A	LS		1	1FE	1,996,200	99.603	1,992,060	2,000,000	1,996,663	0	463	0	0	3.700	3.742	MN	11,717	37,000	04/30/2018.	05/04/2023.
233851 DL 5	DAIMLER FINANCE NA LLC 144A			1	1FE	5,988,600	99.603	5,976,180	6,000,000	5,989,989	0	1,389	0	0	3.700	3.742	MN	35,150	111,000	04/30/2018.	05/04/2023.
23389@ AA 9	DAIRYLAND POWER COOPERATIVE			4	1	2,425,000	78.551	1,904,862	2,425,000	2,425,000	0	0	0	0	3.420	3.419	MJSD	230	82,935	03/12/2013.	03/30/2043.
235851 AQ 5	DANAHER CORP			1	1FE	1,497,855	98.502	1,477,530	1,500,000	1,498,485	0	198	0	0	3.350	3.367	MS	14,796	50,250	09/10/2015.	09/15/2025.
24736X AA 6	DELTA AIRLINES 2015-1 AA			1	1FE	3,556,240	101.419	3,531,871	3,482,455	3,547,074	0	(5,433)	0	0	3.625	3.305	JJ	52,950	126,239	06/01/2017.	07/30/2027.
24736Y AA 4	DELTA AIRLINES 2015-1 A			1	1FE	7,060,019	100.487	6,998,919	6,964,999	7,052,774	0	(7,180)	0	0	3.875	3.654	JJ	113,205	185,552	03/16/2018.	07/30/2027.
249030 AC 1	DENTSPLY INTERNATIONAL			2	2FE	996,530	101.090	1,010,900	1,000,000	998,943	0	374	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	101.216	8,097,280	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	101.463	2,029,261	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	95.220	2,856,600	3,000,000	3,114,251	0	(2,685)	0	0	5.600	5.305	JJ	77,467	168,000	12/31/2013.	07/15/2041.
25272K AD 5	DIAMOND 1 FINANCE CORP 144A			1	2FE	2,999,130	99.954	2,998,620	3,000,000	2,999,583	0	157	0	0	4.420	4.426	JD	5,893	132,600	05/17/2016.	06/15/2021.
25272K AG 8	DIAMOND 1 FINANCE CORP 144A			1	2FE	1,999,140	101.854	2,037,080	2,000,000	1,999,459	0	105	0	0	5.450	5.457	JD	4,844	109,000	05/17/2016.	06/15/2023.
25272K AK 9	DIAMOND 1 FINANCE CORP 144A			1	2FE	1,999,040	100.642	2,012,840	2,000,000	1,999,294	0	73	0	0	6.020	6.026	JD	5,351	120,400	05/17/2016.	06/15/2026.
25389J AL 0	DIGITAL REALTY TRUST LP			2	2FE	1,488,540	100.667	1,510,005	1,500,000	1,493,890	0	1,593	0	0	3.950	4.076	JJ	29,625	59,250	06/18/2015.	07/01/2022.
25389J AQ 9	DIGITAL REALTY TRUST LP			1	2FE	3,917,139	102.357	4,094,280	4,000,000	3,937,715	0	7,584	0	0	4.750	5.025	AO	47,500	190,000	03/08/2016.	10/01/2025.
25389J AR 7	DIGITAL REALTY TRUST LP	LS		1	2FE	1,871,331	94.606	1,750,211	1,850,000	1,869,300	0	(1,928)	0	0	3.700	3.553	FA	25,859	69,971	12/05/2017.	08/15/2027.
25389J AR 7	DIGITAL REALTY TRUST LP			1	2FE	151,730	94.606	141,909	150,000	151,565	0	(156)	0	0	3.700	3.553	FA	2,097	5,673	12/05/2017.	08/15/2027.
25389J AT 3	DIGITAL REALTY TRUST LP			1	2FE	1,997,040	99.822	1,996,440	2,000,000	1,997,228	0	188	0	0	4.450	4.468	JJ	46,972	0	06/14/2018.	07/15/2028.
254010 AD 3	DIGNITY HEALTH				1FE	2,000,000	100.754	2,015,080	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	100.120	1,001,200	1,000,000	998,011	0	384	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	91.896	2,756,880	3,000,000	2,997,425	0	293	0	0	3.450	3.463	JJ	44,275	103,500	07/21/2016.	07/27/2026.
25466A AN 1	DISCOVER BANK			2	2FE	2,000,000	97.985	1,959,700	2,000,000	2,000,000	0	0	0	0	4.682	4.512	FA	36,936	0	08/06/2018.	08/09/2028.
25468P CR 5	WALT DISNEY COMPANY				1FE	2,177,976	99.677	2,392,248	2,400,000	2,199,827	0	4,768	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	101.320	3,039,600	3,000,000	2,998,628	0	2,111	0	0	5.625	5.701	FA	63,750	168,750	08/12/2009.	08/15/2019.

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
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
25470D AE 9		DISCOVERY COMMUNICATIONS				2FE	1,993,920	101.817	2,036,340	2,000,000	1,998,249	0	662	0	0	4.375	4.413	JD	3,889	87,500	06/13/2011.	06/15/2021.
25470D AR 0		DISCOVERY COMMUNICATIONS			1	2FE	1,992,860	92.954	1,859,080	2,000,000	1,993,580	0	565	0	0	3.950	3.992	MS	22,164	78,781	09/07/2017.	03/20/2028.
25470D BB 4		DISCOVERY COMMUNICATIONS 144A			2	2FE	2,449,386	98.070	2,451,750	2,500,000	2,454,488	0	5,102	0	0	3.900	4.254	MN	12,458	97,500	04/04/2018.	11/15/2024.
256746 AG 3		DOLLAR TREE INC			1	2FE	9,996,600	96.310	9,631,000	10,000,000	9,997,101	0	501	0	0	4.000	4.004	MN	51,111	228,889	04/17/2018.	05/15/2025.
257375 AE 5		DOMINION GAS HLDGS LLC			2	1FE	1,997,812	99.868	1,997,360	2,000,000	1,998,811	0	222	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	99.455	3,978,200	4,000,000	4,185,666	0	(29,736)	0	0	3.600	2.715	JD	6,400	144,000	09/06/2016.	12/15/2024.
260543 BA 0		DOW CHEMICAL CO				2FE	5,397,406	110.941	5,463,844	4,925,000	5,011,323	0	(33,755)	0	0	9.000	8.130	AO	110,813	443,250	10/07/1992.	04/01/2021.
260543 CM 3		DOW CHEMICAL CO 144A			1	2FE	2,996,970	101.924	3,057,720	3,000,000	2,997,003	0	33	0	0	4.550	4.567	MN	11,754	0	11/28/2018.	11/30/2025.
26078J AD 2		DOWDUPONT INC			1	2FE	1,500,000	103.912	1,558,680	1,500,000	1,500,000	0	0	0	0	4.725	4.725	MN	6,497	0	11/14/2018.	11/15/2028.
26078J AE 0		DOWDUPONT INC			1	2FE	1,000,000	103.392	1,033,920	1,000,000	1,000,000	0	0	0	0	5.319	5.319	MN	4,876	0	11/14/2018.	11/15/2038.
26439R AK 2		ENBRIDGE ENERGY PARTNERS SENIOR NOTES				2FE	968,810	118.891	1,188,910	1,000,000	978,770	0	963	0	0	6.750	7.000	FA	25,500	67,500	06/17/2002.	02/15/2032.
26441C AD 7		DUKE ENERGY CORP				2FE	3,994,550	100.943	4,037,720	4,000,000	3,999,552	0	614	0	0	5.050	5.067	MS	59,478	202,000	10/15/2009.	09/15/2019.
26441Y AZ 0		DUKE REALTY LP			1	2FE	2,476,750	95.314	2,382,850	2,500,000	2,481,910	0	2,090	0	0	3.250	3.360	JD	226	81,250	06/16/2016.	06/30/2026.
26441Y BB 2		DUKE REALTY LP			1	2FE	1,978,520	99.527	1,990,540	2,000,000	1,979,065	0	545	0	0	4.000	4.132	MS	24,444	0	09/04/2018.	09/15/2028.
26442C AR 5		DUKE ENERGY CAROLINAS			1	1FE	2,937,480	94.140	2,824,200	3,000,000	2,938,183	0	703	0	0	3.875	4.000	MS	34,229	58,125	07/13/2018.	03/15/2046.
26442R AD 3		DUKE ENERGY PROGRESS INC			1	1FE	2,050,360	97.596	1,951,920	2,000,000	2,049,524	0	(836)	0	0	4.150	3.994	JD	6,917	83,000	02/26/2018.	12/01/2044.
26444G AC 7		DUKE ENERGY FL PROJ FIN			4	1FE	6,999,720	93.282	6,529,740	7,000,000	7,000,011	0	(1)	0	0	2.538	2.538	MS	59,220	177,660	06/15/2016.	09/01/2029.
26444H AE 1		DUKE ENERGY FLORIDA LLC			1	1FE	2,994,450	100.991	3,029,730	3,000,000	2,994,760	0	310	0	0	3.800	3.822	JJ	60,167	0	06/18/2018.	07/15/2028.
268648 AN 2		EMC CORP	LS		2	3FE	3,844,080	86.843	3,473,720	4,000,000	3,922,427	0	15,829	0	0	3.375	3.857	JD	11,250	135,000	08/19/2013.	06/01/2023.
26875P AM 3		EOG RESOURCES INC			1	1FE	1,999,980	96.894	1,937,880	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	LS		1	1FE	1,877,255	102.835	1,933,298	1,880,000	1,877,956	0	245	0	0	4.150	4.168	JJ	35,976	78,020	01/11/2016.	01/15/2026.
26875P AP 6		EOG RESOURCES INC			1	1FE	119,825	102.835	123,402	120,000	119,870	0	16	0	0	4.150	4.168	JJ	2,296	4,980	01/11/2016.	01/15/2026.
26884T AD 4		ERAC USA FINANCE COMPANY 144A				2FE	1,042,150	102.078	1,020,780	1,000,000	1,015,925	0	(5,661)	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			2	2FE	3,691,679	99.641	3,636,897	3,650,000	3,675,617	0	(4,008)	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	LS		1	2FE	669,322	94.199	623,597	662,000	667,925	0	(669)	0	0	3.300	3.168	JD	1,821	21,846	11/08/2016.	12/01/2026.
26884T AR 3		ERAC USA FINANCE COMPANY 144A			1	2FE	847,268	94.199	789,388	838,000	845,500	0	(847)	0	0	3.300	3.168	JD	2,305	27,654	11/08/2016.	12/01/2026.
26884U A* 0		EPR PROPERTIES SERIES A GTD SENIOR NOTES			1	2FE	5,000,000	98.607	4,930,348	5,000,000	5,000,000	0	0	0	0	4.350	4.350	FA	77,938	217,500	08/22/2016.	08/22/2024.
26884U A@ 8		EPR PROPERTIES SERIES B GTD SENIOR NOTES			1	2FE	7,500,000	98.436	7,382,724	7,500,000	7,500,000	0	0	0	0	4.560	4.560	FA	122,550	342,000	08/22/2016.	08/22/2026.
26885B AA 8		EQT MIDSTREAM PARTNERS			2	2FE	1,988,440	95.789	1,915,780	2,000,000	1,992,977	0	1,099	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	90.973	1,819,460	2,000,000	1,986,800	0	1,378	0	0	4.125	4.224	JD	6,875	82,500	11/01/2016.	12/01/2026.
26885B AD 2		EQT MIDSTREAM PARTNERS			1	2FE	1,995,220	99.632	1,992,640	2,000,000	1,995,712	0	492	0	0	4.750	4.803	JJ	49,083	0	06/20/2018.	07/15/2023.
269246 BP 8		E*TRADE FINANCIAL CORP			1	2FE	1,997,960	97.093	1,941,860	2,000,000	1,998,483	0	388	0	0	2.950	2.972	FA	20,814	59,000	08/15/2017.	08/24/2022.
269246 BQ 6		E*TRADE FINANCIAL CORP			1	2FE	1,997,040	94.634	1,892,680	2,000,000	1,997,378	0	252	0	0	3.800	3.818	FA	26,811	76,000	08/15/2017.	08/24/2027.
26986* AA 1		EAGLE SOLAR LLC SENIOR SECURED NOTE			1	2FE	4,000,000	98.367	3,934,661	4,000,000	4,000,000	0	0	0	0	4.820	4.819	JD	32,669	0	11/01/2018.	12/31/2042.
277432 AN 0		EASTMAN CHEMICAL CO				2FE	3,979,910	100.204	4,008,160	4,000,000	3,992,135	0	1,995	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	96.602	3,864,080	4,000,000	3,987,100	0	1,809	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	115.592	8,004,746	6,925,000	7,087,509	0	(37,890)	0	0	8.100	7.350	FA	211,905	560,925	12/03/2001.	08/15/2022.
280792 AA 0		ENBRIDGE ENERGY PARTNERS GUAR LEASE REV			4	2FE	6,028,953	106.453	6,041,795	5,675,552	5,834,551	0	(11,509)	0	0	8.180	7.505	MN	77,377	464,260	03/13/2002.	11/01/2028.
291011 AQ 7		EMERSON ELECTRIC CO				1FE	9,069,760	123.722	9,897,760	8,000,000	8,690,885	0	(34,392)	0	0	6.000	5.112	FA	181,333	480,000	06/23/2003.	08/15/2032.
292480 AH 3		ENABLE MIDSTREAM PARTNER			2	2FE	995,002	96.031	960,310	1,000,000	996,638	0	551	0	0	3.900	3.970	MN	4,983	39,000	12/22/2015.	05/15/2024.
29250R AD 8		ENBRIDGE ENERGY PARTNERS			1	2FE	3,144,270	107.693	3,230,790	3,000,000	3,137,731	0	(6,113)	0	0	5.950	5.485	JD	14,875	178,500	12/04/2017.	06/01/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
29273R BD 0	ENERGY TRANSFER PARTNERS			2	2FE	999,180	94.926	949,260	1,000,000	999,456	0	76	0	0	4.050	4.060	MS	11,925	40,500	03/05/2015.	03/15/2025.
29273R BK 4	ENERGY TRANSFER PARTNERS			1	2FE	2,993,580	93.479	2,804,370	3,000,000	2,994,999	0	495	0	0	4.200	4.224	AO	26,600	126,000	01/11/2017.	04/15/2027.
29348Q AB 8	ENOGEX LLC 144A				2FE	3,153,300	102.885	3,086,550	3,000,000	3,028,804	0	(22,704)	0	0	6.250	5.412	MS	55,208	187,500	12/31/2013.	03/15/2020.
29364D AU 4	ENTERGY ARKANSAS INC			1	1FE	2,071,820	98.583	1,971,660	2,000,000	2,062,099	0	(7,854)	0	0	3.500	3.005	AO	17,500	70,000	10/03/2017.	04/01/2026.
29364G AJ 2	ENTERGY CORP			1	2FE	997,750	92.462	924,620	1,000,000	998,229	0	203	0	0	2.950	2.976	MS	9,833	29,500	08/16/2016.	09/01/2026.
29364N AT 5	ENTERGY MISSISSIPPI INC			1	1FE	1,599,488	93.659	1,498,544	1,600,000	1,599,600	0	37	0	0	2.850	2.853	JD	3,800	45,600	05/10/2016.	06/01/2028.
29364N AU 2	ENTERGY MISSISSIPPI INC			1	1FE	4,982,950	95.735	4,786,750	5,000,000	4,984,666	0	1,561	0	0	3.250	3.290	JD	13,542	170,174	11/09/2017.	12/01/2027.
29364W AW 8	ENTERGY LOUISIANA LLC			1	1FE	1,999,800	96.319	1,926,380	2,000,000	1,999,848	0	14	0	0	3.250	3.251	AO	16,250	65,000	03/17/2016.	04/01/2028.
29364W BA 5	ENTERGY LOUISIANA LLC			1	1FE	5,983,568	101.401	6,074,934	5,991,000	5,983,893	0	325	0	0	4.000	4.011	MS	70,561	114,495	05/02/2018.	03/15/2033.
29364W BA 5	ENTERGY LOUISIANA LLC	LS		1	1FE	8,992	101.401	9,126	9,000	8,992	0	1	0	0	4.000	4.011	MS	106	172	05/02/2018.	03/15/2033.
29379V AP 8	ENTERPRISE PRODUCTS OPERATING				2FE	1,112,380	103.099	1,030,990	1,000,000	1,030,370	0	(17,491)	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	99.121	991,210	1,000,000	1,004,748	0	(706)	0	0	3.750	3.660	FA	14,167	37,500	10/10/2014.	02/15/2025.
29379V BH 5	ENTERPRISE PRODUCTS OPERATING			2	2FE	2,989,050	98.729	2,961,870	3,000,000	2,992,194	0	940	0	0	3.700	3.742	FA	41,933	111,000	05/04/2015.	02/15/2026.
29379V BN 2	ENTERPRISE PRODUCTS OPERATING			2	2FE	2,000,000	83.576	1,671,520	2,000,000	2,000,000	0	0	0	0	5.250	5.250	FA	39,375	105,000	08/07/2017.	08/16/2077.
29717P AP 2	ESSEX PORTFOLIO LP			2	2FE	3,989,880	97.368	3,894,720	4,000,000	3,993,326	0	939	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	95.778	2,873,340	3,000,000	2,985,997	0	1,664	0	0	3.375	3.448	AO	21,375	101,250	04/04/2016.	04/15/2026.
30161M AH 6	EXELON GENERATION CO LLC			2	2FE	5,999,680	100.439	6,026,340	6,000,000	5,999,919	0	33	0	0	4.000	4.001	AO	60,000	240,000	09/28/2010.	10/01/2020.
30161N AN 1	EXELON CORP			1	2FE	2,507,526	99.036	2,475,900	2,500,000	2,505,483	0	(820)	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	100.239	2,004,780	2,000,000	1,993,130	0	1,050	0	0	4.500	4.570	FA	34,000	90,000	08/13/2014.	08/15/2024.
30212P AP 0	EXPEDIA INC			1	2FE	2,953,768	91.057	2,731,710	3,000,000	2,957,585	0	3,817	0	0	3.800	3.986	FA	43,067	102,600	01/03/2018.	02/15/2028.
30219G AM 0	EXPRESS SCRIPTS HOLDING CO			1	2FE	2,984,010	101.549	3,046,470	3,000,000	2,987,860	0	1,407	0	0	4.500	4.567	FA	47,250	135,000	02/22/2016.	02/25/2026.
30219G AN 8	EXPRESS SCRIPTS HOLDING CO			1	2FE	1,999,180	92.978	1,859,560	2,000,000	1,999,298	0	73	0	0	3.400	3.405	MS	22,667	68,000	06/29/2016.	03/01/2027.
30231G AT 9	EXXON MOBIL CORP			1	1FE	2,022,980	97.698	1,953,960	2,000,000	2,019,341	0	(2,484)	0	0	3.043	2.888	MS	20,287	60,860	06/29/2017.	03/01/2026.
302491 AQ 8	FMC CORPORATION				2FE	2,006,750	101.143	2,022,860	2,000,000	2,000,800	0	(800)	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	100.617	2,012,340	2,000,000	2,027,087	0	(8,183)	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	122.885	2,457,700	2,000,000	2,077,425	0	(1,799)	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	125.269	6,263,450	5,000,000	5,670,871	0	(15,583)	0	0	6.500	5.445	JD	15,347	325,000	12/31/2013.	12/14/2040.
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED N			1	2FE	5,000,000	100.398	5,019,886	5,000,000	5,000,000	0	0	0	0	4.540	4.541	MS	57,381	227,000	11/29/2016.	03/31/2038.
303250 C@ 1	FAIR ISAAC CORPORATION				2FE	2,000,000	100.551	2,011,013	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.
30958Q AA 9	FARMERS EXCHANGE CAP III 144A			2	2FE	5,242,480	96.770	4,838,500	5,000,000	5,234,767	0	(7,713)	0	0	5.454	5.019	AO	63,630	272,700	03/13/2018.	10/15/2054.
309601 AE 2	FARMERS INS EXCH 144A			2	2FE	3,518,025	88.396	3,093,860	3,500,000	3,517,401	0	(483)	0	0	4.747	4.706	MN	27,691	173,068	10/12/2017.	11/01/2057.
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B			4	2FE	592,515	103.320	612,187	592,515	592,515	0	0	0	0	7.900	7.899	JJ	21,584	46,809	07/01/1999.	01/15/2020.
313747 AU 1	FEDERAL REALTY INVS TRST			2	1FE	2,970,540	101.367	3,041,010	3,000,000	2,983,890	0	2,827	0	0	3.950	4.069	JJ	54,642	118,500	12/04/2013.	01/15/2024.
313747 AY 3	FEDERAL REALTY INVS TRST			1	1FE	1,878,660	94.904	1,898,080	2,000,000	1,881,597	0	2,937	0	0	3.250	4.078	JJ	29,972	0	09/28/2018.	07/15/2027.
31428X BC 9	FEDEX CORP				2FE	2,995,350	96.906	2,907,180	3,000,000	2,997,045	0	433	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	100.002	4,650,093	4,650,000	4,653,364	0	(639)	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	3,344,035	92.198	3,226,930	3,500,000	3,350,992	0	4,299	0	0	3.000	3.634	FA	39,667	60,000	11/01/2018.	08/15/2026.
316773 CV 0	FIFTH THIRD BANCORP	LS		2	2FE	4,414,040	99.451	4,397,723	4,422,000	4,414,570	0	530	0	0	3.950	3.972	MS	51,916	87,335	03/12/2018.	03/14/2028.
316773 CV 0	FIFTH THIRD BANCORP			2	2FE	8,562,560	99.451	8,530,907	8,578,000	8,563,587	0	1,027	0	0	3.950	3.972	MS	100,708	169,416	03/12/2018.	03/14/2028.
31677Q BM 0	FIFTH THIRD BANK			2	1FE	1,000,000	101.486	1,014,860	1,000,000	1,000,000	0	0	0	0	3.950	3.947	JJ	17,007	0	07/23/2018.	07/28/2025.
319383 AB 1	FIRST BUSEY CORPORATION				2FE	2,000,000	97.963	1,959,260	2,000,000	2,000,000	0	0	0	0	3.750	3.750	MN	7,500	75,000	05/18/2017.	05/25/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
319383 AC 9	FIRST BUSEY CORPORATION			2	2FE	2,000,000	103.085	2,061,700	2,000,000	2,000,000	0	0	0	0	4.750	4.750	MN	9,500	95,000	05/18/2017.	05/25/2027.
31953* AL 6	BNSF RAILWAY COMPANY SERIES A			4	1	248,522	109.346	271,749	248,522	248,522	0	0	0	0	5.960	5.959	MN	1,893	14,812	10/16/2007.	10/15/2027.
31953* AM 4	BNSF RAILWAY COMPANY SERIES B			4	1	24,834	109.346	27,155	24,834	24,834	0	0	0	0	5.960	5.959	MN	189	1,480	10/16/2007.	10/15/2027.
31953* AN 2	BNSF RAILWAY COMPANY SERIES C			4	1	155,764	109.346	170,321	155,764	155,764	0	0	0	0	5.960	5.959	MN	1,186	9,296	10/16/2007.	10/15/2027.
31953* AP 7	BNSF RAILWAY COMPANY SERIES D			4	1	63,328	109.346	69,247	63,328	63,328	0	0	0	0	5.960	5.959	MN	482	3,774	10/16/2007.	10/15/2027.
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E			4	1	84,272	109.346	92,148	84,272	84,272	0	0	0	0	5.960	5.959	MN	642	5,023	10/16/2007.	10/15/2027.
31953* AR 3	BNSF RAILWAY COMPANY SERIES F			4	1	299,908	109.346	327,938	299,908	299,908	0	0	0	0	5.960	5.951	MN	2,284	17,823	12/13/2007.	12/13/2027.
32055R A@ 6	FIRST INDUSTRIAL LP SERIES A GTED SENIOR			1	2FE	3,000,000	95.997	2,879,916	3,000,000	3,000,000	0	0	0	0	4.300	4.300	AO	25,442	129,000	04/20/2017.	04/20/2027.
32055R B* 7	FIRST INDUSTRIAL LP SERIES C GTED SENIOR			1	2FE	8,000,000	91.891	7,351,250	8,000,000	8,000,000	0	0	0	0	3.860	3.860	FA	116,658	154,400	02/15/2018.	02/15/2028.
32485* AD 9	CATALYST OLD RIVER HYDRO LA OLD RIVER HY			4	2PL	3,947,477	106.904	4,220,011	3,947,477	3,947,477	0	0	0	0	12.480	12.474	MN	82,108	492,645	08/23/1990.	05/01/2020.
33582V AB 4	FIRST NIAGRA FINANCIAL GROUP				2FE	3,743,390	104.014	3,640,490	3,500,000	3,546,973	0	(36,846)	0	0	6.750	5.585	MS	66,938	236,250	12/31/2013.	03/19/2020.
337358 BD 6	FIRST UNION CORP (WACHOVIA) SUB DEBENTUR				1FE	11,951,189	117.704	11,682,122	9,925,000	11,373,222	0	(52,842)	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	99.292	2,978,760	3,000,000	2,998,647	0	183	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	88.056	1,761,120	2,000,000	2,000,000	0	0	0	0	4.125	4.125	MS	20,854	82,500	07/12/2016.	03/31/2038.
340711 AW 0	FLORIDA GAS TRANSMISSION 144A			2	2FE	4,862,010	102.268	5,113,400	5,000,000	4,898,326	0	12,761	0	0	4.350	4.711	JJ	100,292	217,500	01/08/2016.	07/15/2025.
341081 FM 4	FLORIDA PWR & LT CO			1	1FE	2,056,040	99.215	1,984,300	2,000,000	2,046,318	0	(6,523)	0	0	3.125	2.729	JD	5,208	62,500	06/27/2017.	12/01/2025.
341081 FQ 5	FLORIDA PWR & LT CO			1	1FE	3,978,400	98.063	3,922,520	4,000,000	3,978,726	0	326	0	0	3.950	3.981	MS	52,667	80,317	02/26/2018.	03/01/2048.
343498 AB 7	FLOWERS FOODS INC			1	2FE	2,977,500	95.655	2,869,650	3,000,000	2,980,890	0	2,104	0	0	3.500	3.595	AO	26,250	105,000	05/31/2017.	10/01/2026.
34354P AC 9	FLOWSERVE CORPORATION				2FE	996,150	98.058	980,580	1,000,000	998,418	0	393	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	3,293,413	103.082	3,394,916	3,293,413	3,293,413	0	0	0	0	5.350	5.350	OCT	43,071	178,645	03/24/2010.	10/05/2020.
345370 CR 9	FORD MOTOR CO			2	2FE	2,991,570	89.409	2,682,270	3,000,000	2,992,432	0	862	0	0	4.346	4.384	JD	8,330	130,380	02/06/2018.	12/08/2026.
345397 WF 6	FORD MOTOR CREDIT CO LLC				2FE	495,550	95.940	479,700	500,000	498,116	0	458	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	94.814	948,140	1,000,000	995,190	0	922	0	0	4.375	4.492	FA	17,622	43,750	08/01/2013.	08/06/2023.
345397 WW 9	FORD MOTOR CREDIT				2FE	3,500,000	89.544	3,134,040	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.
345397 YT 4	FORD MOTOR CREDIT	LS		2	2FE	4,250,000	84.571	3,594,268	4,250,000	4,250,000	0	0	0	0	3.815	3.815	MN	26,573	162,138	10/30/2017.	11/02/2027.
35671D BL 8	FREEPORT-MCMORAN COPPER & GOLD	LS		2	3FE	3,269,891	92.625	3,031,616	3,273,000	3,271,009	0	290	0	0	4.550	4.562	MN	19,443	148,922	11/10/2014.	11/14/2024.
35671D BL 8	FREEPORT-MCMORAN COPPER & GOLD			2	3FE	726,309	92.625	673,384	727,000	726,558	0	64	0	0	4.550	4.562	MN	4,319	33,079	11/10/2014.	11/14/2024.
361448 AN 3	GATX CAPITAL CORPORATION SENIOR NOTE				2FE	2,987,640	103.865	3,115,950	3,000,000	2,995,062	0	1,284	0	0	4.750	4.802	JD	6,333	142,500	06/06/2012.	06/15/2022.
361448 BD 4	GATX CAPITAL CORPORATION	LS		1	2FE	404,741	101.730	412,007	405,000	404,741	0	0	0	0	4.350	4.365	FA	2,740	0	11/01/2018.	02/15/2024.
361448 BD 4	GATX CAPITAL CORPORATION			1	2FE	7,590,139	101.730	7,726,394	7,595,000	7,590,139	0	0	0	0	4.350	4.365	FA	51,393	0	11/01/2018.	02/15/2024.
36164Q 6M 5	GE CAPITAL INTL FUNDING				2FE	2,233,852	89.005	1,998,162	2,245,000	2,236,526	0	1,076	0	0	3.373	3.435	MN	9,676	75,724	07/08/2016.	11/15/2025.
362338 AQ 8	GTE SOUTHWEST INC 1ST MORTGAGE				3FE	3,890,355	98.000	3,430,000	3,500,000	3,770,406	0	(12,107)	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	98.893	1,977,860	2,000,000	2,018,156	0	(3,320)	0	0	3.482	3.306	MON	3,095	69,640	03/31/2016.	06/16/2025.
369550 BC 1	GENERAL DYNAMICS			1	1FE	3,985,200	101.244	4,049,760	4,000,000	3,986,005	0	805	0	0	3.750	3.795	MN	19,167	76,667	05/08/2018.	05/15/2028.
36962G 6F 6	GENERAL ELECTRIC CAPITAL CORP				2FE	857,754	94.583	812,468	859,000	858,496	0	127	0	0	3.150	3.167	MS	8,569	27,059	09/04/2012.	09/07/2022.
36966T HT 2	GENERAL ELECTRIC CO				2FE	1,832,824	90.256	1,805,120	2,000,000	1,834,254	0	1,430	0	0	3.804	6.068	MJSD	3,170	0	12/13/2018.	03/15/2023.
370334 CG 7	GENERAL MILLS INC			1	2FE	2,993,940	98.144	2,944,320	3,000,000	2,994,292	0	352	0	0	4.200	4.225	AO	25,900	63,000	04/03/2018.	04/17/2028.
37045V AH 3	GENERAL MOTORS CO			1	2FE	3,245,410	85.325	2,986,375	3,500,000	3,267,967	0	8,559	0	0	5.000	5.628	AO	43,750	175,000	03/22/2016.	04/01/2035.
37045V AN 0	GENERAL MOTORS CO			1	2FE	2,995,560	90.342	2,710,260	3,000,000	2,996,290	0	493	0	0	4.200	4.217	AO	31,500	144,900	08/02/2017.	10/01/2027.
37045X AZ 9	GENERAL MOTORS FINL CO			1	2FE	2,082,360	94.908	1,898,160	2,000,000	2,061,980	0	(8,616)	0	0	4.300	3.741	JJ	40,133	86,000	07/21/2016.	07/13/2025.
37045X BK 1	GENERAL MOTORS FINL CO			1	2FE	1,994,860	95.231	1,904,620	2,000,000	1,996,649	0	696	0	0	3.700	3.742	MN	10,689	74,000	05/04/2016.	05/09/2023.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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	BT	2	GENERAL MOTORS FINL CO			1	2FE	2,030,180	92.244	1,844,880	2,000,000	2,026,025	0	(2,817)	0	0	4.350	4.151	JJ	39,633	87,000	06/27/2017.	01/17/2027.
37045X	CA	2	GENERAL MOTORS FINL CO	LS		2	3FE	1,000,000	79.550	795,500	1,000,000	1,000,000	0	0	0	0	5.750	5.750	MS	14,535	59,097	09/13/2017.	01/01/9999.
375558	AW	3	GILEAD SCIENCES			2	1FE	5,184,800	99.896	4,994,800	5,000,000	5,107,819	0	(19,550)	0	0	3.700	3.230	AO	46,250	185,000	10/28/2014.	04/01/2024.
375558	AZ	6	GILEAD SCIENCES				1FE	8,003,920	98.800	7,904,000	8,000,000	8,002,937	0	(428)	0	0	3.500	3.493	FA	116,667	280,000	11/13/2014.	02/01/2025.
377372	AN	7	GLAXOSMITHKLINE CAPITAL INC	LS		1	1FE	3,977,861	101.803	4,041,579	3,970,000	3,977,448	0	(413)	0	0	3.875	3.851	MN	19,657	76,919	05/10/2018.	05/15/2028.
377372	AN	7	GLAXOSMITHKLINE CAPITAL INC			1	1FE	1,032,039	101.803	1,048,571	1,030,000	1,031,932	0	(107)	0	0	3.875	3.851	MN	5,100	19,956	05/10/2018.	05/15/2028.
38141E	C2	3	GOLDMAN SACHS			2	1FE	998,920	97.821	978,210	1,000,000	999,357	0	103	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	114.211	142,764	125,000	125,689	0	(30)	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	95.889	2,876,670	3,000,000	2,984,766	0	1,888	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	89.750	1,795,000	2,000,000	2,000,000	0	0	0	0	5.300	5.301	MN	15,017	106,000	07/20/2016.	12/29/2049.
39121J	A*	1	GREAT RIVER ENERGY 2009B			4	1	1,767,442	105.191	1,859,190	1,767,442	1,767,442	0	0	0	0	5.810	5.810	JJ	51,344	102,688	09/02/2009.	07/01/2021.
39121J	AE	0	GREAT RIVER ENERGY 144A			4	1FE	5,865,544	113.843	7,372,763	6,476,255	6,135,129	0	187,894	0	0	6.254	7.239	JJ	202,512	405,025	08/12/2008.	07/01/2038.
39138Q	AA	3	GREAT-WEST LIFECO FIN 18 144A			1	1FE	7,954,490	101.893	8,151,440	8,000,000	7,955,038	0	548	0	0	4.047	4.120	MN	39,571	161,880	11/06/2018.	05/17/2028.
39138Q	AC	9	GREAT-WEST LIFECO FIN 18 144A			1	1FE	2,999,490	100.952	3,028,560	3,000,000	2,999,524	0	34	0	0	4.581	4.582	MN	16,797	68,715	05/22/2018.	05/17/2048.
401378	AB	0	GUARDIAN LIFE INSURANCE 144A			1	1FE	3,178,170	100.379	3,011,370	3,000,000	3,177,538	0	(632)	0	0	4.875	4.565	JD	4,875	146,250	04/18/2018.	06/19/2064.
40139L	AE	3	GUARDIAN LIFE GLOB FUND 144A				1FE	4,994,050	99.678	4,983,900	5,000,000	4,994,810	0	760	0	0	3.400	3.426	AO	31,167	85,000	04/18/2018.	04/25/2023.
40405T	AA	1	H & P INV PARTNERS-CARMEL INC 144A LEASE			4	1FE	3,491,000	99.826	3,484,926	3,491,000	3,491,000	0	0	0	0	8.700	8.694	FA	114,738	303,717	04/27/2001.	02/15/2021.
404119	BT	5	HCA INC			1	3FE	2,045,000	99.500	1,990,000	2,000,000	2,041,218	0	(3,782)	0	0	5.250	4.897	JD	4,667	105,000	03/08/2018.	06/15/2026.
40414L	AN	9	HCP INC			2	2FE	3,469,410	98.071	3,432,485	3,500,000	3,479,064	0	2,800	0	0	4.000	4.107	JD	11,667	140,000	05/14/2015.	06/01/2025.
40573L	AS	5	HALFMOON PARENT INC 144A			1	2FE	8,973,530	100.813	9,073,170	9,000,000	8,974,209	0	679	0	0	4.375	4.411	AO	113,750	0	09/07/2018.	10/15/2028.
406216	BD	2	HALLIBURTON CO				2FE	2,957,710	99.360	2,980,800	3,000,000	2,978,084	0	4,299	0	0	3.500	3.674	FA	43,750	105,000	12/31/2013.	08/01/2023.
406216	BG	5	HALLIBURTON CO			2	2FE	997,190	97.124	971,240	1,000,000	997,960	0	255	0	0	3.800	3.834	MN	4,856	38,000	11/05/2015.	11/15/2025.
41242*	AJ	1	NBA HARDWOOD FUNDING LL SENIOR NOTES SER				1PL	1,137,838	102.814	1,169,852	1,137,838	1,137,838	0	0	0	0	5.670	5.670	JD	4,301	64,515	06/07/2010.	06/08/2020.
416515	BD	5	HARTFORD FINL SVCS GRP			1	2FE	5,931,800	93.769	5,626,140	6,000,000	5,932,730	0	930	0	0	4.400	4.469	MS	77,733	132,000	03/23/2018.	03/15/2048.
418056	AV	9	HASBRO INC	LS		1	2FE	4,458,420	92.946	4,182,570	4,500,000	4,462,382	0	3,697	0	0	3.500	3.613	MS	46,375	158,375	12/11/2017.	09/15/2027.
418056	AV	9	HASBRO INC			1	2FE	990,760	92.946	929,460	1,000,000	991,640	0	822	0	0	3.500	3.613	MS	10,306	35,194	12/11/2017.	09/15/2027.
421946	AJ	3	HEALTH CARE REALTY TR			2	2FE	1,998,340	97.611	1,952,220	2,000,000	1,998,888	0	152	0	0	3.875	3.885	MN	12,917	77,500	04/15/2015.	05/01/2025.
421946	AK	0	HEALTH CARE REALTY TR			1	2FE	1,983,060	94.134	1,882,680	2,000,000	1,984,620	0	1,512	0	0	3.625	3.726	JJ	33,431	43,097	11/27/2017.	01/15/2028.
42217K	BF	2	HEALTH CARE REIT INC			1	2FE	2,492,885	98.873	2,471,825	2,500,000	2,495,132	0	652	0	0	4.000	4.035	JD	8,333	100,000	06/03/2015.	06/01/2025.
42225U	AD	6	HEALTHCARE TRUST OF AMER			1	2FE	1,919,805	94.193	1,930,957	2,050,000	1,925,305	0	5,500	0	0	3.500	4.454	FA	29,896	0	08/03/2018.	08/01/2026.
42225U	AF	1	HEALTHCARE TRUST OF AMER			1	2FE	3,020,645	95.438	2,863,140	3,000,000	3,018,042	0	(1,827)	0	0	3.750	3.665	JJ	56,250	119,688	06/26/2017.	07/01/2027.
42234Q	AD	4	HEARTLAND FINANCIAL USA			2	2FE	2,070,000	101.791	2,035,820	2,000,000	2,052,433	0	(7,606)	0	0	5.750	5.217	JD	319	115,000	08/05/2016.	12/30/2024.
42251#	AU	8	HEB GROCERY COMPANY SENIOR UNSECURED NOT			1	1	2,000,000	94.815	1,896,305	2,000,000	2,000,000	0	0	0	0	3.540	3.540	MS	17,897	70,800	03/30/2016.	03/30/2031.
428236	BM	4	HEWLETT-PACKARD CO				2FE	3,041,840	101.714	3,051,420	3,000,000	3,013,892	0	(5,368)	0	0	4.300	4.097	JD	10,750	129,000	12/31/2013.	06/01/2021.
42824C	AW	9	HEWLETT-PACKARD ENTERPRISE CO	LS		1	2FE	1,775,898	101.348	1,806,021	1,782,000	1,776,986	0	608	0	0	4.900	4.949	AO	18,434	87,318	12/30/2016.	10/15/2025.
42824C	AW	9	HEWLETT-PACKARD ENTERPRISE CO			1	2FE	715,541	101.348	727,679	718,000	715,980	0	245	0	0	4.900	4.949	AO	7,427	35,182	12/30/2016.	10/15/2025.
431116	AB	8	HIGHMARK INC 144A				1FE	1,991,920	102.143	2,042,860	2,000,000	1,997,739	0	881	0	0	4.750	4.801	MN	12,139	95,000	05/03/2011.	05/15/2021.
431282	AP	7	HIGHWOODS REALTY LP			1	2FE	1,973,340	97.234	1,944,680	2,000,000	1,977,532	0	2,282	0	0	3.875	4.038	MS	25,833	77,500	02/13/2017.	03/01/2027.
437076	AV	4	HOME DEPOT INC			2	1FE	1,161,080	123.096	1,230,960	1,000,000	1,144,428	0	(3,675)	0	0	5.950	4.866	AO	14,875	59,500	12/31/2013.	04/01/2041.
437076	BW	1	HOME DEPOT INC	LS		1	1FE	2,306,048	102.613	2,382,674	2,322,000	2,306,142	0	94	0	0	3.900	3.984	JD	6,289	0	11/27/2018.	12/06/2028.
437076	BW	1	HOME DEPOT INC			1	1FE	673,342	102.613	695,716	678,000	673,370	0	27	0	0	3.900	3.984	JD	1,836	0	11/27/2018.	12/06/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
44106M AU 6	HOSPITALITY PROPERTIES			1	2FE	1,979,800	100.334	2,006,680	2,000,000	1,990,950	0	3,980	0	0	4.250	4.476	FA	32,111	85,000	01/29/2016.	02/15/2021.
44107T AW 6	HOST HOTELS & RESORTS LP			1	2FE	996,800	99.521	995,210	1,000,000	997,601	0	281	0	0	4.500	4.540	FA	18,750	45,000	10/08/2015.	02/01/2026.
443510 AF 9	HUBBELL INC				2FE	6,787,099	99.838	6,813,944	6,825,000	6,809,599	0	3,510	0	0	3.625	3.687	MN	31,613	247,406	12/31/2013.	11/15/2022.
446150 AM 6	HUNTINGTON BANCSHARES INC			2	2FE	3,588,696	100.668	3,624,048	3,600,000	3,589,590	0	894	0	0	4.000	4.052	MN	18,400	72,000	05/08/2018.	05/15/2025.
44644A AE 7	HUNTINGTON NATIONAL BANK			1	1FE	4,989,000	99.585	4,979,250	5,000,000	4,989,575	0	575	0	0	3.550	3.598	AO	41,910	21,201	08/16/2018.	10/06/2023.
448579 AG 7	HYATT HOTELS CORP	LS		1	2FE	2,496,689	97.569	2,439,225	2,500,000	2,496,843	0	154	0	0	4.375	4.391	MS	41,016	0	08/07/2018.	09/15/2028.
448579 AG 7	HYATT HOTELS CORP			1	2FE	2,496,689	97.569	2,439,225	2,500,000	2,496,843	0	154	0	0	4.375	4.391	MS	41,016	0	08/07/2018.	09/15/2028.
44891A AK 3	HYUNDAI CAPITAL SERVICES 144A			1	2FE	5,263,620	87.606	5,256,360	6,000,000	5,313,738	0	50,118	0	0	2.750	4.519	MS	43,083	82,500	04/25/2018.	09/27/2026.
44891A AW 7	HYUNDAI CAPITAL SERVICES 144A			1	2FE	4,997,300	100.208	5,010,400	5,000,000	4,997,579	0	279	0	0	4.125	4.137	JD	13,177	103,125	06/04/2018.	06/08/2023.
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2			4	1PL	6,467,341	95.702	6,189,386	6,467,341	6,467,341	0	0	0	0	3.310	3.324	MJSD	595	214,069	10/15/2015.	12/31/2031.
44929@ AN 4	ICRE REIT HOLDINGS SENIOR NOTE			1	2	3,000,000	98.341	2,950,243	3,000,000	3,000,000	0	0	0	0	3.660	3.660	JJ	53,680	109,800	07/05/2017.	07/05/2027.
45138L AZ 6	IDAHO POWER CORP			2	1FE	998,290	98.808	988,080	1,000,000	999,385	0	178	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	109.279	2,185,580	2,000,000	1,973,014	0	631	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	102.232	4,089,280	4,000,000	4,014,091	0	(14,459)	0	0	6.000	5.608	JD	14,000	240,000	12/31/2013.	12/10/2019.
457187 AB 8	INGREDION INC			1	2FE	5,759,821	93.190	5,591,400	6,000,000	5,764,796	0	4,815	0	0	3.200	3.778	AO	48,000	96,000	10/30/2018.	10/01/2026.
458140 AK 6	INTEL CORP				1FE	5,933,680	109.003	6,540,180	6,000,000	5,940,822	0	1,387	0	0	4.800	4.872	AO	72,000	288,000	12/31/2013.	10/01/2041.
458140 AS 9	INTEL CORP			2	1FE	998,510	101.002	1,010,020	1,000,000	998,960	0	137	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	100.548	5,027,400	5,000,000	5,169,076	0	(22,439)	0	0	3.750	3.183	JD	15,625	187,500	11/08/2016.	12/01/2025.
45866F AF 1	INTERCONTINENTALEXCHANGE GROUP			1	1FE	4,989,600	95.112	4,755,600	5,000,000	4,990,931	0	964	0	0	3.100	3.124	MS	45,639	167,056	08/10/2017.	09/15/2027.
45866F AJ 3	INTERCONTINENTALEXCHANGE GROUP			1	1FE	1,984,780	99.934	1,998,680	2,000,000	1,985,285	0	505	0	0	3.750	3.841	MS	28,750	0	08/06/2018.	09/21/2028.
459200 HP 9	IBM CORP	LS			1FE	439,776	98.963	435,437	440,000	439,888	0	22	0	0	3.375	3.381	FA	6,188	14,850	07/30/2013.	08/01/2023.
459200 HP 9	IBM CORP				1FE	4,557,674	98.963	4,512,713	4,560,000	4,558,839	0	231	0	0	3.375	3.381	FA	64,125	153,900	07/30/2013.	08/01/2023.
461070 AC 8	INTERSTATE POWER AND LIGHT				1FE	133,343	125.797	157,246	125,000	130,937	0	(245)	0	0	6.450	5.962	AO	1,702	8,063	11/30/2004.	10/15/2033.
46132F AB 6	INVESCO FINANCE PLC				1FE	4,477,480	99.945	4,497,525	4,500,000	4,487,953	0	2,096	0	0	4.000	4.059	JJ	75,500	180,000	11/06/2013.	01/30/2024.
46625H JY 7	JP MORGAN CHASE & CO				1FE	994,750	98.658	986,580	1,000,000	996,766	0	498	0	0	3.875	3.939	MS	11,948	38,750	09/03/2014.	09/10/2024.
46625H RV 4	JP MORGAN CHASE & CO			1	1FE	1,861,900	92.496	1,849,920	2,000,000	1,865,611	0	3,711	0	0	2.950	3.966	AO	14,750	0	09/28/2018.	10/01/2026.
46647P AF 3	JP MORGAN CHASE & CO			1	1FE	1,911,100	95.505	1,910,100	2,000,000	1,913,370	0	2,270	0	0	3.540	4.171	MN	11,800	35,400	09/28/2018.	05/01/2028.
46647P AN 6	JP MORGAN CHASE & CO			1	1FE	5,000,000	88.052	4,402,600	5,000,000	5,000,000	0	0	0	0	3.897	3.897	JJ	85,518	97,425	01/16/2018.	01/23/2049.
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC			4	1PL	6,737,658	102.155	6,882,883	6,737,658	6,737,658	0	0	0	0	4.420	4.420	MS	95,959	297,804	03/05/2014.	03/05/2023.
478375 AD 0	JOHNSON CONTROLS INTL PL			1	2FE	986,058	102.105	1,021,050	1,000,000	994,427	0	4,226	0	0	5.000	5.470	MS	12,639	50,000	12/28/2016.	03/30/2020.
48126H AC 4	JP MORGAN CHASE & CO				2FE	3,000,000	99.500	2,985,000	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.
482480 AD 2	KLA-TENCOR CORP			2	2FE	3,499,405	101.672	3,558,520	3,500,000	3,499,730	0	88	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	102.599	3,590,965	3,500,000	3,494,348	0	825	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	101.734	1,017,340	1,000,000	997,053	0	841	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	113.744	2,274,880	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.
485170 BB 9	KANSAS CITY SOUTHERN	LS		1	2FE	1,690,105	96.972	1,640,766	1,692,000	1,690,120	0	15	0	0	4.700	4.707	MN	13,254	39,320	04/30/2018.	05/01/2048.
485170 BB 9	KANSAS CITY SOUTHERN			1	2FE	5,302,055	96.972	5,147,274	5,308,000	5,302,101	0	46	0	0	4.700	4.707	MN	41,579	123,352	04/30/2018.	05/01/2048.
486606 J* 8	KAYNE ANDERSON MLP INV CO				1FE	5,000,000	99.574	4,978,677	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	102.231	1,022,308	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.
487312 AA 8	KEENAN FT DETRICK ENERGY 144A			1	1FE	6,531,890	109.685	6,483,009	5,910,570	6,509,867	0	(22,023)	0	0	6.093	4.560	MN	46,017	180,066	06/07/2018.	05/15/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
487836 BD 9	KELLOGG CO				2FE	997,100	101.461	1,014,610	1,000,000	999,312	0	332	0	0	4.000	4.037	JD	1,778	40,000	07/01/2011.	12/15/2020.
487836 BU 1	KELLOGG CO			1	2FE	4,238,568	93.361	3,967,843	4,250,000	4,239,685	0	989	0	0	3.400	3.432	MN	18,464	145,303	11/07/2017.	11/15/2027.
487836 BW 7	KELLOGG CO			1	2FE	3,534,475	99.951	3,498,285	3,500,000	3,533,572	0	(903)	0	0	4.300	4.173	MN	19,231	75,668	08/16/2018.	05/15/2028.
491386 AL 2	AEP KENTUCKY POWER				2FE	4,705,000	111.341	5,567,050	5,000,000	4,798,866	0	9,005	0	0	5.625	6.057	JD	23,438	281,250	07/01/2003.	12/01/2032.
491386 E* 5	KENTUCKY POWER COMPANY SENIOR UNSECURED			1	2FE	4,000,000	92.889	3,715,569	4,000,000	4,000,000	0	0	0	0	3.350	3.350	MS	40,572	134,000	09/12/2017.	09/12/2027.
49254* AA 8	KESTREL MANUFACTURING INV FUND, LLC				6*	0	0.000	0	4,500,000	0	0	0	0	0	5.000	0.000	JAO	47,500	76,194	08/02/2012.	08/02/2019.
49326E ED 1	KEYCORP				2FE	4,371,640	103.768	4,150,720	4,000,000	4,124,906	0	(52,955)	0	0	5.100	3.627	MS	54,967	204,000	12/31/2013.	03/24/2021.
49327V 2A 1	KEY BANK NA	LS			2FE	1,400,934	96.067	1,346,859	1,402,000	1,401,086	0	107	0	0	3.400	3.410	MN	5,429	47,668	10/20/2017.	05/20/2026.
49327V 2A 1	KEY BANK NA				2FE	597,546	96.067	574,481	598,000	597,610	0	46	0	0	3.400	3.410	MN	2,316	20,332	10/20/2017.	05/20/2026.
49427R AL 6	KILROY REALTY LP			1	2FE	4,094,420	100.535	4,021,400	4,000,000	4,069,922	0	(9,423)	0	0	4.375	4.062	AO	43,750	175,000	03/31/2016.	10/01/2025.
494550 BS 4	KINDER MORGAN ENERGY PARTNERS			2	2FE	3,929,060	99.339	3,973,560	4,000,000	3,960,386	0	6,787	0	0	4.150	4.369	FA	69,167	166,000	12/31/2013.	02/01/2024.
494550 BV 7	KINDER MORGAN ENERGY PARTNERS			2	2FE	1,497,480	99.713	1,495,695	1,500,000	1,498,430	0	240	0	0	4.250	4.271	MS	21,250	63,750	09/08/2014.	09/01/2024.
49456B AF 8	KINDER MORGAN INC			1	2FE	1,991,960	99.641	1,992,820	2,000,000	1,994,680	0	705	0	0	4.300	4.348	JD	7,167	86,000	11/24/2014.	06/01/2025.
49456B AP 6	KINDER MORGAN INC	LS		1	2FE	996,220	98.358	983,580	1,000,000	996,478	0	258	0	0	4.300	4.347	MS	14,333	21,500	02/22/2018.	03/01/2028.
49456B AP 6	KINDER MORGAN INC			1	2FE	5,977,320	98.358	5,901,480	6,000,000	5,978,869	0	1,549	0	0	4.300	4.347	MS	86,000	129,000	02/22/2018.	03/01/2028.
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE			4	2FE	2,589,931	101.832	2,630,080	2,582,764	2,583,736	0	(294)	0	0	5.737	5.746	MJSD	412	148,173	01/11/2005.	03/30/2021.
500255 AT 1	KOHLS CORPORATION			2	2FE	3,734,075	103.927	3,793,336	3,650,000	3,695,670	0	(8,625)	0	0	4.750	4.451	JD	7,706	173,375	02/26/2014.	12/15/2023.
501044 CQ 2	KROGER CO			2	2FE	2,981,100	99.042	2,971,260	3,000,000	2,990,886	0	2,471	0	0	3.400	3.495	AO	21,533	102,000	12/31/2013.	04/15/2022.
501044 DC 2	KROGER CO			1	2FE	2,975,670	94.980	2,849,400	3,000,000	2,979,171	0	2,544	0	0	3.500	3.612	FA	43,750	105,000	08/11/2017.	02/01/2026.
501044 DJ 7	KROGER CO	LS		1	2FE	182,508	94.626	175,058	185,000	182,761	0	220	0	0	3.700	3.867	FA	2,852	6,978	11/10/2017.	08/01/2027.
501044 DJ 7	KROGER CO			1	2FE	4,750,142	94.626	4,556,242	4,815,000	4,756,723	0	5,720	0	0	3.700	3.867	FA	74,231	181,619	11/10/2017.	08/01/2027.
50540R AL 6	LABORATORY CORP OF AMERICA HLD	LS		2	2FE	181,867	100.631	181,136	180,000	180,728	0	(197)	0	0	3.750	3.623	FA	2,400	6,750	08/21/2012.	08/23/2022.
50540R AL 6	LABORATORY CORP OF AMERICA HLD			2	2FE	2,849,253	100.631	2,837,794	2,820,000	2,831,404	0	(3,084)	0	0	3.750	3.623	FA	37,600	105,750	08/21/2012.	08/23/2022.
50540R AQ 5	LABORATORY CORP OF AMERICA HLD			2	2FE	3,994,000	96.467	3,858,680	4,000,000	3,996,101	0	563	0	0	3.600	3.618	FA	60,000	144,000	01/21/2015.	02/01/2025.
50587K AA 9	LAFARGEHOLCIM FINANCE US 144A			1	2FE	3,244,683	91.029	2,958,443	3,250,000	3,245,396	0	579	0	0	3.500	3.521	MS	31,281	113,750	12/07/2017.	09/22/2026.
513075 BL 4	LAMAR MEDIA CORP			1	3FE	2,072,350	101.625	2,032,500	2,000,000	2,063,741	0	(8,609)	0	0	5.750	5.032	FA	47,917	57,500	03/22/2018.	02/01/2026.
521615 AA 2	LEA POWER PARTNERS LLC 144A			4	3FE	715,151	104.500	747,332	715,151	715,151	0	0	0	0	6.595	6.650	MJSD	2,096	47,164	07/17/2007.	06/15/2033.
521865 AV 7	LEAR CORP			1	2FE	4,317,500	102.873	4,114,920	4,000,000	4,125,539	0	(88,155)	0	0	5.375	3.026	MS	63,306	215,000	10/11/2016.	03/15/2024.
521865 AX 3	LEAR CORP			1	2FE	3,698,875	102.847	3,548,222	3,450,000	3,596,756	0	(52,249)	0	0	5.250	3.544	JJ	83,519	181,125	07/06/2017.	01/15/2025.
521865 AY 1	LEAR CORP			1	2FE	5,943,660	91.563	5,493,780	6,000,000	5,948,480	0	4,422	0	0	3.800	3.916	MS	67,133	245,733	02/14/2018.	09/15/2027.
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG			4	2	4,754,052	108.221	5,144,872	4,754,052	4,754,052	0	0	0	0	7.560	7.680	MON	22,962	339,334	06/29/2001.	06/08/2021.
524660 AW 7	LEGGET & PLATT INC			2	2FE	997,060	99.260	992,600	1,000,000	998,818	0	301	0	0	3.400	3.435	FA	12,844	34,000	08/08/2012.	08/15/2022.
526057 CT 9	LENNAR CORP			1	3FE	2,011,201	94.625	1,892,500	2,000,000	2,010,548	0	(652)	0	0	5.250	5.158	JD	8,750	52,500	06/13/2018.	06/01/2026.
530715 AD 3	LIBERTY MEDIA CORP DEBENTURES	LS			3FE	4,536,896	101.000	4,343,000	4,300,000	4,450,356	0	(9,365)	0	0	8.500	7.991	JJ	168,536	365,500	10/31/2005.	07/15/2029.
53079E AV 6	LIBERTY MUTUAL GROUP 144A				2FE	3,146,370	102.753	3,082,590	3,000,000	3,052,747	0	(20,337)	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	100.917	5,045,850	5,000,000	5,102,542	0	(20,814)	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	102.020	1,530,300	1,500,000	1,501,211	0	(651)	0	0	4.750	4.701	AO	17,813	71,250	09/22/2010.	10/01/2020.
53117C AN 2	LIBERTY PROPERTY LP				2FE	3,008,930	101.958	3,058,740	3,000,000	3,003,498	0	(926)	0	0	4.125	4.088	JD	5,500	123,750	06/07/2012.	06/15/2022.
534187 BG 3	LINCOLN NATIONAL CORP			1	2FE	2,998,920	92.759	2,782,770	3,000,000	2,999,015	0	95	0	0	4.350	4.352	MS	43,500	72,138	02/07/2018.	03/01/2048.
534187 BH 1	LINCOLN NATIONAL CORP			1	2FE	6,996,270	97.230	6,806,100	7,000,000	6,996,283	0	13	0	0	3.800	3.807	JD	22,167	213,539	02/07/2018.	03/01/2028.
53621@ AB 2	LION INDUSTRIAL PROPERTIES LP SR UNSEC N			2	2	4,000,000	99.979	3,999,162	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.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
53621@ AL 0	LION INDUSTRIAL PROPERTIES LP SENIOR GUA			1	2	4,000,000	94.761	3,790,448	4,000,000	4,000,000	0	0	0	0	3.700	3.700	JJ	67,833	74,000	01/16/2018.	01/16/2028.
53621@ AM 8	LION INDUSTRIAL PROPERTIES LP SR GUARANT			1	2Z	3,000,000	100.082	3,002,472	3,000,000	3,000,000	0	0	0	0	4.420	4.420	JJ	57,092	0	07/26/2018.	07/26/2028.
539565 AD 3	LOCAL INITIATIVES SUPPOR			1	1FE	3,000,000	99.692	2,990,760	3,000,000	3,000,000	0	0	0	0	4.649	4.649	MS	46,490	139,470	04/21/2017.	03/01/2037.
539830 AU 3	LOCKHEED MARTIN CORP			2	2FE	7,548,510	114.462	8,012,340	7,000,000	7,473,966	0	(12,719)	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	106.859	2,137,180	2,000,000	2,033,149	0	(805)	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	96.129	4,806,450	5,000,000	4,990,748	0	1,351	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	99.161	3,966,440	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	102.125	4,085,000	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	101.506	2,537,650	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	2FE	4,014,120	98.350	3,934,000	4,000,000	4,004,871	0	(1,500)	0	0	3.120	3.078	AO	26,347	124,800	04/16/2012.	04/15/2022.
55266C XM 3	MB FINANCIAL BANK NA			2	1PL	3,000,000	98.258	2,947,740	3,000,000	3,000,000	0	0	0	0	4.000	3.999	JD	10,000	125,000	11/14/2017.	12/01/2027.
55279H AQ 3	MANUF & TRADERS TRUST CO	LS			1FE	2,023,960	97.659	1,953,180	2,000,000	2,021,651	0	(2,106)	0	0	3.400	3.255	FA	25,311	68,000	11/17/2017.	08/17/2027.
55279H AQ 3	MANUF & TRADERS TRUST CO				1FE	1,011,980	97.659	976,590	1,000,000	1,010,826	0	(1,053)	0	0	3.400	3.255	FA	12,656	34,000	11/17/2017.	08/17/2027.
55336V AM 2	MPLX LP			1	2FE	4,934,850	87.698	4,384,900	5,000,000	4,937,283	0	2,433	0	0	4.500	4.599	AO	47,500	154,375	02/06/2018.	04/15/2038.
55336V AR 1	MPLX LP			1	2FE	4,972,390	93.957	4,697,850	5,000,000	4,974,652	0	2,262	0	0	4.000	4.067	MS	58,889	120,556	02/06/2018.	03/15/2028.
55448Q AS 5	MACK-CALI REALTY LP				3FE	2,249,216	88.718	2,040,514	2,300,000	2,275,733	0	5,067	0	0	3.150	3.412	MN	9,258	72,450	04/29/2013.	05/15/2023.
559080 AL 0	MAGELLAN MIDSTREAM PARTNERS	LS		1	2FE	888,858	91.470	823,230	900,000	889,303	0	197	0	0	4.250	4.324	MS	11,263	38,250	09/06/2016.	09/15/2046.
559080 AL 0	MAGELLAN MIDSTREAM PARTNERS			1	2FE	1,086,382	91.470	1,006,170	1,100,000	1,086,925	0	241	0	0	4.250	4.324	MS	13,765	46,750	09/06/2016.	09/15/2046.
56540# AA 3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO			1	2PL	5,000,000	100.064	5,003,214	5,000,000	5,000,000	0	0	0	0	4.560	4.561	JJ	58,900	0	09/28/2018.	09/30/2025.
565849 AL 0	MARATHON OIL	LS		1	2FE	2,993,130	93.983	2,819,490	3,000,000	2,995,269	0	638	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	98.413	1,968,260	2,000,000	1,996,140	0	549	0	0	3.500	3.535	MS	21,583	70,000	02/12/2016.	03/10/2025.
573284 AQ 9	MARTIN MARIETTA MATERIAL			1	2FE	5,470,200	92.583	5,092,065	5,500,000	5,473,345	0	2,689	0	0	3.450	3.517	JD	15,813	189,750	12/05/2017.	06/01/2027.
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A				6	197,680	16.500	434,896	2,635,732	197,680	0	0	0	0	6.350	85.453	MS	42,307	0	03/31/2017.	07/01/2026.
575767 AJ 7	MASS MUTUAL LIFE 144A	LS		1	1FE	3,798,480	110.833	3,879,155	3,500,000	3,797,289	0	(1,191)	0	0	5.375	4.762	JD	15,677	94,063	10/19/2018.	12/01/2041.
579780 AH 0	MCCORMICK & CO			2	2FE	996,460	100.981	1,009,810	1,000,000	998,971	0	378	0	0	3.900	3.943	JJ	17,983	39,000	07/05/2011.	07/15/2021.
579780 AJ 6	MCCORMICK & CO			2	2FE	1,982,760	99.910	1,998,200	2,000,000	1,991,231	0	1,698	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	115.329	11,532,900	10,000,000	10,876,805	0	(74,721)	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	98.227	1,964,540	2,000,000	1,995,318	0	568	0	0	3.700	3.738	JJ	31,039	74,000	12/02/2015.	01/30/2026.
58155Q AD 5	MCKESSON CORP	LS		2	2FE	526,230	102.324	535,155	523,000	523,756	0	(367)	0	0	4.750	4.671	MS	8,281	24,843	02/24/2011.	03/01/2021.
58155Q AD 5	MCKESSON CORP			2	2FE	983,035	102.324	999,705	977,000	978,413	0	(685)	0	0	4.750	4.671	MS	15,469	46,408	02/24/2011.	03/01/2021.
581760 AS 4	MCLAREN HEALTH CARE CORP			4	1FE	1,000,000	102.478	1,024,780	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.
582839 AH 9	MEAD JOHNSON NUTRITION CO			1	1FE	1,207,363	102.724	1,171,054	1,140,000	1,195,350	0	(7,362)	0	0	4.125	3.303	MN	6,009	47,025	05/03/2017.	11/15/2025.
585055 AV 8	MEDTRONIC INC			2	1FE	997,400	102.124	1,021,240	1,000,000	999,335	0	283	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	99.730	997,300	1,000,000	982,553	0	2,450	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	643,667	104.595	673,242	643,667	643,667	0	0	0	0	8.360	8.359	JJ	26,905	53,811	01/18/2001.	01/01/2021.
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2			4	1Z	563,214	104.595	589,093	563,214	563,214	0	0	0	0	8.360	8.359	JJ	23,542	47,085	01/18/2001.	01/01/2021.
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3			4	1Z	515,310	104.595	538,987	515,310	515,310	0	0	0	0	8.360	8.359	JJ	21,540	43,080	01/18/2001.	01/01/2021.
58933Y AR 6	MERCK & COMPANY			1	1FE	9,958,330	96.861	9,686,100	10,000,000	9,973,147	0	3,973	0	0	2.750	2.798	FA	107,708	275,000	02/11/2015.	02/10/2025.
58942H AB 7	MERCY HEALTHCARE SYSTEM			1	1FE	10,000,000	96.990	9,699,000	10,000,000	10,000,000	0	0	0	0	3.555	3.554	FA	148,125	217,250	12/12/2017.	08/01/2027.
59048@ AA 6	MESA AIRLINES 2015-1 A			4	1PL	3,563,547	104.393	3,720,086	3,563,547	3,563,547	0	0	0	0	4.750	4.748	JJ	78,052	169,268	12/14/2015.	07/15/2029.
59156R AE 8	METLIFE INC SENIOR NOTES				1FE	18,011,700	122.675	18,401,250	15,000,000	16,971,695	0	(94,512)	0	0	6.500	5.166	JD	43,333	975,000	06/17/2003.	12/15/2032.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
59156R	BT	4	METLIFE INC			2	2FE	5,000,000	96.125	4,806,250	5,000,000	5,000,000	0	0	0	0	5.875	5.875	MS	86,493	141,163	03/20/2018.	01/01/9999.
59217G	CK	3	MET LIFE GLOB FUNDING I 144A			1FE		1,994,680	94.278	1,885,560	2,000,000	1,995,279	0	467	0	0	3.000	3.031	MS	17,000	60,000	09/13/2017.	09/19/2027.
59523U	AN	7	MID-AMERICA APARTMENTS			1	2FE	4,844,390	96.441	4,822,050	5,000,000	4,854,225	0	9,340	0	0	3.600	4.009	JD	15,000	180,000	05/10/2018.	06/01/2027.
59531#	AB	6	MID-AMERICA APARTMENTS SERIES B			2		3,000,000	103.678	3,110,353	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.
595620	AS	4	MIDAMERICAN ENERGY CO			1	1FE	4,956,350	92.429	4,621,450	5,000,000	4,957,074	0	724	0	0	3.650	3.698	FA	76,042	91,250	01/29/2018.	08/01/2048.
59748T	AB	5	MIDLAND COGEN VENTURE LP 144A			4	2FE	1,984,121	96.836	1,921,344	1,984,121	1,984,121	0	0	0	0	5.250	5.251	MS	30,671	104,166	10/01/2013.	03/15/2025.
60040#	AA	0	MILLENNIUM PIPELINE LLC SENIOR SECURED N			4	2PL	527,306	102.929	542,752	527,306	527,306	0	0	0	0	5.330	5.365	MJSD	78	28,105	08/26/2010.	06/30/2027.
605068	AA	3	MISSION HEALTH SYSTEM			4	1FE	1,000,000	102.731	1,027,310	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.
61237W	AC	0	MONTEFIORE MEDICAL CENTER			2	1Z	4,390,000	98.105	4,306,810	4,390,000	4,390,000	0	0	0	0	2.895	2.895	AO	25,065	127,091	05/04/2016.	04/20/2032.
615369	AB	1	MOODYS CORPORATION				2FE	3,531,070	102.938	3,602,830	3,500,000	3,512,940	0	(3,195)	0	0	4.500	4.390	MS	52,500	157,500	08/16/2012.	09/01/2022.
617446	HD	4	MORGAN STANLEY			1	1FE	12,334,304	126.292	14,902,456	11,800,000	12,166,216	0	(16,512)	0	0	7.250	6.889	AO	213,875	855,500	06/20/2002.	04/01/2032.
61744Y	AP	3	MORGAN STANLEY			1	1FE	5,000,000	95.842	4,792,100	5,000,000	5,000,000	0	0	0	0	3.772	3.772	JJ	82,251	94,824	01/18/2018.	01/24/2029.
61761J	VL	0	MORGAN STANLEY SENIOR NOTES				1FE	1,996,520	98.407	1,968,140	2,000,000	1,997,825	0	330	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	94.494	1,889,880	2,000,000	1,994,665	0	532	0	0	3.950	3.988	AO	14,922	79,000	04/20/2015.	04/23/2027.
617734	A*	9	MORONGO BAND OF MISSION INDIAN SENIOR SE			1	2FE	3,000,000	103.560	3,106,793	3,000,000	3,000,000	0	0	0	0	5.410	5.409	AO	27,501	0	10/31/2018.	10/24/2028.
61945C	AC	7	MOSAIC CO			1	2FE	4,109,520	100.610	4,024,400	4,000,000	4,081,476	0	(15,970)	0	0	4.250	3.764	MN	21,722	170,000	05/03/2017.	11/15/2023.
61945C	AD	5	MOSAIC CO	LS		1	2FE	970,932	103.121	946,651	918,000	965,186	0	(2,210)	0	0	5.450	4.946	MN	6,393	50,031	04/05/2016.	11/15/2033.
61945C	AD	5	MOSAIC CO			1	2FE	2,202,048	103.121	2,146,979	2,082,000	2,189,016	0	(5,013)	0	0	5.450	4.946	MN	14,499	113,469	04/05/2016.	11/15/2033.
61945C	AG	8	MOSAIC CO	LS		1	2FE	2,930,245	95.071	2,791,285	2,936,000	2,930,794	0	485	0	0	4.050	4.074	MN	15,194	119,569	11/08/2017.	11/15/2027.
61945C	AG	8	MOSAIC CO			1	2FE	313,385	95.071	298,523	314,000	313,443	0	52	0	0	4.050	4.074	MN	1,625	12,788	11/08/2017.	11/15/2027.
623115	AC	6	MT SINAI HOSPITAL			1	1FE	5,000,000	96.141	4,807,050	5,000,000	5,000,000	0	0	0	0	3.831	3.831	JJ	95,775	101,096	12/14/2017.	07/01/2035.
626717	AF	9	MURPHY OIL CORP			2	3FE	3,830,920	94.397	3,775,880	4,000,000	3,924,347	0	652	0	0	4.450	4.988	JD	14,833	178,000	04/17/2015.	12/01/2022.
628530	BD	8	MYLAN INC			2	2FE	7,141,150	97.651	6,835,570	7,000,000	7,077,352	0	(14,818)	0	0	4.200	3.939	MN	26,133	294,000	06/03/2014.	11/29/2023.
628530	BG	1	MYLAN INC 144A			1	2FE	1,995,040	93.429	1,868,580	2,000,000	1,995,348	0	308	0	0	4.550	4.581	AO	19,211	47,017	03/28/2018.	04/15/2028.
62927@	AA	6	NHL US FUNDING LP SR SECURED				2PL	3,000,000	100.287	3,008,616	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.
62927@	AC	2	NHL US FUNDING LP TERM NOTES			1	2FE	3,065,421	98.734	3,026,615	3,065,421	3,065,421	0	0	0	0	3.980	3.997	MJSD	6,439	50,835	07/12/2018.	07/12/2025.
62952E	AA	5	NYU HOSPITALS CENTER			1	1FE	3,176,110	101.457	3,185,750	3,140,000	3,174,864	0	(839)	0	0	4.428	4.352	JJ	69,520	139,039	04/04/2017.	07/01/2042.
629568	AX	4	NABORS INDUSTRIES INC	LS			3FE	4,035,220	90.165	3,606,600	4,000,000	4,011,803	0	(4,071)	0	0	4.625	4.507	MS	54,472	185,000	06/26/2012.	09/15/2021.
62963#	AK	7	NRP (OPERATING) LLC SERIES J (No RJ-9)			4	4	1,214,686	87.070	1,057,627	1,214,686	1,214,686	0	0	0	0	5.030	5.030	JD	5,092	61,099	06/15/2011.	12/01/2026.
631005	BH	7	NARRAGANSETT ELECTRIC 144A			1	1FE	3,980,840	101.428	4,057,120	4,000,000	3,981,216	0	376	0	0	3.919	3.978	FA	67,058	0	10/19/2018.	08/01/2028.
631103	AG	3	NASDAQ INC			1	2FE	6,578,054	96.446	6,413,659	6,650,000	6,578,789	0	1,370	0	0	3.850	4.014	JD	711	217,525	10/12/2018.	06/30/2026.
63636#	AB	2	NATIONAL HOCKEY LEAGUE SENIOR SECURED NO			1	2FE	3,000,000	96.105	2,883,153	3,000,000	3,000,000	0	0	0	0	3.610	3.611	JD	4,813	107,698	08/10/2017.	08/10/2027.
63730*	AB	1	NATIONAL RAILROAD PASSENGER SENIOR SECUR			1	1FE	4,358,632	97.816	4,263,430	4,358,632	4,358,632	0	0	0	0	3.600	3.600	MN	20,050	156,911	12/06/2016.	11/15/2033.
637432	CT	0	NATIONAL RURAL UTILITIES COOP				1FE	4,994,450	137.898	6,894,900	5,000,000	4,995,962	0	168	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	99.683	996,830	1,000,000	988,098	0	3,552	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	101.098	2,021,960	2,000,000	1,999,196	0	149	0	0	3.400	3.409	MN	8,689	68,000	10/29/2013.	11/15/2023.
637432	NG	6	NATIONAL RURAL UTILITIES COOP			1	1FE	1,540,650	98.736	1,481,040	1,500,000	1,534,086	0	(4,638)	0	0	3.250	2.869	MN	8,125	48,750	07/21/2017.	11/01/2025.
637432	NP	6	NATIONAL RURAL UTILITIES COOP			1	1FE	4,985,300	98.711	4,935,550	5,000,000	4,986,428	0	1,128	0	0	3.400	3.435	FA	68,000	85,000	01/31/2018.	02/07/2028.
638671	AJ	6	NATIONWIDE MUTUAL INSURANCE 144A				1FE	5,834,094	99.501	5,721,308	5,750,000	5,749,725	0	(109)	0	0	5.078	5.522	MJSD	12,167	257,356	12/03/2008.	12/15/2024.
63946B	AE	0	NBC UNIVERSAL MEDIA LLC				1FE	6,114,814	102.527	6,151,620	6,000,000	6,030,970	0	(12,902)	0	0	4.375	4.132	AO	65,625	262,500	08/25/2011.	04/01/2021.
64116#	AB	9	NETRALITY PROPERTIES LP SERIES B SENIOR			1	2FE	4,000,000	101.568	4,062,737	4,000,000	4,000,000	0	0	0	0	4.960	4.960	AO	46,844	198,400	04/06/2017.	04/06/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
644188 BF 0	NEW ENGLAND POWER CO 144A			1	1FE	2,899,980	92.499	2,774,970	3,000,000	2,901,695	0	1,715	0	0	3.800	3.992	JD	8,233	114,000	02/09/2018.	12/05/2047.
644239 AY 1	NEW ENGLAND TEL & TEL DEBENTURES	LS			1FE	156,150	124.674	187,011	150,000	153,906	0	(226)	0	0	7.875	7.520	MN	1,509	11,813	05/13/2002.	11/15/2029.
644239 AY 1	NEW ENGLAND TEL & TEL DEBENTURES				1FE	5,048,850	124.674	6,046,689	4,850,000	4,976,309	0	(7,304)	0	0	7.875	7.520	MN	48,803	381,938	05/13/2002.	11/15/2029.
64712# AB 7	NEW MEXICO GAS INTERMEDIATE INC SR UNSEC				2	3,000,000	96.071	2,882,130	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	5,001,000	97.117	4,855,850	5,000,000	5,001,551	0	(256)	0	0	3.250	3.244	JD	13,542	162,500	05/31/2017.	12/01/2026.
651229 AM 8	NEWELL RUBBERMAID INC				2FE	2,789,948	99.304	2,780,512	2,800,000	2,796,069	0	1,041	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	2,993,940	97.869	2,936,070	3,000,000	2,995,369	0	536	0	0	4.200	4.225	AO	31,500	126,000	03/18/2016.	04/01/2026.
651639 AN 6	NEWMONT MINING CORP			2	2FE	6,359,990	99.023	6,931,610	7,000,000	6,718,081	0	78,231	0	0	3.500	4.861	MS	72,139	245,000	12/31/2013.	03/15/2022.
65339K AA 8	NEXTERA ENERGY CAPITAL			2	2FE	3,036,170	101.792	3,053,760	3,000,000	3,011,856	0	(5,063)	0	0	4.500	4.309	JD	11,250	135,000	12/31/2013.	06/01/2021.
65364U AA 4	NIAGARA MOHAWK POWER 144A				1FE	3,962,840	100.896	4,035,840	4,000,000	3,997,125	0	4,447	0	0	4.881	5.000	FA	73,757	195,240	08/10/2009.	08/15/2019.
65364U AK 2	NIAGARA MOHAWK POWER 144A			2	1FE	1,999,980	100.585	2,011,700	2,000,000	1,999,994	0	1	0	0	3.508	3.508	AO	17,540	70,160	09/22/2014.	10/01/2024.
65364U AL 0	NIAGARA MOHAWK POWER 144A			1	1FE	2,999,970	103.606	3,108,180	3,000,000	2,999,974	0	4	0	0	4.278	4.278	JD	9,626	0	11/29/2018.	12/15/2028.
654740 BL 2	NISSAN MOTOR ACCEPTANCE 144A	LS		1	1FE	100,045	99.319	99,319	100,000	100,043	0	(2)	0	0	3.875	3.865	MS	1,076	0	09/25/2018.	09/21/2023.
654740 BL 2	NISSAN MOTOR ACCEPTANCE 144A			1	1FE	9,904,445	99.319	9,832,581	9,900,000	9,904,226	0	(219)	0	0	3.875	3.865	MS	106,563	0	09/25/2018.	09/21/2023.
654894 AF 1	NOBLE AFFILIATES INC SENIOR NOTES				2FE	4,710,768	118.131	5,434,026	4,600,000	4,661,035	0	(5,119)	0	0	8.000	7.779	AO	92,000	368,000	01/04/2002.	04/01/2027.
655664 AP 5	NORDSTROM INC			2	2FE	3,054,460	100.736	3,022,080	3,000,000	3,018,858	0	(6,937)	0	0	4.000	3.739	AO	25,333	120,000	12/31/2013.	10/15/2021.
655844 BY 3	NORFOLK SOUTHERN CORP			1	2FE	4,977,050	93.827	4,691,350	5,000,000	4,977,050	0	0	0	0	4.150	4.178	FA	70,896	103,750	02/13/2018.	02/28/2048.
655855 FA 7	NORFOLK SOUTHERN CORP DEBENTURES				1FE	3,173,884	109.343	3,088,940	2,825,000	2,878,727	0	(33,457)	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	97.553	2,926,590	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.
665501 AJ 1	NORTHERN NATURAL GAS CO 144A			2	1FE	3,084,660	102.031	3,060,930	3,000,000	3,021,976	0	(9,484)	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	100.917	1,009,170	1,000,000	1,008,242	0	(4,297)	0	0	3.450	2.986	MN	5,463	34,500	12/31/2013.	11/04/2020.
665859 AP 9	NORTHERN TRUST CORP				1FE	4,182,870	102.022	4,080,880	4,000,000	4,144,503	0	(18,719)	0	0	3.950	3.350	AO	26,772	158,000	06/28/2017.	10/30/2025.
665859 AS 3	NORTHERN TRUST CORP	LS		2	1FE	3,040,209	93.169	2,906,873	3,120,000	3,046,581	0	6,372	0	0	3.375	3.716	MN	15,503	105,300	04/25/2018.	05/08/2032.
665859 AS 3	NORTHERN TRUST CORP			2	1FE	1,831,921	93.169	1,751,577	1,880,000	1,835,761	0	3,840	0	0	3.375	3.716	MN	9,341	63,450	04/25/2018.	05/08/2032.
666807 BG 6	NORTHROP GRUMMAN CORP				2FE	1,890,680	98.510	1,970,200	2,000,000	1,945,094	0	10,738	0	0	3.250	3.910	FA	27,083	65,000	06/26/2013.	08/01/2023.
667274 AB 0	NORTHWELL HEALTHCARE INC			1	1FE	3,000,000	96.972	2,909,160	3,000,000	3,000,000	0	0	0	0	3.391	3.391	MN	16,955	101,730	09/19/2017.	11/01/2027.
66765R BF 2	NORTHWEST NATURAL GAS FIRST MORTGAGE SER				1FE	18,113,279	103.840	15,498,120	14,925,000	15,192,473	0	(270,428)	0	0	7.630	5.640	JD	94,898	1,138,778	03/11/2003.	12/09/2019.
66775V AB 1	NORTHWEST PIPELINE LLC			1	2FE	2,932,064	97.418	2,922,540	3,000,000	2,937,368	0	5,305	0	0	4.000	4.303	AO	30,000	120,000	03/01/2018.	04/01/2027.
668138 AA 8	NORTHWESTERN MUTUAL LIFE 144A			1	1FE	4,762,930	90.556	4,527,800	5,000,000	4,766,849	0	3,919	0	0	3.850	4.129	MS	48,660	194,639	02/09/2018.	09/30/2047.
67021C AM 9	NSTAR ELECTRIC CO			1	1FE	2,023,460	97.636	1,952,720	2,000,000	2,020,759	0	(2,217)	0	0	3.200	3.055	MN	8,178	64,000	10/02/2017.	05/15/2027.
670346 AL 9	NUCOR CORP			2	1FE	8,004,650	102.872	8,229,760	8,000,000	8,002,138	0	(526)	0	0	4.125	4.117	MS	97,167	330,000	12/31/2013.	09/15/2022.
670346 AP 0	NUCOR CORP	LS		1	1FE	983,818	98.713	972,323	985,000	983,890	0	72	0	0	3.950	3.965	MN	6,485	19,994	04/23/2018.	05/01/2028.
670346 AP 0	NUCOR CORP			1	1FE	6,007,782	98.713	5,937,587	6,015,000	6,008,220	0	438	0	0	3.950	3.965	MN	39,599	122,096	04/23/2018.	05/01/2028.
67080L AA 3	NUVEEN LLC 144A			1	1FE	5,964,180	103.229	6,193,740	6,000,000	5,964,729	0	549	0	0	4.000	4.073	MN	46,000	0	10/17/2018.	11/01/2028.
670877 AA 7	OMX TIMBER FIN INVESTMENTS I 144A A-1 G			2	1FE	2,000,000	101.380	2,027,600	2,000,000	1,999,718	0	(13)	0	0	5.420	5.420	AO	18,669	108,400	12/13/2004.	01/29/2020.
67103H AF 4	O'REILLY AUTOMOTIVE INC	LS		1	2FE	2,995,200	95.504	2,865,120	3,000,000	2,995,796	0	425	0	0	3.600	3.619	MS	36,000	112,200	08/10/2017.	09/01/2027.
67103H AG 2	O'REILLY AUTOMOTIVE INC			1	2FE	2,991,960	99.825	2,994,750	3,000,000	2,992,420	0	460	0	0	4.350	4.383	JD	10,875	70,325	05/10/2018.	06/01/2028.
674599 CE 3	OCCIDENTAL PETROLEUM CORP			2	1FE	2,855,550	96.973	2,909,190	3,000,000	2,922,351	0	17,278	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	99.078	1,981,560	2,000,000	1,996,452	0	482	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	97.981	1,959,620	2,000,000	1,996,552	0	410	0	0	3.400	3.427	AO	14,356	68,000	03/28/2016.	04/15/2026.
675232 AB 8	OCEANEERING INTL INC			1	3FE	2,260,000	80.808	1,818,180	2,250,000	2,259,277	0	(723)	0	0	6.000	5.940	FA	56,250	65,625	02/01/2018.	02/01/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
677052 AA 0	OGLETHORPE POWER CORP				2FE	3,077,520	110.817	3,324,510	3,000,000	3,070,065	0	(1,697)	0	0	5.375	5.195	MN	26,875	161,250	12/31/2013.	11/01/2040.
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE			4	1FE	15,254	110.071	16,791	15,254	15,254	0	0	0	0	5.676	5.677	JD	72	866	07/23/2003.	12/01/2028.
680223 AJ 3	OLD REPUBLIC INTL CORP			1	2FE	4,246,620	104.065	4,162,600	4,000,000	4,177,242	0	(27,648)	0	0	4.875	3.987	AO	48,750	195,000	08/11/2016.	10/01/2024.
680223 AK 0	OLD REPUBLIC INTL CORP			1	2FE	8,016,570	95.692	7,655,360	8,000,000	8,015,610	0	(1,576)	0	0	3.875	3.844	FA	107,639	310,000	01/05/2018.	08/26/2026.
680665 AJ 5	OLIN CORP			1	3FE	1,977,500	92.500	1,850,000	2,000,000	1,978,950	0	1,450	0	0	5.125	5.277	MS	30,181	51,250	04/06/2018.	09/15/2027.
682680 AN 3	ONEOK INC			1	2FE	4,247,500	100.063	4,002,520	4,000,000	4,232,067	0	(8,533)	0	0	6.000	5.461	JD	10,667	240,000	02/09/2017.	06/15/2035.
682680 AS 2	ONEOK INC			1	2FE	7,017,680	95.598	6,691,860	7,000,000	7,015,229	0	(2,041)	0	0	4.000	3.967	JJ	130,667	240,000	03/01/2018.	07/13/2027.
68268N AP 8	ONEOK PARTNERS LP			2	2FE	1,995,800	101.486	2,029,720	2,000,000	1,997,147	0	385	0	0	4.900	4.927	MS	28,856	98,000	03/17/2015.	03/15/2025.
68278# AB 4	ONESTEEL US INVESTMENTS		D	6		0	0.000	0	640,383	0	0	0	0	0	9.330	9.330	JJ	0	0	12/15/2017.	07/09/2018.
68389X AU 9	ORACLE CORP			2	1FE	4,988,650	99.868	4,993,400	5,000,000	4,993,263	0	1,091	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	95.819	1,916,380	2,000,000	1,993,891	0	858	0	0	2.950	3.003	MN	7,539	59,000	04/28/2015.	05/15/2025.
684181 AA 8	ORANGE COGEN FUNDING CORP 144A			4	2FE	2,258,550	109.233	2,467,082	2,258,550	2,258,550	0	0	0	0	8.175	8.258	MJSD	8,206	184,636	04/27/2001.	03/15/2022.
686514 AE 0	ORLANDO HEALTH OBL GRP			1	1FE	3,000,000	100.678	3,020,340	3,000,000	3,000,000	0	0	0	0	3.777	3.776	AO	28,328	73,966	01/30/2018.	10/01/2028.
690732 AE 2	OWENS & MINOR INC			1	4FE	2,988,660	65.000	1,950,000	3,000,000	2,992,691	0	1,052	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	91.516	1,830,320	2,000,000	1,993,477	0	737	0	0	3.400	3.449	FA	25,689	68,000	08/03/2016.	08/15/2026.
693475 AP 0	PNC FINANCIAL SERVICES GROUP			2	1FE	1,999,820	99.256	1,985,120	2,000,000	1,999,920	0	100	0	0	3.900	3.901	AO	13,433	39,000	07/23/2018.	04/29/2024.
693475 AQ 8	PNC FINANCIAL SERVICES GROUP			2	2FE	3,537,500	92.250	3,228,750	3,500,000	3,537,500	0	0	0	0	5.000	4.947	MN	29,167	175,000	05/16/2017.	01/01/9999.
693475 AT 2	PNC FINANCIAL SERVICES GROUP	LS		2	1FE	2,494,900	95.583	2,389,575	2,500,000	2,495,621	0	450	0	0	3.150	3.174	MN	9,188	78,750	05/16/2017.	05/19/2027.
693476 BL 6	PNC FUNDING CORP				1FE	6,037,070	101.843	6,110,580	6,000,000	6,007,106	0	(4,192)	0	0	4.375	4.298	FA	102,083	262,500	09/22/2010.	08/11/2020.
69349L AG 3	PNC BANK NA			2	1FE	988,320	97.222	972,220	1,000,000	995,058	0	1,205	0	0	2.700	2.837	MN	4,500	27,000	01/09/2013.	11/01/2022.
69349L AR 9	PNC BANK NA				1FE	997,560	100.634	1,006,340	1,000,000	997,646	0	86	0	0	4.050	4.080	JJ	17,438	0	07/23/2018.	07/26/2028.
693506 BP 1	PPG INDUSTRIES	LS		1	1FE	2,007,800	96.530	1,930,600	2,000,000	2,007,276	0	(524)	0	0	3.750	3.702	MS	22,083	41,250	02/23/2018.	03/15/2028.
693506 BP 1	PPG INDUSTRIES			1	1FE	5,019,650	96.530	4,826,500	5,000,000	5,018,328	0	(1,322)	0	0	3.750	3.702	MS	55,208	103,125	02/23/2018.	03/15/2028.
69351U AN 3	PPL ELECTRIC UTILITIES			2	1FE	1,592,325	111.962	1,679,430	1,500,000	1,582,858	0	(2,084)	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	93.930	3,757,200	4,000,000	4,008,165	0	(1,042)	0	0	3.100	3.067	MN	15,844	124,000	07/01/2016.	05/15/2026.
69353R EQ 7	PNC BANK NA			2	1FE	2,044,035	97.172	1,943,440	2,000,000	2,036,873	0	(5,218)	0	0	3.250	2.929	JD	5,417	65,000	08/10/2017.	06/01/2025.
69353R FG 8	PNC BANK NA			2	1FE	1,984,700	95.555	1,911,100	2,000,000	1,986,264	0	1,335	0	0	3.100	3.190	AO	11,367	62,344	10/26/2017.	10/25/2027.
69362B AW 2	PSEG POWER LLC				2FE	7,486,863	102.661	7,699,575	7,500,000	7,497,960	0	1,499	0	0	5.125	5.147	AO	81,146	384,375	08/17/2010.	04/15/2020.
694308 GJ 0	PACIFIC GAS & ELECTRIC			1	2FE	948,000	93.269	948,000	1,200,000	948,000	0	451	136,951	0	5.800	6.721	MS	23,200	0	11/15/2018.	03/01/2037.
694308 HG 5	PACIFIC GAS & ELECTRIC				2FE	1,470,000	89.201	1,470,000	2,000,000	1,470,000	0	194	528,886	0	3.750	3.762	FA	28,333	75,000	02/18/2014.	02/15/2024.
694308 HL 4	PACIFIC GAS & ELECTRIC	LS		1	2FE	596,000	79.863	596,000	800,000	596,000	0	363	25,363	0	4.300	6.001	MS	10,129	0	11/15/2018.	03/15/2045.
694476 AC 6	PACIFIC LIFECORP 144A				2FE	740,800	102.667	728,936	710,000	714,385	0	(3,742)	0	0	6.000	5.418	FA	16,685	42,600	05/24/2010.	02/10/2020.
695156 AR 0	PACKAGING CORP OF AMERICA				2FE	997,160	98.383	983,830	1,000,000	998,265	0	269	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	98.860	1,977,200	2,000,000	1,997,237	0	418	0	0	3.300	3.326	MN	7,333	66,000	11/18/2014.	11/21/2024.
703481 A* 2	PATTERSON-UTI ENERGY INC				2	2,000,000	101.759	2,035,180	2,000,000	2,000,000	0	0	0	0	4.970	4.970	AO	23,746	99,400	10/05/2010.	10/05/2020.
703481 A@ 0	PATTERSON-UTI ENERGY INC				2	4,000,000	100.627	4,025,080	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.
703481 AB 7	PATTERSON-UTI ENERGY INC			1	2FE	4,973,474	91.924	4,596,200	5,000,000	4,974,308	0	835	0	0	3.950	4.018	FA	82,292	0	09/13/2018.	02/01/2028.
707567 AA 1	PENN MUTUAL LIFE INSURANCE CO 144A				1FE	7,670,550	117.909	8,253,630	7,000,000	7,563,002	0	(21,998)	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	100.756	5,889,188	5,845,000	5,855,980	0	(43,163)	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	102.518	768,885	750,000	749,607	0	298	0	0	5.200	5.244	AO	9,750	39,000	09/28/2009.	04/01/2020.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
709599	AH 7	PENSKE TRUCK LEASING 144A				2FE	4,966,050	103.614	5,180,700	5,000,000	4,986,078	0	3,529	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	93.665	1,873,300	2,000,000	1,995,064	0	538	0	0	3.400	3.436	MN	8,689	68,000	10/26/2016.	11/15/2026.
709599	AZ 7	PENSKE TRUCK LEASING 144A			1	2FE	1,643,598	98.137	1,619,261	1,650,000	1,644,261	0	663	0	0	3.950	4.014	MS	20,096	32,950	03/05/2018.	03/10/2025.
709599	BC 7	PENSKE TRUCK LEASING 144A			1	2FE	1,999,820	99.920	1,998,400	2,000,000	1,999,900	0	80	0	0	4.125	4.126	FA	41,708	0	06/26/2018.	08/01/2023.
713448	EC 8	PEPSICO INC 144A			1	1FE	11,248,499	128.818	12,785,187	9,925,000	11,234,047	0	(14,453)	0	0	7.000	5.305	MS	154,389	0	11/09/2018.	03/01/2029.
718172	AH 2	PHILIP MORRIS INTERNATIONAL				1FE	5,730,440	101.703	5,593,665	5,500,000	5,544,834	0	(35,103)	0	0	4.500	3.815	MS	65,313	247,500	12/31/2013.	03/26/2020.
718172	AP 4	PHILIP MORRIS INTERNATIONAL				1FE	1,401,120	95.279	1,429,185	1,500,000	1,410,451	0	2,028	0	0	4.500	4.935	MS	18,938	67,500	12/31/2013.	03/20/2042.
718172	CE 7	PHILIP MORRIS INTERNATIONAL			1	1FE	2,987,490	93.573	2,807,190	3,000,000	2,988,635	0	1,015	0	0	3.125	3.173	MS	30,990	78,125	11/01/2017.	03/02/2028.
718549	AF 5	PHILLIPS 66 PARTNERS LP	LS		2	2FE	390,713	92.586	362,011	391,000	390,731	0	20	0	0	3.750	3.759	MS	4,888	12,952	10/11/2017.	03/01/2028.
718549	AF 5	PHILLIPS 66 PARTNERS LP			2	2FE	2,107,452	92.586	1,952,639	2,109,000	2,107,549	0	106	0	0	3.750	3.759	MS	26,363	69,861	10/11/2017.	03/01/2028.
723787	AK 3	PIONEER NATURAL RESOURCE			2	2FE	5,053,834	100.368	5,018,400	5,000,000	5,026,567	0	(7,399)	0	0	3.950	3.778	JJ	91,069	197,500	02/13/2015.	07/15/2022.
72650R	AW 2	PLAINS ALL AMERICAN PIPELINE				2FE	3,772,375	101.879	3,835,744	3,765,000	3,766,028	0	(944)	0	0	5.750	5.704	JJ	99,825	216,488	05/25/2010.	01/15/2020.
72650R	AW 2	PLAINS ALL AMERICAN PIPELINE	LS			2FE	240,955	101.879	239,416	235,000	235,801	0	(731)	0	0	5.750	5.704	JJ	6,231	13,513	05/25/2010.	01/15/2020.
72650R	BF 8	PLAINS ALL AMERICAN PIPELINE			2	2FE	2,496,050	95.281	2,382,025	2,500,000	2,497,647	0	356	0	0	3.600	3.618	MN	15,000	90,000	09/02/2014.	11/01/2024.
73020*	AK 9	PNG COMPANIES LLC SENIOR SECURED NOTES			1	2FE	3,000,000	92.934	2,788,019	3,000,000	3,000,000	0	0	0	0	3.380	3.380	JD	3,662	101,400	12/18/2017.	12/18/2027.
73420P	AB 9	PORT OF GREATER CINCINNATI SENIOR SERIES				5GI	1,000,000	100.000	1,000,000	1,000,000	1,000,000	0	0	0	0	0.150	0.150	MAT	2,925	0	01/19/2017.	06/01/2021.
737679	DD 9	POTOMAC ELEC PWR CO				1FE	1,495,650	98.327	1,474,905	1,500,000	1,498,437	0	451	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	94.743	2,842,290	3,000,000	2,992,635	0	1,098	0	0	2.650	2.694	FA	32,242	79,500	01/29/2015.	02/05/2025.
740189	AM 7	PRECISION CASTPARTS CORP			1	1FE	3,991,840	98.354	3,934,160	4,000,000	3,994,453	0	760	0	0	3.250	3.274	JD	5,778	130,000	06/01/2015.	06/15/2025.
741503	AW 6	BOOKING HOLDINGS INC			1	2FE	4,989,590	97.557	4,877,850	5,000,000	4,993,115	0	972	0	0	3.650	3.675	MS	53,736	182,500	03/10/2015.	03/15/2025.
741503	AZ 9	BOOKING HOLDINGS INC			1	2FE	4,990,350	97.359	4,867,950	5,000,000	4,992,566	0	860	0	0	3.600	3.623	JD	15,000	180,000	05/18/2016.	06/01/2026.
741503	BC 9	BOOKING HOLDINGS INC			1	1FE	1,918,460	93.857	1,877,140	2,000,000	1,921,298	0	2,838	0	0	3.550	4.067	MS	20,906	35,500	08/08/2018.	03/15/2028.
74151#	AK 4	PRICEWATERHOUSECOOPERS LLP SERIES M				1	5,000,000	103.865	5,193,232	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	104.223	2,084,458	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.
74170*	AN 9	PRIME PROPERTY FUND LLC SENIOR UNSECURED			1	1	2,000,000	94.946	1,898,915	2,000,000	2,000,000	0	0	0	0	3.150	3.150	JJ	30,800	63,000	01/05/2017.	01/05/2027.
74170*	AR 0	PRIME PROPERTY FUND LLC SENIOR UNSECURED			1	1	4,000,000	96.075	3,842,996	4,000,000	4,000,000	0	0	0	0	3.480	3.480	AO	30,933	139,200	10/11/2017.	10/11/2027.
74170*	AU 3	PRIME PROPERTY FUND LLC SENIOR UNSECURED			1	1Z	2,000,000	102.909	2,058,172	2,000,000	2,000,000	0	0	0	0	4.480	4.480	MN	13,191	0	11/08/2018.	11/08/2030.
74256L	AU 3	PRINCIPAL LFE GLB FND II 144A				1FE	7,625,506	96.123	7,305,348	7,600,000	7,618,750	0	(2,392)	0	0	3.000	2.961	AO	46,233	228,000	09/21/2017.	04/18/2026.
743315	AL 7	PROGRESSIVE CORP SENIOR NOTES				1FE	5,874,050	124.329	6,216,450	5,000,000	5,569,573	0	(27,562)	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	103.332	2,583,300	2,500,000	2,529,806	0	(6,172)	0	0	4.250	3.949	FA	40,139	106,250	10/03/2014.	08/15/2023.
743756	AB 4	PROV ST JOSEPH HLTH OBL			1	1FE	5,000,000	93.210	4,660,500	5,000,000	5,000,000	0	0	0	0	2.746	2.746	AO	34,325	137,300	09/20/2016.	10/01/2026.
743756	AE 8	PROV ST JOSEPH HLTH OBL			1	1FE	5,000,000	95.561	4,778,050	5,000,000	5,000,000	0	0	0	0	3.930	3.930	AO	49,125	128,271	01/30/2018.	10/01/2048.
744320	AW 2	PRUDENTIAL FINANCIAL INC	LS		2	2FE	3,000,000	85.750	2,572,500	3,000,000	3,000,000	0	0	0	0	4.500	4.500	MS	39,750	135,000	09/12/2017.	09/15/2047.
744320	BA 9	PRUDENTIAL FINANCIAL INC			1	1FE	4,664,182	89.914	4,495,700	5,000,000	4,667,700	0	3,518	0	0	3.935	4.327	JD	13,117	196,750	05/04/2018.	12/07/2049.
74432Q	CC 7	PRUDENTIAL FINANCIAL INC	LS		1	1FE	4,947,000	100.744	4,983,806	4,947,000	4,947,000	0	0	0	0	3.878	3.878	MS	50,093	95,922	03/22/2018.	03/27/2028.
74432Q	CC 7	PRUDENTIAL FINANCIAL INC			1	1FE	2,553,000	100.744	2,571,994	2,553,000	2,553,000	0	0	0	0	3.878	3.878	MS	25,851	49,503	03/22/2018.	03/27/2028.
744448	CM 1	PUBLIC SERVICE CO COLO			1	1FE	1,853,254	88.567	1,771,340	2,000,000	1,855,850	0	2,596	0	0	3.550	3.984	JD	3,156	71,000	02/14/2018.	06/15/2046.
744542	AC 5	PUBLIC SERVICE CO OF NEW MEX			1	2FE	5,306,200	98.865	4,943,250	5,000,000	5,233,920	0	(33,007)	0	0	3.850	3.033	FA	80,208	192,500	10/03/2016.	08/01/2025.
744567	BB 3	PUBLIC SERVICE EL & GAS				1FE	45,481	101.324	32,424	32,000	38,685	0	(254)	0	0	5.000	3.461	JJ	800	1,600	06/30/1951.	07/01/2037.
74460D	AC 3	PUBLIC STORAGE			1	1FE	2,000,000	93.820	1,876,400	2,000,000	2,000,000	0	0	0	0	3.094	3.094	MS	18,220	61,364	09/13/2017.	09/15/2027.
745332	CE 4	PUGET SOUND ENERGY INC			2	1FE	2,856,510	100.364	3,010,920	3,000,000	2,870,721	0	3,081	0	0	4.434	4.745	MN	16,997	133,020	12/31/2013.	11/15/2041.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
745867	AW	1	PULTEGROUP INC			1	3FE	2,028,750	96.625	1,932,500	2,000,000	2,026,245	0	(2,505)	0	0	5.500	5.272	MS	36,667	55,000	03/02/2018.	03/01/2026.
747525	AF	0	QUALCOMM INC			2	1FE	1,992,800	96.337	1,926,740	2,000,000	1,995,122	0	671	0	0	3.450	3.493	MN	7,858	69,000	05/13/2015.	05/20/2025.
74834L	AP	5	QUEST DIAGNOSTICS				2FE	1,477,365	101.624	1,524,360	1,500,000	1,497,074	0	2,580	0	0	4.750	4.938	JJ	29,885	71,250	11/12/2009.	01/30/2020.
74834L	AV	2	QUEST DIAGNOSTICS			2	2FE	3,552,395	102.166	3,575,810	3,500,000	3,530,118	0	(5,302)	0	0	4.250	4.059	AO	37,188	148,750	06/09/2014.	04/01/2024.
74836H	AD	9	QUESTAR PIPELINE COMPANY			2	2FE	1,850,800	100.908	2,018,160	2,000,000	1,864,195	0	2,950	0	0	4.875	5.395	JD	8,125	97,500	12/31/2013.	12/01/2041.
74986@	AX	9	RREEF AMERICA REIT II INC SENIOR UNSECUR			1	1Z	3,000,000	100.136	3,004,087	3,000,000	3,000,000	0	0	0	0	4.140	4.140	FA	41,745	0	08/31/2018.	08/31/2029.
754427	AA	0	RAVENSWOOD UNIT 04 TRST 144A GUARANTOR			4	2	235,295	100.096	235,520	235,295	235,295	0	0	0	0	5.996	5.997	JJ	6,505	14,108	05/11/2004.	01/15/2019.
754730	AE	9	RAYMOND JAMES FINANCIAL			1	2FE	7,848,870	94.442	7,555,360	8,000,000	7,853,254	0	3,315	0	0	3.625	3.899	MS	85,540	208,438	12/28/2018.	09/15/2026.
755111	BU	4	RAYTHEON CO				1FE	3,049,870	111.439	3,343,170	3,000,000	3,042,719	0	(1,114)	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	109.255	1,638,825	1,500,000	1,459,968	0	929	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	99.543	4,977,150	5,000,000	4,980,362	0	2,948	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	110.777	5,123,436	4,625,000	4,497,849	0	21,443	0	0	6.625	7.316	AO	64,686	306,406	06/20/2002.	10/15/2023.
75820Q	AC	6	REED ELSEVIER CAPITAL MTN				2FE	6,856,713	116.986	8,101,281	6,925,000	6,893,372	0	3,630	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	102.287	4,091,480	4,000,000	4,017,552	0	(7,184)	0	0	4.800	4.595	AO	40,533	192,000	12/31/2013.	04/15/2021.
75884R	AX	1	REGENCY CENTERS LP			1	2FE	3,993,480	98.980	3,959,200	4,000,000	3,993,944	0	464	0	0	4.125	4.145	MS	48,583	85,250	02/28/2018.	03/15/2028.
75936L	AA	2	THE REINVESTMENT FUND			1	1FE	2,500,000	99.192	2,479,800	2,500,000	2,500,000	0	0	0	0	3.366	3.366	MN	14,025	84,150	04/28/2017.	11/01/2024.
75936L	AB	0	THE REINVESTMENT FUND			1	1FE	3,000,000	99.187	2,975,610	3,000,000	3,000,000	0	0	0	0	3.513	3.513	MN	17,565	105,390	04/28/2017.	11/01/2025.
75970E	AA	5	RENASANT CORP			2	2FE	2,000,000	100.756	2,015,120	2,000,000	2,000,000	0	0	0	0	5.000	4.058	MS	33,333	100,000	08/17/2016.	09/01/2026.
760759	AH	3	REPUBLIC SERVICES INC				2FE	499,925	102.054	510,270	500,000	499,992	0	7	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	104.765	2,095,300	2,000,000	2,039,010	0	(7,963)	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	116.783	3,503,490	3,000,000	3,190,836	0	(4,427)	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	101.568	3,047,040	3,000,000	3,000,701	0	(958)	0	0	5.500	5.466	MS	48,583	165,000	08/03/2010.	09/15/2019.
76126C	HZ	8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS			4	2FE	1,408,701	103.689	1,257,863	1,213,111	1,243,539	0	(11,599)	0	0	6.735	4.750	JJ	37,674	81,703	07/10/2003.	07/15/2021.
76169#	AG	8	REYES HOLDINGS LLC SERIES 2012A			4	2PL	4,000,000	102.673	4,106,920	4,000,000	4,000,000	0	0	0	0	5.130	5.130	JJ	86,070	205,200	08/07/2012.	07/31/2022.
76169#	AJ	2	REYES HOLDINGS LLC SENIOR SECURED NOTE			1	2PL	4,000,000	91.893	3,675,720	4,000,000	4,000,000	0	0	0	0	3.710	3.710	AO	30,504	148,400	10/17/2017.	10/17/2028.
76169#	AL	7	REYES HOLDINGS LLC			1	2FE	3,000,000	98.183	2,945,475	3,000,000	3,000,000	0	0	0	0	4.410	4.410	JD	6,615	0	12/13/2018.	12/13/2025.
761713	BG	0	REYNOLDS AMERICAN INC			1	2FE	1,495,455	96.598	1,448,970	1,500,000	1,496,846	0	414	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	100.385	2,007,700	2,000,000	1,996,891	0	483	0	0	3.350	3.380	MS	16,936	67,000	09/22/2014.	09/30/2024.
774341	AK	7	ROCKWELL COLLINS INC			1	2FE	4,669,368	94.084	4,563,074	4,850,000	4,675,965	0	6,597	0	0	3.500	4.018	MS	49,982	84,875	08/22/2018.	03/15/2027.
783549	AZ	1	RYDER SYSTEM INC	LS			2FE	110,640	117.263	117,263	100,000	105,099	0	(579)	0	0	6.950	6.037	JD	579	6,950	06/13/2005.	12/01/2025.
783549	AZ	1	RYDER SYSTEM INC				2FE	9,846,960	117.263	10,436,407	8,900,000	9,353,790	0	(51,516)	0	0	6.950	6.037	JD	51,546	618,550	06/13/2005.	12/01/2025.
78403D	AF	7	SBA TOWER TRUST 144A				1FE	1,500,000	100.134	1,502,010	1,500,000	1,500,000	0	0	0	0	3.970	3.722	MON	2,647	56,140	04/04/2013.	04/15/2023.
78403D	AH	3	SBA TOWER TRUST 2014-2C			2	1FE	3,000,000	99.386	2,981,580	3,000,000	3,000,000	0	0	0	0	3.869	3.900	MON	5,159	116,715	10/07/2014.	10/15/2049.
78403D	AM	2	SBA TOWER TRUST 144A				1FE	4,000,000	99.444	3,977,760	4,000,000	4,000,000	0	0	0	0	3.448	3.448	MON	6,130	106,505	02/16/2018.	03/15/2023.
78409V	AD	6	S&P GLOBAL INC			1	1FE	4,934,184	101.951	5,097,550	5,000,000	4,955,792	0	8,330	0	0	4.000	4.150	JD	8,889	160,000	08/23/2018.	06/15/2025.
78409V	AK	0	S&P GLOBAL INC	LS		1	1FE	63,302	103.313	63,021	61,000	63,206	0	(96)	0	0	4.400	3.795	FA	1,014	0	08/24/2018.	02/15/2026.
78409V	AK	0	S&P GLOBAL INC			1	1FE	3,309,333	103.313	3,294,652	3,189,000	3,304,320	0	(5,013)	0	0	4.400	3.795	FA	53,008	0	08/24/2018.	02/15/2026.
78412D	AN	9	SEMCO ENERGY 144A				2FE	1,498,950	102.370	1,535,550	1,500,000	1,499,831	0	122	0	0	5.150	5.159	AO	15,021	77,250	04/14/2010.	04/21/2020.
784710	AA	3	SSM HEALTH CARE			1	1FE	6,944,210	99.336	6,953,520	7,000,000	6,947,798	0	3,588	0	0	3.823	3.928	JD	22,301	267,610	05/02/2018.	06/01/2027.
785592	AS	5	SABINE PASS LIQUEFACTION			1	2FE	5,148,850	100.447	5,022,350	5,000,000	5,142,192	0	(6,658)	0	0	5.000	4.558	MS	73,611	125,000	07/17/2018.	03/15/2027.
803111	AM	5	SARA LEE CORP				2FE	17,034,250	109.624	16,443,600	15,000,000	16,330,262	0	(64,307)	0	0	6.125	5.217	MN	153,125	918,750	06/20/2003.	11/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
806851 AG 6	SCHLUMBERGER HLDGS CORP 144A			1	2FE	7,994,800	98.899	7,911,920	8,000,000	7,996,164	0	468	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	102.208	2,044,160	2,000,000	2,008,352	0	(5,104)	0	0	4.450	4.170	JJ	39,308	89,000	07/13/2011.	07/22/2020.
808513 AM 7	CHARLES SCHWAB CORP			1	1FE	1,538,295	99.253	1,488,795	1,500,000	1,532,284	0	(4,154)	0	0	3.450	3.100	FA	19,838	51,750	07/11/2017.	02/13/2026.
808513 AR 6	CHARLES SCHWAB CORP			2	2FE	2,500,000	84.150	2,103,750	2,500,000	2,500,000	0	0	0	0	5.000	5.000	JD	10,417	135,764	10/25/2017.	01/01/9999.
808513 AU 9	CHARLES SCHWAB CORP			1	1FE	1,997,000	96.003	1,920,060	2,000,000	1,997,350	0	350	0	0	3.200	3.217	JJ	27,733	40,533	12/04/2017.	01/25/2028.
808513 AZ 8	CHARLES SCHWAB CORP			1	1FE	2,987,910	101.883	3,056,490	3,000,000	2,987,974	0	64	0	0	4.000	4.049	FA	20,333	0	10/29/2018.	02/01/2029.
808626 AE 5	SCIENCE APPLICATIONS INTL				3FE	14,751,982	103.118	15,390,362	14,925,000	14,804,927	0	5,115	0	0	7.125	7.219	JJ	531,703	1,063,406	11/08/2002.	07/01/2032.
81373P AA 1	SECURIAN FINANCIAL GROUP 144A			1	1FE	11,043,340	99.485	10,943,350	11,000,000	11,043,120	0	(220)	0	0	4.800	4.775	AO	111,467	278,667	05/22/2018.	04/15/2048.
816851 BA 6	SEMPRA ENERGY			1	2FE	4,974,500	92.093	4,604,650	5,000,000	4,977,299	0	2,292	0	0	3.250	3.312	JD	7,222	162,500	10/31/2017.	06/15/2027.
816851 BH 1	SEMPRA ENERGY			1	2FE	4,945,900	86.224	4,311,200	5,000,000	4,947,770	0	1,870	0	0	3.800	3.878	FA	79,167	105,028	01/09/2018.	02/01/2038.
816851 BJ 7	SEMPRA ENERGY			1	2FE	4,957,500	86.301	4,315,050	5,000,000	4,958,334	0	834	0	0	4.000	4.049	FA	83,333	110,556	01/10/2018.	02/01/2048.
824348 AL 0	SHERWIN-WILLIAMS CO DEBENTURES				2FE	12,918,592	116.563	15,065,768	12,925,000	12,922,472	0	222	0	0	7.375	7.378	FA	397,174	953,219	03/14/2002.	02/01/2027.
824348 BD 7	SHERWIN-WILLIAMS CO			1	2FE	2,959,403	95.787	2,873,610	3,000,000	2,966,209	0	4,905	0	0	3.300	3.507	FA	41,250	99,000	08/09/2017.	02/01/2025.
824348 BF 2	SHERWIN-WILLIAMS CO			1	2FE	1,713,169	97.972	1,714,510	1,750,000	1,718,436	0	3,779	0	0	3.950	4.249	JJ	31,874	69,125	08/09/2017.	01/15/2026.
82669G AS 3	SIGNATURE BANK VAR RT SUB NOTE SUBORDINA				1FE	5,000,000	102.124	5,106,200	5,000,000	5,000,000	0	0	0	0	5.300	5.300	AO	53,000	265,000	04/19/2016.	04/19/2021.
828807 CL 9	SIMON PROPERTY GROUP INC			2	1FE	3,870,040	103.533	4,141,320	4,000,000	3,882,398	0	2,655	0	0	4.750	4.965	MS	55,944	190,000	12/31/2013.	03/15/2042.
828807 CW 5	SIMON PROPERTY GROUP INC			1	1FE	1,988,020	96.501	1,930,020	2,000,000	1,991,168	0	1,095	0	0	3.300	3.371	JJ	30,433	66,000	01/08/2016.	01/15/2026.
82894* AV 9	J R SIMPLOT COMPANY SENIOR NOTES			2		5,000,000	96.585	4,829,257	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.
82967N AU 2	SIRIUS XM RADIO INC			1	3FE	2,030,000	95.125	1,902,500	2,000,000	2,025,609	0	(4,391)	0	0	5.375	5.039	AO	22,694	107,500	02/20/2018.	04/15/2025.
832248 AZ 1	SMITHFIELD FOODS INC 144A			1	2FE	4,555,275	93.422	4,203,990	4,500,000	4,549,239	0	(5,328)	0	0	4.250	4.083	FA	79,688	191,250	10/20/2017.	02/01/2027.
833034 AH 4	SNAP-ON INC				1FE	2,522,150	107.338	2,683,450	2,500,000	2,506,335	0	(2,140)	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	2,721,321	96.406	2,623,516	2,721,321	2,721,321	0	0	0	0	3.950	3.949	JD	299	107,492	03/04/2015.	06/30/2035.
837004 CF 5	SOUTH CAROLINA ELEC & GAS			2	1FE	5,572,800	98.474	5,908,440	6,000,000	5,613,907	0	8,974	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	2,352,941	106.875	2,514,706	2,352,941	2,352,941	0	0	0	0	5.410	5.411	JJ	63,647	127,294	11/19/2009.	01/01/2028.
842400 FY 4	SOUTHERN CAL EDISON			1	1FE	2,095,040	99.754	1,995,080	2,000,000	2,072,720	0	(15,092)	0	0	3.500	2.635	AO	17,500	70,000	06/29/2017.	10/01/2023.
842400 GN 7	SOUTHERN CAL EDISON			1	1FE	997,860	99.882	998,820	1,000,000	997,971	0	111	0	0	3.700	3.735	FA	15,314	0	07/30/2018.	08/01/2025.
842587 CY 1	SOUTHERN CO			2	2FE	2,000,000	96.374	1,927,480	2,000,000	2,000,000	0	0	0	0	5.500	5.502	MS	32,389	110,000	12/05/2016.	03/15/2057.
84265V AD 7	SOUTHERN COPPER CORP	LS			2FE	4,003,987	102.227	4,089,080	4,000,000	4,000,656	0	(481)	0	0	5.375	5.362	AO	44,792	215,000	05/04/2010.	04/16/2020.
84265V AD 7	SOUTHERN COPPER CORP				2FE	500,498	102.227	511,135	500,000	500,082	0	(60)	0	0	5.375	5.362	AO	5,599	26,875	05/04/2010.	04/16/2020.
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU			4	2	1,535,714	110.950	1,703,880	1,535,714	1,535,714	0	0	0	0	5.750	5.750	JD	3,925	88,304	07/01/2010.	06/15/2040.
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU			4	2	1,500,000	103.084	1,546,264	1,500,000	1,500,000	0	0	0	0	5.000	5.000	JD	3,333	75,000	07/01/2010.	06/15/2025.
84334# AA 5	SOUTHERN MARYLAND ELECTRIC COO FIRST MOR			1	2	6,938,624	87.232	6,052,701	6,938,624	6,938,624	0	0	0	0	4.000	4.000	AO	57,822	138,772	04/16/2018.	04/16/2048.
84489P AE 8	SOUTHWEST GAS COMPANY SERIES MTNA				1FE	4,280,524	114.932	5,085,741	4,425,000	4,346,055	0	6,375	0	0	6.760	7.037	AO	74,783	299,130	04/05/2002.	09/24/2027.
845011 AA 3	SOUTHWEST GAS CORP			1	1FE	2,994,450	99.718	2,991,540	3,000,000	2,994,865	0	415	0	0	3.700	3.722	AO	27,750	60,433	03/12/2018.	04/01/2028.
845467 AL 3	SOUTHWESTERN ENRG CO	LS		2	3FE	2,993,460	89.875	2,696,250	3,000,000	3,014,195	0	(37,610)	0	0	6.200	6.105	JJ	81,633	201,000	01/20/2015.	01/23/2025.
845743 BN 2	SOUTHWESTERN PUBLIC SERVICE			2	1FE	5,352,545	101.724	5,594,820	5,500,000	5,367,341	0	3,214	0	0	4.500	4.673	FA	93,500	247,500	12/31/2013.	08/15/2041.
84858D AA 6	SPIRIT AIRLINES 2015-1 A			1	1FE	4,280,051	98.580	4,186,928	4,247,238	4,278,662	0	(1,390)	0	0	4.100	3.963	AO	43,534	139,878	09/19/2018.	04/01/2028.
84858E AA 4	SPIRIT AIRLINES 2015-1 B			1	2FE	661,062	98.390	650,419	661,062	661,062	0	0	0	0	4.450	4.446	AO	7,354	29,417	07/28/2015.	04/01/2024.
84858W AA 4	SPIRIT AIRLINES 2017-1AA			1	1FE	5,035,369	95.865	4,825,453	5,033,592	5,034,916	0	(315)	0	0	3.375	3.611	FA	64,178	118,204	09/28/2018.	02/15/2030.
84858W AA 4	SPIRIT AIRLINES 2017-1AA	LS		1	1FE	2,692,800	95.865	2,699,558	2,816,000	2,696,339	0	3,539	0	0	3.375	3.611	FA	35,904	0	09/28/2018.	02/15/2030.
85205T AK 6	SPIRIT AEROSYSTEMS INC			1	2FE	2,862,750	96.238	2,887,140	3,000,000	2,863,680	0	930	0	0	4.600	5.215	JD	6,133	74,750	11/30/2018.	06/15/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
852891 AC 4	STANCORP FINANCIAL GROUP				2FE	1,001,870	104.292	1,042,920	1,000,000	1,000,777	0	(194)	0	0	5.000	4.976	FA	18,889	50,000	08/06/2012.	08/15/2022.
854502 AA 9	STANLEY BLACK & DECKER			2	1FE	1,029,000	109.465	1,094,650	1,000,000	1,025,016	0	(632)	0	0	5.200	5.009	MS	17,333	52,000	08/29/2011.	09/01/2040.
854502 AH 4	STANLEY BLACK & DECKER	LS		1	1FE	5,587,862	103.130	5,767,030	5,592,000	5,587,924	0	62	0	0	4.250	4.259	MN	36,309	0	10/30/2018.	11/15/2028.
854502 AH 4	STANLEY BLACK & DECKER			1	1FE	1,406,958	103.130	1,452,070	1,408,000	1,406,974	0	16	0	0	4.250	4.259	MN	9,142	0	10/30/2018.	11/15/2028.
857473 AE 2	STATE STREET BOSTON				1FE	14,002,136	121.666	13,292,011	10,925,000	12,340,158	0	(151,746)	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	98.375	2,459,375	2,500,000	2,510,793	0	(5,933)	0	0	5.250	4.982	MS	38,646	131,250	02/02/2016.	12/29/2049.
857477 AT 0	STATE STREET CORP				1FE	2,090,900	99.901	1,998,020	2,000,000	2,075,821	0	(10,225)	0	0	3.550	2.917	FA	26,231	71,000	06/29/2017.	08/18/2025.
858119 BF 6	STEEL DYNAMICS INC			1	3FE	2,015,190	95.000	1,900,000	2,000,000	2,013,918	0	(1,272)	0	0	5.000	4.864	JD	4,444	100,000	04/17/2018.	12/15/2026.
858119 BH 2	STEEL DYNAMICS INC			1	3FE	960,000	92.375	923,750	1,000,000	961,679	0	1,679	0	0	4.125	4.801	MS	12,146	20,625	08/27/2018.	09/15/2025.
863667 AN 1	STRYKER CORP			1	1FE	5,153,940	96.357	4,817,850	5,000,000	5,119,751	0	(15,464)	0	0	3.500	3.110	MS	51,528	175,000	09/14/2016.	03/15/2026.
86468# AA 8	SUEZ WATER RESOURCES INC SENIOR NOTES			1	1	1,500,000	90.077	1,351,156	1,500,000	1,500,000	0	0	0	0	3.300	3.300	JD	2,338	49,500	12/14/2017.	12/14/2032.
86468# AC 4	SUEZ WATER RESOURCES INC SENIOR NOTES			1	1	1,500,000	89.603	1,344,050	1,500,000	1,500,000	0	0	0	0	3.300	3.300	JJ	21,588	24,750	01/24/2018.	01/24/2033.
86765B AJ 8	SUNOCO LOGISTICS PARTNER OPERATIONS LP				2FE	1,013,740	101.614	1,016,140	1,000,000	1,005,887	0	(1,722)	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	97.122	971,220	1,000,000	999,814	0	31	0	0	4.250	4.254	AO	10,625	42,500	04/01/2014.	04/01/2024.
86787E AY 3	SUNTRUST BANK			1	1FE	5,000,000	99.659	4,982,950	5,000,000	5,000,000	0	0	0	0	3.689	3.678	FA	79,416	0	07/24/2018.	08/02/2024.
86787E BB 2	SUNTRUST BANK			1	1FE	999,390	101.835	1,018,350	1,000,000	999,405	0	15	0	0	4.050	4.060	MN	7,313	0	10/24/2018.	11/03/2025.
86787G AJ 1	SUNTRUST BANK			2	2FE	3,681,278	94.903	3,511,411	3,700,000	3,685,610	0	1,694	0	0	3.300	3.360	MN	15,602	122,100	05/11/2016.	05/15/2026.
867914 BN 2	SUNTRUST BANKS	LS		2	3FE	500,000	88.000	440,000	500,000	500,000	0	0	0	0	5.050	5.050	JD	1,122	25,250	04/27/2017.	01/01/9999.
867914 BN 2	SUNTRUST BANKS			2	3FE	2,500,000	88.000	2,200,000	2,500,000	2,500,000	0	0	0	0	5.050	5.050	JD	5,611	126,250	04/27/2017.	01/01/9999.
86944B AD 5	SUTTER HEALTH			1	1FE	9,957,700	100.434	10,043,400	10,000,000	9,959,904	0	2,204	0	0	3.695	3.745	FA	139,589	134,457	03/27/2018.	08/15/2028.
87165B AD 5	SYNCHRONY FINANCIAL			1	2FE	3,126,320	91.949	2,758,470	3,000,000	3,090,490	0	(15,030)	0	0	4.250	3.626	FA	48,167	127,500	08/01/2016.	08/15/2024.
87165B AG 8	SYNCHRONY FINANCIAL			1	2FE	1,240,668	91.354	1,096,248	1,200,000	1,230,071	0	(4,098)	0	0	4.500	4.047	JJ	23,700	54,000	04/19/2016.	07/23/2025.
872287 AF 4	TCI COMMUNICATIONS INC				1FE	817,275	121.647	1,125,235	925,000	870,968	0	5,223	0	0	7.875	9.004	FA	27,519	72,844	05/24/1996.	02/15/2026.
87236Y AA 6	TD AMERITRADE HOLDING CO				1FE	3,027,135	102.122	3,063,660	3,000,000	3,003,208	0	(3,334)	0	0	5.600	5.478	JD	14,000	168,000	03/02/2010.	12/01/2019.
87236Y AD 0	TD AMERITRADE HOLDING CO			1	1FE	1,676,176	99.199	1,587,184	1,600,000	1,654,551	0	(8,180)	0	0	3.625	3.000	AO	14,500	58,000	04/12/2016.	04/01/2025.
87236Y AF 5	TD AMERITRADE HOLDING CO	LS		1	1FE	4,995,175	95.801	4,790,050	5,000,000	4,995,822	0	433	0	0	3.300	3.260	AO	41,250	165,000	04/27/2017.	04/01/2027.
87236Y AF 5	TD AMERITRADE HOLDING CO			1	1FE	2,026,820	95.801	1,916,020	2,000,000	2,023,658	0	(2,557)	0	0	3.300	3.260	AO	16,500	66,000	10/03/2017.	04/01/2027.
872540 AP 4	TJX COMPANIES INC			2	1FE	1,660,313	97.158	1,603,107	1,650,000	1,654,662	0	(1,056)	0	0	2.500	2.428	MN	5,271	41,250	04/30/2013.	05/15/2023.
87264A AT 2	T-MOBILE USA INC			1	3FE	2,040,000	96.875	1,937,500	2,000,000	2,036,166	0	(3,834)	0	0	5.375	5.036	AO	22,694	107,500	03/05/2018.	04/15/2027.
87265C AU 4	NORTHROP GRUMM SPACE MEDIUM TERM NOTE				2FE	3,232,500	111.194	3,335,820	3,000,000	3,049,818	0	(18,992)	0	0	9.375	8.559	AO	59,375	281,250	03/13/2001.	04/15/2021.
87296* AA 8	TPG HOLDINGS SENIOR NOTES			1	2FE	9,000,000	108.584	9,772,601	9,000,000	9,000,000	0	0	0	0	5.330	5.329	JD	14,658	274,495	05/09/2018.	06/20/2028.
87305Q CE 9	TTX CO 144A			1	1FE	3,146,310	100.866	3,025,980	3,000,000	3,109,121	0	(20,913)	0	0	4.125	3.291	AO	30,938	123,750	03/08/2017.	10/01/2023.
87305Q CH 2	TTX CO 144A	LS			1FE	1,699,745	99.680	1,694,560	1,700,000	1,699,906	0	14	0	0	3.600	3.601	JJ	28,220	61,200	11/13/2014.	01/15/2025.
87305Q CH 2	TTX CO 144A				1FE	3,799,430	99.680	3,787,840	3,800,000	3,799,789	0	31	0	0	3.600	3.601	JJ	63,080	136,800	11/13/2014.	01/15/2025.
87408# AB 7	TAL INTERNATIONAL CONTAINER SENIOR SECUR				2PL	4,000,000	103.627	4,145,067	4,000,000	4,000,000	0	0	0	0	5.410	5.410	AO	36,668	216,400	04/12/2012.	04/30/2024.
87612E AK 2	TARGET CORP DEBENTURES				1FE	136,864	125.139	156,424	125,000	133,091	0	(377)	0	0	6.350	5.669	MN	1,323	7,938	11/30/2004.	11/01/2032.
878091 BF 3	TEACHERS INSUR & ANNUITY 144A			1	1FE	11,005,580	95.713	10,528,430	11,000,000	11,005,918	0	151	0	0	4.270	4.267	MN	60,017	469,700	02/08/2018.	05/15/2047.
87875U AK 8	TECO FINANCE INC				2FE	996,900	102.281	1,022,810	1,000,000	999,539	0	363	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	3,991,190	119.847	4,509,036	3,762,327	3,873,079	0	(7,918)	0	0	9.500	8.836	FA	148,925	357,421	01/16/2002.	02/01/2030.
88160Q AN 3	ANDEAVOR LOGIS LP/CORP			1	2FE	5,313,750	101.917	5,095,850	5,000,000	5,251,183	0	(56,431)	0	0	5.250	3.892	JJ	121,042	262,500	11/16/2017.	01/15/2025.
881685 AV 3	TEXACO CAPITAL INC				1FE	5,272,459	114.008	5,614,894	4,925,000	4,999,550	0	(24,133)	0	0	8.875	8.230	MS	145,698	437,094	10/22/1992.	09/01/2021.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
883203	BY	6	TEXTRON INC			1	2FE	2,998,980	92.897	2,786,910	3,000,000	2,999,065	0	77	0	0	3.375	3.379	MS	33,750	97,875	09/11/2017.	03/01/2028.
883556	AX	0	THERMO FISHER SCIENTIFIC INC				2FE	6,197,735	102.253	6,135,180	6,000,000	6,051,070	0	(22,173)	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	106.076	4,773,420	4,500,000	4,501,593	0	(503)	0	0	5.625	5.611	MN	32,344	253,125	11/16/2009.	11/15/2021.
88642R	AA	7	TIDEWATER INC			1	4	996,917	99.250	989,440	996,917	996,917	0	0	0	0	8.000	8.000	FMAN	13,292	79,753	07/31/2017.	08/01/2022.
887317	AM	7	TIME WARNER INC	LS			2FE	1,015,115	96.732	964,418	997,000	1,012,917	0	(356)	0	0	5.375	5.254	AO	11,313	53,589	10/13/2011.	10/15/2041.
887317	AM	7	TIME WARNER INC				2FE	3,055	96.732	2,902	3,000	3,048	0	(1)	0	0	5.375	5.254	AO	34	161	10/13/2011.	10/15/2041.
887317	AW	5	TIME WARNER INC			1	2FE	2,429,575	94.890	2,372,250	2,500,000	2,448,609	0	6,763	0	0	3.600	3.960	JJ	41,500	90,000	01/28/2016.	07/15/2025.
891027	AF	1	TORCHMARK CORP				2FE	151,090	116.607	145,759	125,000	133,938	0	(1,742)	0	0	7.875	5.990	MN	1,258	9,844	11/30/2004.	05/15/2023.
89214P	BD	0	TOWNEBANK/PORTSMOUTH VA			2	2FE	5,000,000	99.633	4,981,650	5,000,000	5,000,000	0	0	0	0	4.500	4.497	JJ	94,375	233,125	07/12/2017.	07/30/2027.
89233P	5F	9	TOYOTA MOTOR CREDIT CORP				1FE	1,268,975	100.778	1,259,725	1,250,000	1,257,196	0	(2,513)	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	97.489	2,437,225	2,500,000	2,493,183	0	1,583	0	0	2.625	2.697	JJ	31,172	65,625	01/07/2013.	01/10/2023.
893830	AF	6	TRANSOCEAN INC	LS			4FE	626,940	76.250	419,375	550,000	599,948	0	(2,607)	0	0	7.500	6.420	AO	8,708	41,250	01/02/2003.	04/15/2031.
893830	AF	6	TRANSOCEAN INC				4FE	5,072,511	76.250	3,393,125	4,450,000	4,854,128	0	(21,093)	0	0	7.500	6.420	AO	70,458	333,750	01/02/2003.	04/15/2031.
89407#	AF	5	TRANSWESTERN PIPELINE CO LLC			2		2,000,000	102.617	2,052,340	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	AN	9	TRAVELERS COS INC			1	1FE	6,955,480	97.316	6,812,120	7,000,000	6,956,116	0	636	0	0	4.050	4.087	MS	89,775	141,750	02/28/2018.	03/07/2048.
89566E	AB	4	TRISTATE GEN AND TRANS ASSN 144A PASS TH			4	1FE	5,137,300	117.568	5,878,400	5,000,000	5,057,789	0	(7,894)	0	0	7.144	6.896	JJ	149,826	357,200	10/21/2003.	07/31/2033.
90131H	AQ	8	21ST CENTURY FOX AMERICA				2FE	4,005,391	102.717	4,108,680	4,000,000	4,001,719	0	(942)	0	0	4.500	4.476	FA	68,000	180,000	04/06/2015.	02/15/2021.
90131H	BQ	7	21ST CENTURY FOX AMERICA				2FE	3,861,913	124.735	4,365,725	3,500,000	3,835,307	0	(7,730)	0	0	6.150	5.403	FA	81,317	215,250	04/06/2015.	02/15/2041.
902691	A@	3	UGI UTILITIES INC			1	1	4,000,000	90.619	3,624,760	4,000,000	4,000,000	0	0	0	0	2.950	2.950	JD	328	118,000	06/30/2016.	06/30/2026.
902973	AZ	9	US BANCORP			2	2FE	3,000,000	94.250	2,827,500	3,000,000	3,000,000	0	0	0	0	5.300	5.300	AO	33,567	159,000	02/02/2017.	01/01/9999.
904311	AA	5	UNDER ARMOUR INC			1	3FE	1,652,492	83.447	1,376,876	1,650,000	1,651,902	0	(240)	0	0	3.250	3.231	JD	2,383	53,625	06/15/2016.	06/15/2026.
904764	AH	0	UNILEVER CAPITAL CORP GUAR UNILEVER PLC				1FE	15,594,623	122.488	16,940,090	13,830,000	14,976,170	0	(55,893)	0	0	5.900	5.061	MN	104,263	815,970	06/23/2003.	11/15/2032.
904764	BC	0	UNILEVER CAPITAL CORP	LS		1	1FE	2,954,670	99.055	2,971,650	3,000,000	2,957,642	0	2,972	0	0	3.500	3.682	MS	28,875	52,500	03/19/2018.	03/22/2028.
904764	BC	0	UNILEVER CAPITAL CORP			1	1FE	4,924,450	99.055	4,952,750	5,000,000	4,929,404	0	4,954	0	0	3.500	3.682	MS	48,125	87,500	03/19/2018.	03/22/2028.
90539J	AA	7	UNION BANKSHARES CORP			2	2FE	2,000,000	101.695	2,033,900	2,000,000	2,000,000	0	0	0	0	5.000	4.056	JD	4,444	100,000	11/30/2016.	12/15/2026.
905641	AA	4	UNION CENTRAL LIFE 144A				1FE	3,250,000	118.076	5,903,800	5,000,000	3,750,263	0	86,111	0	0	8.200	13.463	MN	68,333	410,000	07/23/2009.	11/01/2026.
907818	ED	6	UNION PACIFIC CORP			1	1FE	5,460,810	97.065	5,338,575	5,500,000	5,473,091	0	3,576	0	0	3.250	3.333	FA	67,528	178,750	07/22/2015.	08/15/2025.
907818	EQ	7	UNION PACIFIC CORP			1	1FE	6,753,320	89.771	6,283,970	7,000,000	6,760,396	0	7,076	0	0	3.600	3.859	MS	74,200	249,200	03/08/2018.	09/15/2037.
907818	EY	0	UNION PACIFIC CORP	LS		1	1FE	2,493,775	100.125	2,503,125	2,500,000	2,494,226	0	451	0	0	3.950	3.978	MS	55,684	0	06/05/2018.	09/10/2028.
908906	AC	4	UNIONBANCAL CORP				1FE	4,499,045	100.282	4,512,690	4,500,000	4,499,620	0	99	0	0	3.500	3.503	JD	5,688	157,500	06/12/2012.	06/18/2022.
90932Q	AA	4	UNITED AIR 2014-2 A PTT			4	1FE	2,492,169	97.994	2,438,112	2,488,022	2,490,797	0	(262)	0	0	3.750	3.727	MS	30,582	93,301	08/04/2014.	09/03/2026.
90933J	AA	9	UNITED AIRLINES 2016-2 B			1	2FE	1,828,704	96.410	1,763,053	1,828,704	1,828,704	0	0	0	0	3.650	3.650	AO	15,574	61,371	10/23/2017.	10/07/2025.
90964*	AG	0	UNITED BOTTLING MANAGEMENT CO SENIOR NOT			1	2PL	3,000,000	98.115	2,943,457	3,000,000	3,000,000	0	0	0	0	3.990	3.990	JD	3,325	119,700	12/21/2016.	12/21/2026.
911312	BM	7	UNITED PARCEL SERVICE	LS		1	1FE	2,845,539	95.415	2,726,961	2,858,000	2,846,768	0	1,087	0	0	3.050	3.101	MN	11,138	87,411	11/09/2017.	11/15/2027.
911312	BM	7	UNITED PARCEL SERVICE			1	1FE	639,201	95.415	612,564	642,000	639,477	0	244	0	0	3.050	3.101	MN	2,502	19,635	11/09/2017.	11/15/2027.
91159H	HA	1	US BANCORP	LS		2	1FE	12,753	102.336	12,280	12,000	12,257	0	(106)	0	0	4.125	3.156	MN	51	495	12/31/2013.	05/24/2021.
91159H	HA	1	US BANCORP			2	1FE	2,112,747	102.336	2,034,440	1,988,000	2,030,621	0	(17,511)	0	0	4.125	3.156	MN	8,428	82,005	12/31/2013.	05/24/2021.
91159H	HK	9	US BANCORP			2	1FE	2,494,800	99.588	2,489,700	2,500,000	2,496,815	0	496	0	0	3.600	3.625	MS	27,500	90,000	09/08/2014.	09/11/2024.
91159H	HM	5	US BANCORP			2	1FE	8,002,820	94.828	7,586,240	8,000,000	8,002,959	0	(358)	0	0	3.100	3.094	AO	44,089	248,000	09/13/2017.	04/27/2026.
913017	BV	0	UNITED TECHNOLOGIES CORP				2FE	999,230	97.998	979,980	1,000,000	999,710	0	79	0	0	3.100	3.109	JD	2,583	31,000	05/24/2012.	06/01/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
913017 CY 3	UNITED TECHNOLOGIES CORP			1	2FE	4,998,200	99.496	4,974,800	5,000,000	4,998,200	0	0	0	0	4.125	4.130	MN	25,781	51,563	08/13/2018.	11/16/2028.
913017 DD 8	UNITED TECHNOLOGIES CORP			1	2FE	1,996,600	99.413	1,988,260	2,000,000	1,996,760	0	160	0	0	3.950	3.978	FA	29,625	0	08/13/2018.	08/16/2025.
913026 AT 7	UNITED TELEPHONE FLORIDA SERIES HH 1ST				2FE	4,987,251	110.897	5,183,326	4,674,000	4,812,767	0	(17,440)	0	0	8.375	7.750	JJ	180,501	391,448	07/31/2001.	01/15/2025.
91324P BU 5	UNITEDHEALTH GROUP INC	LS		2	1FE	9,446	104.802	10,480	10,000	9,499	0	12	0	0	4.625	4.995	MN	59	463	12/31/2013.	11/15/2041.
91324P BU 5	UNITEDHEALTH GROUP INC			2	1FE	935,174	104.802	1,037,540	990,000	940,416	0	1,142	0	0	4.625	4.995	MN	5,851	45,788	12/31/2013.	11/15/2041.
91324P CP 5	UNITEDHEALTH GROUP INC			1	1FE	1,994,580	101.359	2,027,180	2,000,000	1,996,215	0	502	0	0	3.750	3.783	JJ	34,583	75,000	07/20/2015.	07/15/2025.
91324P DE 9	UNITEDHEALTH GROUP INC			1	1FE	3,470,705	94.638	3,312,330	3,500,000	3,473,730	0	2,559	0	0	2.950	3.048	AO	21,797	100,382	10/18/2017.	10/15/2027.
91324P DP 4	UNITEDHEALTH GROUP INC			1	1FE	3,986,240	101.484	4,059,360	4,000,000	3,986,286	0	46	0	0	3.875	3.917	JD	6,028	0	12/13/2018.	12/15/2028.
913903 AR 1	UNIVERSAL HEALTH SVCS 144A			1	2FE	5,109,625	99.750	4,987,500	5,000,000	5,043,984	0	(26,334)	0	0	4.750	4.170	FA	98,958	237,500	06/14/2016.	08/01/2022.
91913Y AU 4	VALERO ENERGY			1	2FE	3,657,910	91.788	3,396,156	3,700,000	3,666,292	0	3,734	0	0	3.400	3.536	MS	37,041	125,800	09/14/2016.	09/15/2026.
921814 AA 7	VANDERBILT UNIV MED CNTR			1	1FE	2,426,912	98.364	2,532,873	2,575,000	2,427,977	0	1,065	0	0	4.172	4.635	JJ	53,715	0	10/23/2018.	07/01/2037.
92277G AE 7	VENTAS REALTY LP			2	2FE	1,993,260	95.896	1,917,920	2,000,000	1,995,660	0	629	0	0	3.500	3.540	FA	29,167	70,000	01/07/2015.	02/01/2025.
92277G AG 2	VENTAS REALTY LP			1	2FE	1,984,360	99.366	1,987,320	2,000,000	1,988,777	0	1,344	0	0	4.125	4.218	JJ	38,042	82,500	07/09/2015.	01/15/2026.
92277G AM 9	VENTAS REALTY LP			1	2FE	4,961,650	97.157	4,857,850	5,000,000	4,964,409	0	2,759	0	0	4.000	4.094	MS	66,667	104,444	02/13/2018.	03/01/2028.
92343V DU 5	VERIZON COMMUNICATIONS			1	2FE	3,969,200	104.583	4,183,320	4,000,000	3,970,842	0	933	0	0	5.250	5.313	MS	61,250	210,000	03/13/2017.	03/16/2037.
92345Y AD 8	VERISK ANALYTICS INC			1	2FE	3,978,520	100.572	4,022,880	4,000,000	3,985,377	0	1,945	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	101.703	4,068,120	4,000,000	3,997,802	0	2,994	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	97.389	973,890	1,000,000	994,463	0	1,490	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	99.707	922,290	925,000	920,056	0	937	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	98.195	981,950	1,000,000	1,027,809	0	(5,039)	0	0	3.875	3.268	AO	9,688	38,750	08/24/2016.	04/01/2024.
928668 AR 3	VOLKSWAGEN GROUP AMERICA 144A			1	2FE	2,983,860	99.281	2,978,430	3,000,000	2,984,256	0	396	0	0	4.250	4.371	MN	17,000	0	11/08/2018.	11/13/2023.
928668 AT 9	VOLKSWAGEN GROUP AMERICA 144A			1	2FE	4,987,900	99.043	4,952,150	5,000,000	4,988,101	0	201	0	0	4.625	4.666	MN	30,833	0	11/07/2018.	11/13/2025.
929160 AT 6	VULCAN MATERIALS CO	LS		1	2FE	1,572,731	94.845	1,497,603	1,579,000	1,573,708	0	533	0	0	3.900	3.948	AO	15,395	61,581	03/09/2017.	04/01/2027.
929160 AT 6	VULCAN MATERIALS CO			1	2FE	917,344	94.845	873,522	921,000	917,913	0	311	0	0	3.900	3.948	AO	8,980	35,919	03/09/2017.	04/01/2027.
92940P AA 2	WESTROCK CO 144A			1	2FE	2,995,620	101.726	3,051,780	3,000,000	2,995,620	0	0	0	0	4.650	4.675	MS	10,850	0	11/27/2018.	03/15/2026.
93100P AA 6	WAKE FOREST UNIV BMC			1	1FE	5,004,200	96.346	4,817,300	5,000,000	5,003,340	0	(421)	0	0	3.093	3.082	JD	12,888	154,650	10/28/2016.	06/01/2026.
931142 BF 9	WAL-MART STORES				1FE	13,835,920	135.809	14,938,990	11,000,000	12,683,479	0	(106,130)	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	101.186	1,011,860	1,000,000	997,636	0	567	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	110.028	3,300,840	3,000,000	3,251,581	0	(22,665)	0	0	6.650	5.410	MS	58,742	199,500	06/12/2003.	07/12/2027.
949746 RN 3	WELLS FARGO & COMPANY SERIES U			2	2FE	4,000,000	98.970	3,958,800	4,000,000	4,000,000	0	0	0	0	5.875	5.875	JD	10,444	235,000	01/15/2015.	01/01/9999.
94974B FY 1	WELLS FARGO COMPANY				1FE	1,006,860	97.794	977,940	1,000,000	1,004,641	0	(527)	0	0	4.100	4.027	JD	3,189	41,000	06/12/2014.	06/03/2026.
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT			4	2	2,821,781	112.519	3,175,027	2,821,781	2,821,735	0	(28)	0	0	7.530	7.648	MON	12,395	216,841	09/25/2001.	01/10/2024.
94978# AJ 6	HY-VEE INC CRD TN LEASE			4	2	558,050	108.171	603,648	558,050	558,050	0	0	0	0	7.420	7.536	MON	2,991	41,407	09/27/2001.	10/05/2021.
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT			4	1	838,901	100.492	843,027	838,901	838,901	0	0	0	0	5.262	5.320	MON	2,575	44,173	05/05/2004.	05/10/2019.
94978# JE 8	ZC AVIATION 2014 CLASS A-1			4	2FE	1,557,417	98.060	1,527,196	1,557,417	1,557,417	0	0	0	0	3.620	3.646	MON	2,506	56,379	10/15/2014.	09/15/2024.
94978# JG 3	ZC AVIATION 2014 CLASS A-1			4	2FE	1,588,811	98.038	1,557,632	1,588,811	1,588,811	0	0	0	0	3.620	3.619	MON	3,195	57,515	12/11/2014.	10/11/2024.
95000U 2A 0	WELLS FARGO & COMPANY			2	1FE	2,976,000	96.164	2,884,920	3,000,000	2,979,232	0	3,232	0	0	3.584	3.728	MN	11,648	107,520	02/07/2018.	05/22/2028.
95040Q AC 8	WELLTOWER INC			1	2FE	5,299,676	100.024	5,001,200	5,000,000	5,237,732	0	(29,549)	0	0	4.250	3.478	AO	53,125	212,500	11/15/2016.	04/01/2026.
95040Q AD 6	WELLTOWER INC			1	2FE	3,978,140	99.238	3,969,520	4,000,000	3,978,978	0	838	0	0	4.250	4.319	AO	35,889	87,361	08/09/2018.	04/15/2028.
956708 AA 9	WEST VA HEALTH SYS OBL			1	1FE	6,996,900	103.351	7,234,570	7,000,000	6,996,933	0	33	0	0	4.924	4.927	JD	28,723	114,893	10/05/2018.	06/01/2048.
95709T AH 3	WESTAR ENERGY INC			2	1FE	2,734,260	98.202	2,946,060	3,000,000	2,760,180	0	5,636	0	0	4.125	4.695	MS	41,250	123,750	12/31/2013.	03/01/2042.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
958254	AF 1	WESTERN GAS PARTNERS LP			1	2FE	7,014,930	96.904	6,783,280	7,000,000	7,014,694	0	(699)	0	0	4.650	4.616	JJ	162,750	209,250	04/30/2018.	07/01/2026.
958254	AK 0	WESTERN GAS PARTNERS LP			1	2FE	3,002,360	95.428	2,862,840	3,000,000	3,002,322	0	(38)	0	0	4.750	4.740	FA	56,208	0	08/13/2018.	08/15/2028.
958587	BH 9	WESTERN MASS ELECTRIC CO				1FE	996,460	102.189	1,021,890	1,000,000	999,488	0	417	0	0	5.100	5.146	MS	17,000	51,000	03/03/2010.	03/01/2020.
960402	AS 4	CBS CORP WESTINGHOUSE ELEC CORP				2FE	437,321	114.573	486,935	425,000	429,582	0	(792)	0	0	7.875	7.596	MS	11,156	33,469	07/11/2002.	09/01/2023.
961548	AQ 7	WESTVACO CORP DEBENTURES			4	2FE	506,319	100.353	498,754	497,000	500,671	0	(356)	0	0	7.650	7.426	MS	11,195	38,021	12/03/2002.	03/15/2027.
962166	AU 8	WEYERHAEUSER CO DEBENTURES				2FE	5,518,250	118.657	5,932,850	5,000,000	5,230,521	0	(28,791)	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	97.015	6,791,050	7,000,000	6,995,310	0	646	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	120.762	271,715	225,000	224,698	0	29	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	99.759	2,992,770	3,000,000	2,999,072	0	153	0	0	4.300	4.307	MS	41,925	129,000	02/28/2014.	03/04/2024.
96950F	AQ 7	WILLIAMS PARTNER LP	LS		1	2FE	80,749	97.325	78,833	81,000	80,845	0	22	0	0	3.900	3.936	JJ	1,457	3,159	06/24/2014.	01/15/2025.
96950F	AQ 7	WILLIAMS PARTNER LP			1	2FE	2,909,951	97.325	2,840,917	2,919,000	2,913,409	0	805	0	0	3.900	3.936	JJ	52,493	113,841	06/24/2014.	01/15/2025.
970648	AG 6	WILLIS NORTH AMERICA INC			1	2FE	4,998,350	99.469	4,973,450	5,000,000	4,998,411	0	61	0	0	4.500	4.504	MS	69,375	0	09/05/2018.	09/15/2028.
976826	BL 0	WISCONSIN POWER & LIGHT			1	1FE	2,991,270	95.819	2,874,570	3,000,000	2,992,212	0	772	0	0	3.050	3.084	AO	19,317	92,771	10/02/2017.	10/15/2027.
980745	F@ 7	WOODWARD INC			2		4,000,000	101.415	4,056,602	4,000,000	4,000,000	0	0	0	0	4.270	4.270	MN	14,708	85,400	05/31/2018.	05/30/2025.
98310W	AN 8	WYNDHAM WORLDWIDE			1	3FE	3,006,030	92.125	2,763,750	3,000,000	3,005,187	0	(511)	0	0	4.500	4.475	AO	33,750	135,000	03/16/2017.	04/01/2027.
98419M	AJ 9	XYLEM INC			1	2FE	3,519,015	95.238	3,333,330	3,500,000	3,515,226	0	(1,804)	0	0	3.250	3.183	MN	18,958	113,750	10/20/2016.	11/01/2026.
G0620B	AB 4	ATLAS 2014-1 A			4	1FE	5,131,125	105.944	5,436,136	5,131,125	5,131,125	0	0	0	0	4.875	4.924	MON	11,117	230,828	02/15/2015.	12/15/2039.
Q9194*	AE 9	TRANSURBAN QUEENSLAND FINANCE SENIOR SEC			1	2FE	4,000,000	94.503	3,780,111	4,000,000	4,000,000	0	0	0	0	3.450	3.450	JD	4,217	138,000	12/20/2016.	12/20/2026.
008474	A@ 7	AGNICO-EAGLE MINES LIMITED		A	2		3,000,000	103.509	3,105,270	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.
009088	AA 3	AIR CANADA 2015-2AA		A	1	1FE	6,143,795	97.510	6,002,832	6,156,120	6,144,440	0	645	0	0	3.750	3.782	JD	10,260	230,854	03/21/2018.	12/15/2027.
009088	AB 1	AIR CANADA 2015-2A		A	1	1FE	1,758,894	98.250	1,728,113	1,758,894	1,758,894	0	0	0	0	4.125	4.125	JD	3,225	72,554	12/01/2015.	12/15/2027.
00908P	AA 5	AIR CANADA 2017-1AA		A	1	1FE	3,000,000	95.833	2,874,990	3,000,000	3,000,000	0	0	0	0	3.300	3.299	JJ	45,650	56,100	12/07/2017.	01/15/2030.
00908P	AB 3	AIR CANADA 2017-1A		A	1	1FE	2,500,000	95.745	2,393,625	2,500,000	2,500,000	0	0	0	0	3.550	3.549	JJ	40,924	50,292	12/07/2017.	01/15/2030.
009090	AA 9	AIR CANADA 2015-1A		A	1	1FE	5,242,931	96.386	4,995,174	5,182,469	5,233,911	0	(4,521)	0	0	3.600	3.419	MS	54,934	186,569	10/30/2017.	03/15/2027.
009090	AB 7	AIR CANADA 2015-1B		A	4	2FE	777,889	96.970	754,319	777,889	777,889	0	0	0	0	3.875	3.875	MS	8,876	30,143	03/11/2015.	03/15/2023.
013716	AQ 8	RIO TINTO ALCAN INC DEBENTURES				1FE	13,031,050	129.487	12,948,700	10,000,000	11,857,337	0	(106,916)	0	0	7.250	5.178	MS	213,472	725,000	06/24/2003.	03/15/2031.
06368B	GS 1	BANK OF MONTREAL		A	2	2FE	9,903,860	92.725	9,272,500	10,000,000	9,911,015	0	7,155	0	0	3.803	3.915	JD	16,902	383,469	01/30/2018.	12/15/2032.
064159	KJ 4	BANK OF NOVA SCOTIA		A	2	2FE	5,005,250	86.750	4,337,500	5,000,000	5,004,069	0	(595)	0	0	4.650	4.626	AO	51,021	232,500	10/05/2017.	01/01/2099.
067901	AL 2	BARRICK GOLD CORP		A		2FE	1,998,877	100.638	2,012,760	2,000,000	1,999,612	0	110	0	0	3.850	3.856	AO	19,250	77,000	06/14/2012.	04/01/2022.
09784Y	A* 9	BONAVISTA ENERGY CORPORATION		A	3		4,000,000	94.107	3,764,291	4,000,000	4,000,000	0	0	0	0	4.250	4.250	AO	31,167	170,000	10/25/2011.	10/25/2021.
09784Y	B* 8	BONAVISTA ENERGY CORPORATION SERIES B		A	3		1,500,000	96.414	1,446,207	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.
136385	AV 3	CANADIAN NATL RESOURCES		A	1	2FE	2,542,905	97.271	2,431,775	2,500,000	2,534,725	0	(5,242)	0	0	3.900	3.634	FA	40,625	97,500	05/23/2017.	02/01/2025.
136385	AX 9	CANADIAN NATL RESOURCES		A	1	2FE	7,030,080	94.550	6,618,500	7,000,000	7,028,019	0	(2,658)	0	0	3.850	3.792	JD	22,458	269,500	01/12/2018.	06/01/2027.
20825U	AC 8	CONOCO FUNDING CO GUAR CONOCOPHILLIPS		A		1FE	148,355	130.511	163,139	125,000	140,478	0	(795)	0	0	7.250	5.860	AO	1,913	9,063	11/30/2004.	10/15/2031.
22576C	D@ 7	CRESCENT POINT ENERGY CORP SENIOR NOTES		A		2	3,000,000	99.245	2,977,350	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.
22576C	H# 1	CRESCENT POINT ENERGY CORP SENIOR GUARAN		A		2	6,000,000	97.732	5,863,903	6,000,000	6,000,000	0	0	0	0	4.300	4.300	AO	57,333	129,000	04/11/2018.	04/11/2025.
294105	A* 2	EPCOR UTILITIES INC SERIES A		A		1	3,000,000	100.235	3,007,050	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.
349553	AM 9	FORTIS INC		A	1	2FE	4,464,486	91.492	4,117,140	4,500,000	4,469,646	0	3,405	0	0	3.055	3.154	AO	33,223	137,475	07/07/2017.	10/04/2026.
448055	AB 9	HUSKY ENERGY INC				2FE	5,340,931	101.461	5,428,164	5,350,000	5,349,583	0	881	0	0	6.150	6.168	JD	14,623	329,025	06/06/2008.	06/15/2019.
496902	AQ 0	KINROSS GOLD CORP		A	1	2FE	6,375,205	86.625	5,630,625	6,500,000	6,380,388	0	5,183	0	0	4.500	4.765	JJ	134,875	0	07/16/2018.	07/15/2027.
559222	AQ 7	MAGNA INTERNATIONAL INC		A	1	1FE	9,152,840	100.497	9,044,730	9,000,000	9,092,684	0	(16,074)	0	0	3.625	3.407	JD	14,500	326,250	01/26/2015.	06/15/2024.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
559222	AR	5	MAGNA INTERNATIONAL INC		A	1	1FE	4,115,600	101.801	4,072,040	4,000,000	4,104,193	0	(11,407)	0	0	4.150	3.696	AO	41,500	166,000	03/02/2018.	10/01/2025.
62928@	AA	5	NHL CANADA FUNDING LP TERM NOTES		A	1	2FE	934,579	98.734	922,748	934,579	934,579	0	0	0	0	3.980	3.997	MJSD	1,963	15,498	07/12/2018.	07/12/2025.
67077M	AD	0	NUTRIEN LTD		A	2	2FE	1,991,516	92.710	1,854,200	2,000,000	1,992,330	0	814	0	0	3.000	3.068	AO	15,000	30,000	04/10/2018.	04/01/2025.
67077M	AE	8	NUTRIEN LTD		A	1	2FE	3,470,320	97.713	3,419,955	3,500,000	3,472,572	0	2,253	0	0	4.000	4.116	JD	6,222	140,000	04/10/2018.	12/15/2026.
72605X	AG	0	PLACER DOME INC				2FE	139,533	105.734	132,168	125,000	127,749	0	(1,209)	0	0	7.310	6.163	JJ	4,213	9,138	11/30/2004.	01/26/2021.
780082	AD	5	ROYAL BANK OF CANADA GMTN	LS	A		1FE	3,819,230	103.143	3,908,088	3,789,000	3,812,160	0	(2,741)	0	0	4.650	4.540	JJ	75,370	176,189	03/31/2016.	01/27/2026.
780082	AD	5	ROYAL BANK OF CANADA GMTN		A		1FE	215,070	103.143	217,632	211,000	214,112	0	(368)	0	0	4.650	4.540	JJ	4,197	9,812	03/31/2016.	01/27/2026.
884903	BV	6	THOMSON REUTERS CORP		A	1	2FE	1,991,400	92.980	1,859,600	2,000,000	1,993,391	0	777	0	0	3.350	3.401	MN	8,561	67,000	05/02/2016.	05/15/2026.
891160	MJ	9	TORONTO-DOMINION BANK	LS	A	2	1FE	2,185,955	94.588	2,060,127	2,178,000	2,171,309	0	12,170	0	0	3.625	3.317	MS	23,247	78,953	11/03/2016.	09/15/2031.
891160	MJ	9	TORONTO-DOMINION BANK		A	2	1FE	6,832,540	94.588	6,452,793	6,822,000	6,800,792	0	29,329	0	0	3.625	3.317	MS	72,815	247,298	09/21/2016.	09/15/2031.
89153U	AF	8	TOTAL CAPITAL CANADA LTD		A		1FE	998,190	97.853	978,530	1,000,000	999,152	0	173	0	0	2.750	2.770	JJ	12,681	27,500	01/10/2013.	07/15/2023.
89352H	AK	5	TRANS-CANADA PIPELINES		A		2FE	1,490,565	99.738	1,496,070	1,500,000	1,495,055	0	925	0	0	3.750	3.826	AO	11,719	56,250	10/02/2013.	10/16/2023.
89352H	AM	1	TRANS-CANADA PIPELINES		A	1	2FE	5,308,840	95.935	4,796,750	5,000,000	5,296,851	0	(11,989)	0	0	4.625	4.089	MS	77,083	208,125	03/01/2018.	03/01/2034.
89352H	AW	9	TRANS-CANADA PIPELINES		A	1	1FE	6,897,310	99.283	6,949,810	7,000,000	6,899,502	0	2,192	0	0	4.250	4.439	MN	38,014	155,361	10/10/2018.	05/15/2028.
89356B	AC	2	TRANSCANADA TRUST		A	2	2FE	3,000,000	86.500	2,595,000	3,000,000	3,000,000	0	0	0	0	5.300	3.733	MS	46,817	159,000	02/27/2017.	03/15/2077.
952845	AE	5	WEST FRASER TIMBER CO 144A		A	2	2FE	4,004,540	99.204	3,968,160	4,000,000	4,002,827	0	(435)	0	0	4.350	4.336	AO	36,733	174,000	10/08/2014.	10/15/2024.
98462Y	AB	6	YAMANA GOLD INC		A	2	2FE	5,548,173	98.373	5,410,515	5,500,000	5,530,069	0	(4,850)	0	0	4.950	4.832	JJ	125,538	272,250	11/26/2014.	07/15/2024.
C0445#	AM	8	ARC RESOURCES LTD SENIOR UNSEC NOTES SER		A	4	2	2,000,000	98.590	1,971,800	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	100.488	3,014,640	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		4	5,704,000	98.940	5,643,538	5,704,000	5,704,000	0	0	0	0	7.980	5.980	MN	63,219	455,179	05/11/2010.	05/11/2020.
00168@	AB	2	ALS GROUP GENERAL PARTNERSHIP CAMPBELL B		D		2	1,500,000	100.796	1,511,940	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	98.742	2,962,260	3,000,000	2,995,555	0	719	0	0	3.850	3.880	JD	5,133	115,500	11/14/2014.	06/15/2024.
00507U	AS	0	ACTAVIS FUNDING SCS		C	1	2FE	1,992,900	97.797	1,955,940	2,000,000	1,995,292	0	661	0	0	3.800	3.843	MS	22,378	76,000	03/03/2015.	03/15/2025.
007634	AA	6	AEGON FUNDING CORP		D		1FE	3,083,095	104.659	3,401,418	3,250,000	3,214,855	0	16,394	0	0	5.750	6.347	JD	8,306	186,875	04/24/2008.	12/15/2020.
00772B	AR	2	AERCAP IRELAND CAP/GLOBA		D	1	2FE	2,316,051	98.273	2,237,676	2,277,000	2,301,417	0	(7,711)	0	0	3.950	3.564	FA	37,476	89,942	01/23/2017.	02/01/2022.
00774M	AA	3	AERCAP IRELAND CAP/GLOBA		D	1	2FE	2,990,280	97.027	2,910,810	3,000,000	2,993,527	0	1,761	0	0	3.500	3.568	MN	10,208	105,000	01/23/2017.	05/26/2022.
00802#	AA	4	AEROSTAR AIRPORT HLDG LLC		C	4	3FE	1,865,926	91.875	1,714,319	1,865,926	1,865,926	0	0	0	0	5.750	5.750	MS	29,505	107,291	03/22/2013.	03/22/2035.
00913R	AD	8	AIR LIQUIDE FINANCE 144A		D	1	1FE	4,794,350	92.296	4,614,800	5,000,000	4,817,784	0	20,707	0	0	2.500	3.032	MS	32,639	125,000	11/14/2017.	09/27/2026.
00928Q	AR	2	AIRCASTLE LTD		D	1	2FE	4,991,550	98.449	4,922,450	5,000,000	4,991,964	0	414	0	0	4.400	4.438	MS	58,667	0	09/20/2018.	09/25/2023.
02364W	AX	3	AMERICA MOVIL SA DE CV		D		1FE	992,486	101.350	1,013,500	1,000,000	999,214	0	955	0	0	5.000	5.103	AO	10,417	50,000	08/31/2010.	10/16/2019.
034863	AR	1	ANGLO AMERICAN CAPITAL 144A		D	1	2FE	4,000,000	95.919	3,836,760	4,000,000	4,000,000	0	0	0	0	4.750	4.750	AO	42,750	190,000	04/03/2017.	04/10/2027.
034863	AT	7	ANGLO AMERICAN CAPITAL 144A		D	1	2FE	5,783,060	90.455	5,427,300	6,000,000	5,794,503	0	11,422	0	0	4.000	4.475	MS	73,333	200,000	07/11/2018.	09/11/2027.
034863	AU	4	ANGLO AMERICAN CAPITAL 144A		D	1	2FE	1,990,920	92.915	1,858,300	2,000,000	1,991,505	0	585	0	0	4.500	4.557	MS	26,500	45,000	03/13/2018.	03/15/2028.
046353	AN	8	ASTRAZENECA PLC		D	1	2FE	1,989,800	93.242	1,864,840	2,000,000	1,991,183	0	897	0	0	3.125	3.185	JD	3,299	62,500	06/05/2017.	06/12/2027.
05070F	A*	1	AUCKLAND INTERNATIONAL AIRPORT LIMITED S		D		1FE	4,000,000	101.591	4,063,640	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	97.723	1,954,462	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.
052113	AB	3	AUSGRID FINANCE PTY LTD 144A		D	1	2FE	2,997,210	99.924	2,997,720	3,000,000	2,997,211	0	1	0	0	4.350	4.362	FA	54,375	32,625	04/23/2018.	08/01/2028.
05256L	AB	9	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SE		D	1	2FE	7,000,000	103.287	7,230,091	7,000,000	7,000,000	0	0	0	0	4.820	4.818	MS	88,099	0	09/27/2018.	09/30/2030.
05330K	AA	3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14		C	4	2FE	6,678,000	87.790	5,862,616	6,678,000	6,678,000	0	0	0	0	6.750	6.806	MJSD	1,252	450,765	08/02/2013.	06/30/2035.
054536	AA	5	AXA SUB NOTES		D		2FE	17,268,228	123.959	18,500,881	14,925,000	16,465,712	0	(78,784)	0	0	8.600	7.291	JD	57,047	1,283,550	02/25/2002.	12/15/2030.
05523R	AB	3	BAE SYSTEMS PLC 144A		D		2FE	5,081,820	103.310	5,165,500	5,000,000	5,032,962	0	(11,004)	0	0	4.750	4.494	AO	52,778	237,500	12/31/2013.	10/11/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
055262 A# 6	BASF SE		D		1FE	5,000,000	101.086	5,054,300	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	100.010	5,000,500	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	86.495	4,324,750	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		2FE	5,170,160	96.223	5,003,596	5,200,000	5,188,638	0	3,075	0	0	3.250	3.310	JD	11,267	169,000	07/06/2012.	06/07/2022.
05530Q AF 7	BRITISH AMER TOBACCO INTL FIN 144A	LS	D		2FE	799,360	96.223	769,784	800,000	799,761	0	65	0	0	3.250	3.310	JD	1,733	26,000	07/06/2012.	06/07/2022.
05541V AF 3	BG ENERGY CAPITAL PLC 144A		D		1FE	1,025,440	103.529	1,035,290	1,000,000	1,023,200	0	(540)	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	99.314	1,986,280	2,000,000	1,963,340	0	10,841	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	95.808	3,353,280	3,500,000	3,147,222	0	8,119	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	99.464	6,962,480	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 CP 1	BP CAPITAL MARKETS PLC		D		1FE	1,000,000	101.039	1,010,390	1,000,000	1,000,000	0	0	0	0	3.814	3.814	FA	14,938	38,140	02/05/2014.	02/10/2024.
05607M AA 5	BAA FUNDING LTD 144A		D		1FE	3,574,050	103.304	3,615,640	3,500,000	3,528,450	0	(10,430)	0	0	4.875	4.531	JJ	78,677	170,625	12/31/2013.	07/15/2021.
06849U AC 9	BARRICK AUSTRALIA FINANCE		D		2FE	2,978,692	101.934	3,058,020	3,000,000	2,997,270	0	2,500	0	0	4.950	5.041	JJ	68,475	148,500	12/30/2009.	01/15/2020.
10373Q AL 4	BP CAP MARKETS AMERICA		D	1	1FE	1,882,584	97.101	1,942,020	2,000,000	1,883,804	0	1,221	0	0	2.750	4.224	MN	7,792	0	12/14/2018.	05/10/2023.
10373Q AT 7	BP CAP MARKETS AMERICA		D	1	1FE	2,989,603	94.033	2,820,990	3,000,000	2,989,673	0	70	0	0	3.119	3.172	MN	14,815	0	12/14/2018.	05/04/2026.
12622N AB 8	CNPC HK OVERSEAS CAPITAL 144A		D		1FE	5,870,040	102.435	6,146,100	6,000,000	5,964,169	0	14,274	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	96.286	3,370,010	3,500,000	3,497,067	0	398	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	97.913	1,958,259	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	98.512	2,955,352	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	6		0	0.000	0	10,000,000	0	0	0	0	0	5.860	0.000	MN	0	0	11/27/2012.	11/27/2022.
19123# AA 6	COCA-COLA SOUTHWEST BEV LLC SERIES A SEN		D	1	1FE	7,000,000	94.449	6,611,407	7,000,000	7,000,000	0	0	0	0	3.490	3.490	JD	2,036	232,085	03/01/2018.	12/28/2029.
191241 AD 0	COCA-COLA FEMSA SAB CV	LS	D		1FE	1,230,803	101.907	1,213,712	1,191,000	1,197,032	0	(5,150)	0	0	4.625	4.158	FA	20,809	55,084	07/06/2011.	02/15/2020.
191241 AD 0	COCA-COLA FEMSA SAB CV		D		1FE	2,902,877	101.907	2,862,568	2,809,000	2,823,227	0	(12,145)	0	0	4.625	4.158	FA	49,079	129,916	07/06/2011.	02/15/2020.
191241 AE 8	COCA-COLA FEMSA SAB CV		D	1	1FE	4,251,000	101.050	4,042,000	4,000,000	4,169,697	0	(31,750)	0	0	3.875	2.939	MN	15,069	155,000	05/13/2016.	11/26/2023.
200447 A* 1	COMISION FEDERAL DE ELECTRICID SENIOR NO		D	1	2FE	8,100,000	101.283	8,203,946	8,100,000	8,100,000	0	0	0	0	4.390	4.389	MS	90,873	355,590	09/29/2016.	09/29/2036.
200447 A@ 9	COMISION FEDERAL DE ELECTRICID SENIOR NO		D	1	2FE	4,000,000	110.013	4,400,534	4,000,000	4,000,000	0	0	0	0	5.460	5.459	JD	3,033	109,200	06/26/2018.	06/26/2038.
21685W BT 3	RABOBANK NEDERLAND		D		1FE	1,993,440	102.380	2,047,600	2,000,000	1,998,429	0	724	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	100.276	6,016,547	6,000,000	5,838,629	0	29,562	0	0	4.110	4.749	MS	62,335	246,600	04/14/2016.	09/30/2023.
21987B AW 8	CODELCO INC 144A		D	1	1FE	9,878,800	95.485	9,548,500	10,000,000	9,889,750	0	9,812	0	0	3.625	3.775	FA	151,042	271,875	02/02/2018.	08/01/2027.
225401 AF 5	CREDIT SUISSE GROUP-SPON ADR 144A	LS	D	1	2FE	2,000,000	93.259	1,865,180	2,000,000	2,000,000	0	0	0	0	3.869	3.869	JJ	36,326	38,690	01/05/2018.	01/12/2029.
23636T AA 8	DANONE 144A		D		2FE	5,489,285	98.286	5,405,730	5,500,000	5,495,951	0	1,096	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	82.000	3,280,000	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	96.756	4,837,800	5,000,000	4,759,978	0	5,228	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	4,990,500	99.067	4,953,350	5,000,000	4,996,501	0	978	0	0	2.875	2.897	MN	19,965	143,750	05/09/2012.	05/11/2022.
26824K AA 2	EADS FINANCE B.V. 144A		D		1FE	4,911,360	97.406	4,870,300	5,000,000	4,949,023	0	10,900	0	0	2.700	2.953	AO	27,750	135,000	07/21/2015.	04/17/2023.
268317 AD 6	ELECTRICITE DE FRANCE 144A		D		1FE	8,388,750	101.459	8,116,720	8,000,000	8,065,791	0	(59,352)	0	0	4.600	3.808	JJ	157,422	368,000	12/31/2013.	01/27/2020.
26835P AC 4	EDP FINANCE BV 144A		D		2FE	7,223,590	100.816	7,561,200	7,500,000	7,473,087	0	34,459	0	0	4.900	5.398	AO	91,875	367,500	03/02/2010.	10/01/2019.
29287@ AA 9	ENGINE LEASE FINANCE CORP SENIOR NOTE		D	1	2FE	3,000,000	102.642	3,079,271	3,000,000	3,000,000	0	0	0	0	4.480	4.480	MN	12,693	0	11/27/2018.	11/27/2026.
302154 AX 7	EXPORT-IMPORT BANK OF KOREA		D		1FE	7,041,300	101.650	7,115,500	7,000,000	7,013,995	0	(6,391)	0	0	4.000	3.899	JJ	118,222	280,000	12/31/2013.	01/29/2021.
35177P AL 1	FRANCE TELECOM	LS	D		2FE	108,539	138.870	138,870	100,000	104,685	0	(216)	0	0	9.000	8.378	MS	3,000	9,000	04/02/2002.	03/01/2031.
35177P AL 1	FRANCE TELECOM		D		2FE	5,318,411	138.870	6,804,630	4,900,000	5,129,579	0	(10,560)	0	0	9.000	8.378	MS	147,000	441,000	04/02/2002.	03/01/2031.
35177P AW 7	FRANCE TELECOM		D		2FE	5,537,275	102.057	5,613,135	5,500,000	5,514,862	0	(5,127)	0	0	4.125	4.018	MS	67,432	226,875	12/31/2013.	09/14/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
377373 AD 7	GLAXOSMITHKLINE CAPITAL		D		1FE	8,952,980	98.793	8,891,370	9,000,000	8,982,704	0	4,846	0	0	2.850	2.911	MN	37,762	256,500	05/03/2012.	05/08/2022.
423012 AF 0	HEINEKEN NV	LS	D	1	2FE	1,833,194	96.673	1,749,781	1,810,000	1,830,119	0	(1,922)	0	0	3.500	3.354	JJ	26,748	63,350	05/17/2017.	01/29/2028.
423012 AF 0	HEINEKEN NV		D	1	2FE	1,711,656	96.673	1,633,774	1,690,000	1,708,785	0	(1,795)	0	0	3.500	3.354	JJ	24,974	59,150	05/17/2017.	01/29/2028.
44920U AM 0	HYUNDAI CAPITAL SERVICES 144A		D		2FE	1,995,400	98.776	1,975,520	2,000,000	1,996,102	0	702	0	0	3.750	3.801	MS	24,167	37,500	02/26/2018.	03/05/2023.
45074G AB 6	IBERDROLA FIN IRELAND 144A		D		2FE	4,556,705	100.964	4,543,380	4,500,000	4,508,328	0	(11,756)	0	0	5.000	4.724	MS	68,750	225,000	12/31/2013.	09/11/2019.
46507M AA 0	ISRAEL ELECTRIC CORP LTD 144A		D		2FE	401,321	100.096	402,386	402,000	401,996	0	95	0	0	7.250	7.275	JJ	13,439	29,145	05/01/2008.	01/15/2019.
49245P AA 4	KERRY GROUP FIN SERVICES 144A		D	2	2FE	2,776,800	96.937	2,908,110	3,000,000	2,890,475	0	23,008	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	101.610	5,080,500	5,000,000	5,000,000	0	0	0	0	4.830	4.830	JD	7,379	241,500	12/20/2012.	12/20/2022.
494386 AB 1	KIMBERLY-CLARK DE MEXICO 144A		D	1	1FE	10,353,735	97.979	9,797,900	10,000,000	10,242,780	0	(41,873)	0	0	3.800	3.292	AO	87,611	380,000	11/02/2016.	04/08/2024.
494386 AC 9	KIMBERLY-CLARK DE MEXICO 144A		D		1FE	2,979,820	93.945	2,818,350	3,000,000	2,986,729	0	1,900	0	0	3.250	3.330	MS	29,521	97,500	03/06/2015.	03/12/2025.
500631 AS 5	KOREA ELECTRIC POWER CO 144A		C		1FE	124,699	113.969	142,461	125,000	124,795	0	9	0	0	5.125	5.141	AO	1,210	6,406	11/30/2004.	04/23/2034.
50064Y AC 7	KOREA HYDRO & NUCLEAR POWER 144A		D		1FE	2,927,730	103.332	3,099,960	3,000,000	2,978,159	0	7,892	0	0	4.750	5.060	JJ	66,500	142,500	07/06/2011.	07/13/2021.
50066A AA 1	KOREA GAS CORP 144A		D		1FE	3,029,640	101.671	3,050,130	3,000,000	3,009,370	0	(4,868)	0	0	4.250	4.071	MN	20,896	127,500	12/31/2013.	11/02/2020.
51817T AB 8	LATAM AIRLINES 2015-1 A		D	1	2FE	4,040,864	96.750	4,070,338	4,207,067	4,065,906	0	10,877	0	0	4.200	4.890	FMAN	22,578	176,697	09/08/2016.	11/15/2027.
539439 AQ 2	LLOYDS BANKING GROUP PLC	LS	D	2	1FE	5,577,858	89.168	4,980,033	5,585,000	5,579,643	0	1,785	0	0	3.574	3.608	MN	29,941	199,608	12/05/2017.	11/07/2028.
539439 AQ 2	LLOYDS BANKING GROUP PLC		D	2	1FE	414,132	89.168	370,047	415,000	414,349	0	217	0	0	3.574	3.608	MN	2,225	14,832	12/05/2017.	11/07/2028.
59284M AC 8	MEXICO CITY ARPT TRUST 144A		D	1	2FE	6,969,790	88.350	6,184,500	7,000,000	6,973,157	0	2,708	0	0	3.875	3.924	AO	45,962	301,389	10/11/2017.	04/30/2028.
65504L AN 7	NOBLE HOLDING INTL LTD	LS	D	2	5FE	2,875,925	75.625	2,181,025	2,884,000	3,000,996	0	926	0	0	7.950	7.133	AO	57,320	225,673	03/11/2015.	04/01/2025.
65504L AN 7	NOBLE HOLDING INTL LTD		D	2	5FE	115,675	75.625	87,725	116,000	120,706	0	37	0	0	7.950	7.133	AO	2,306	9,077	03/11/2015.	04/01/2025.
65557C AN 3	NORDEA BANK AB 144A		D	2	2FE	1,000,000	94.125	941,250	1,000,000	1,000,000	0	0	0	0	6.125	6.125	MS	16,674	61,250	09/16/2014.	01/01/9999.
68620Y AA 0	ORIGIN ENERGY FINANCE 144A		D		2FE	5,035,740	103.934	5,196,700	5,000,000	5,015,100	0	(4,988)	0	0	5.450	5.331	AO	58,285	272,500	12/31/2013.	10/14/2021.
705011 AA 2	PEARSON FUNDING FOUR PLC 144A		D		2FE	4,981,360	98.484	4,924,200	5,000,000	4,992,958	0	1,935	0	0	3.750	3.795	MN	27,604	187,500	05/01/2012.	05/08/2022.
71654Q AW 2	PETROLEOS MEXICANOS		D		2FE	2,965,636	101.950	3,058,500	3,000,000	2,994,610	0	4,304	0	0	6.000	6.161	MS	58,000	180,000	10/01/2010.	03/05/2020.
71654Q AX 0	PETROLEOS MEXICANOS		D	1	2FE	3,060,000	99.776	2,993,280	3,000,000	3,047,971	0	(12,029)	0	0	5.500	4.674	JJ	73,333	82,500	06/08/2018.	01/21/2021.
71654Q BG 6	PETROLEOS MEXICANOS		D		2FE	1,994,751	90.750	1,815,000	2,000,000	1,997,533	0	553	0	0	3.500	3.533	JJ	29,361	70,000	08/29/2013.	01/30/2023.
71654Q BH 4	PETROLEOS MEXICANOS	LS	D		2FE	999,785	93.450	934,500	1,000,000	999,911	0	14	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	3,197,448	87.650	2,831,095	3,230,000	3,206,472	0	3,332	0	0	4.250	4.389	JJ	63,299	137,275	03/29/2016.	01/15/2025.
71654Q BV 3	PETROLEOS MEXICANOS		D		2FE	1,752,162	87.650	1,551,405	1,770,000	1,757,107	0	1,826	0	0	4.250	4.389	JJ	34,687	75,225	03/29/2016.	01/15/2025.
71654Q CK 6	PETROLEOS MEXICANOS		D		2FE	2,998,663	87.000	2,617,500	3,000,000	2,998,663	0	0	0	0	5.350	5.357	FA	5,796	0	12/21/2018.	02/12/2028.
731011 AR 3	REPUBLIC OF POLAND		D		1FE	5,632,500	102.117	5,616,435	5,500,000	5,509,328	0	(16,579)	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	LS	D	1	1FE	1,669,596	100.699	1,696,778	1,685,000	1,677,747	0	1,345	0	0	3.625	3.449	MS	16,967	61,081	03/09/2017.	09/21/2023.
75625Q AB 5	RECKITT BENCKISER TRSY SRV PLC 144A		D	1	1FE	3,030,021	100.699	2,995,795	2,975,000	3,015,376	0	(8,242)	0	0	3.625	3.449	MS	29,957	107,844	03/09/2017.	09/21/2023.
75625Q AE 9	RECKITT BENCKISER TRSY SRV PLC 144A	LS	D		1FE	4,985,000	93.076	4,653,800	5,000,000	4,986,995	0	1,325	0	0	3.000	3.035	JD	2,083	150,000	06/21/2017.	06/26/2027.
77578J AB 4	ROLLS-ROYCE PLC 144A		C	1	1FE	1,998,000	96.013	1,920,260	2,000,000	1,998,567	0	183	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	LS	D		2FE	302,021	101.671	307,046	302,000	302,012	0	(2)	0	0	6.100	6.099	JD	1,075	18,422	06/10/2013.	06/10/2023.
780097 AY 7	ROYAL BANK OF SCOTLAND GRP PLC		D		2FE	1,698,119	101.671	1,726,374	1,698,000	1,698,068	0	(13)	0	0	6.100	6.099	JD	6,042	103,578	06/10/2013.	06/10/2023.
78413H AA 7	SES SA 144A		D		2FE	995,180	98.540	985,400	1,000,000	997,735	0	484	0	0	3.600	3.658	AO	8,700	36,000	03/26/2013.	04/04/2023.
78440P AC 2	SK TELECOM 144A		D		1FE	5,940,930	120.361	7,221,660	6,000,000	5,965,203	0	2,927	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	100.518	4,020,720	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	102.302	6,138,120	6,000,000	5,992,223	0	3,239	0	0	4.000	4.061	MS	61,333	240,000	06/10/2011.	03/29/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
80413T AB 5	SAUDI INTERNATIONAL BOND		D		1FE	9,867,900	93.730	9,373,000	10,000,000	9,893,081	0	11,755	0	0	3.250	3.407	AO	58,681	325,000	10/19/2016.	10/26/2026.
80413T AG 4	SAUDI INTERNATIONAL BOND 144A		D		1FE	3,962,920	99.331	3,973,240	4,000,000	3,966,214	0	3,294	0	0	4.000	4.154	AO	32,889	80,000	04/10/2018.	04/17/2025.
806854 AB 1	SCHLUMBERGER INVESTMENT 144A		D	2	1FE	3,056,880	100.276	3,008,280	3,000,000	3,016,805	0	(6,477)	0	0	3.300	3.062	MS	29,425	99,000	03/30/2012.	09/14/2021.
80687P AA 4	SCHNIEIDER ELECTRIC SA 144A		D		1FE	5,045,028	98.441	4,962,411	5,041,000	5,042,740	0	(435)	0	0	2.950	2.940	MS	38,830	148,710	01/07/2013.	09/27/2022.
81180W AV 3	SEAGATE HDD CAYMAN		D	1	2FE	4,975,930	95.633	4,781,650	5,000,000	4,980,132	0	4,202	0	0	4.250	4.386	MS	70,833	106,250	04/26/2018.	03/01/2022.
822582 AX 0	SHELL INTERNATIONAL FINANCE		D		1FE	1,995,800	100.900	2,018,000	2,000,000	1,997,885	0	416	0	0	3.400	3.425	FA	26,256	68,000	08/07/2013.	08/12/2023.
822582 BT 8	SHELL INTERNATIONAL FINANCE		D	1	1FE	996,720	95.912	959,120	1,000,000	997,497	0	301	0	0	2.875	2.913	MN	4,073	28,750	05/05/2016.	05/10/2026.
822582 BX 9	SHELL INTERNATIONAL FINANCE		D	1	1FE	3,464,475	92.969	3,253,915	3,500,000	3,471,873	0	3,261	0	0	2.500	2.616	MS	26,493	87,500	09/07/2016.	09/12/2026.
82481L AD 1	SHIRE ACQ INV IRELAND DA		D	1	2FE	2,996,430	90.691	2,720,730	3,000,000	2,997,146	0	321	0	0	3.200	3.214	MS	26,133	96,000	09/19/2016.	09/23/2026.
82929R AC 0	SING TELECOMMUNICATIONS 144A		D		1FE	4,917,250	133.278	6,663,900	5,000,000	4,942,770	0	2,556	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	97,692	111.786	106,197	95,000	95,999	0	(103)	0	0	6.223	5.953	JD	263	5,912	11/30/2004.	12/15/2026.
83368R AA 0	SOCIETE GENERALE 144A		D		1FE	2,999,670	104.182	3,125,460	3,000,000	2,999,920	0	39	0	0	5.200	5.201	AO	31,633	156,000	04/12/2011.	04/15/2021.
83545* AB 4	SONIC HEALTHCARE INVESTMENTS SERIES B		D		2	2,000,000	101.958	2,039,160	2,000,000	2,000,000	0	0	0	0	5.730	5.730	JJ	53,798	114,600	01/12/2010.	01/12/2020.
853250 AA 6	STANDARD CHARTERED BANK 144A		D		2FE	15,567,850	120.258	17,948,507	14,925,000	15,362,162	0	(20,577)	0	0	8.000	7.631	MN	102,817	1,194,000	11/28/2001.	05/30/2031.
857004 AC 9	STATE GRID OVERSEAS INVESTMENT 144A		C		1FE	7,430,450	101.992	7,649,400	7,500,000	7,459,210	0	6,663	0	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	101.929	1,019,290	1,000,000	999,579	0	73	0	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	97.837	3,913,480	4,000,000	3,996,906	0	708	0	0	3.000	3.020	JJ	54,333	120,000	01/11/2013.	01/18/2023.
87124V AE 9	SYDNEY AIRPORT FINANCE 144A		D	2	2FE	1,981,560	96.153	1,923,060	2,000,000	1,987,608	0	1,723	0	0	3.375	3.485	AO	11,438	67,500	04/23/2015.	04/30/2025.
87124V AF 6	SYDNEY AIRPORT FINANCE 144A		D	1	2FE	3,010,400	95.841	2,875,230	3,000,000	3,007,917	0	(967)	0	0	3.625	3.582	AO	19,031	108,750	05/04/2016.	04/28/2026.
87164K AA 2	SYNGENTA AG		D		2FE	1,918,500	95.883	1,917,660	2,000,000	1,965,061	0	9,983	0	0	3.125	3.703	MS	16,146	62,500	12/31/2013.	03/28/2022.
87164K AB 0	SYNGENTA AG		D		2FE	1,856,100	77.479	1,549,580	2,000,000	1,869,818	0	2,981	0	0	4.375	4.845	MS	22,604	87,500	12/31/2013.	03/28/2042.
87164K AH 7	SYNGENTA AG 144A		D	1	2FE	4,000,000	96.460	3,858,400	4,000,000	4,000,000	0	0	0	0	4.441	4.441	AO	33,061	88,820	04/17/2018.	04/24/2023.
87656X A# 8	TATE & LYLE INTL FINANCE		D		2	6,000,000	99.156	5,949,377	6,000,000	6,000,000	0	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	103.683	1,036,830	1,000,000	999,674	0	141	0	0	5.462	5.478	FA	20,483	54,620	02/08/2011.	02/16/2021.
87946F A@ 9	TELEPERFORMANCE S.A. SR UNSECURED NOTES		D		2	3,000,000	95.609	2,868,270	3,000,000	3,000,000	0	0	0	0	3.980	3.980	JD	7,297	119,400	12/09/2014.	12/09/2024.
87969N AC 9	TELSTRA CORP LTD 144A		D		1FE	2,484,450	103.934	2,598,350	2,500,000	2,495,097	0	1,612	0	0	4.800	4.876	AO	26,333	120,000	04/08/2011.	10/12/2021.
88166J AA 1	TEVA PHARMACEUTICAL INDUSTRIES		D		3FE	1,364,510	94.805	1,280,816	1,351,000	1,355,518	0	(1,478)	0	0	3.650	3.526	MN	6,986	49,312	04/03/2012.	11/10/2021.
88167A AE 1	TEVA PHARMACEUTICALS NE		D	1	3FE	4,792,260	76.485	3,824,250	5,000,000	4,829,493	0	18,505	0	0	3.150	3.656	AO	39,375	157,500	01/09/2017.	10/01/2026.
89152U AD 4	TOTAL CAPITAL SA		D		1FE	4,062,840	102.058	4,082,320	4,000,000	4,011,055	0	(7,100)	0	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	102.048	1,020,480	1,000,000	998,634	0	242	0	0	3.700	3.730	JJ	17,061	37,000	08/05/2013.	01/15/2024.
89366L AE 4	TRANSELEC SA 144A	LS	D	1	2FE	63,268	91.125	58,320	64,000	63,386	0	49	0	0	3.875	3.992	JJ	1,164	2,480	07/07/2016.	01/12/2029.
89366L AE 4	TRANSELEC SA 144A		D	1	2FE	1,913,872	91.125	1,764,180	1,936,000	1,917,424	0	1,480	0	0	3.875	3.992	JJ	35,218	75,020	07/07/2016.	01/12/2029.
89382P AA 3	TRANSOCEAN PONTUS LTD 144A		D	1	4FE	1,003,750	97.000	970,000	1,000,000	1,003,533	0	(217)	0	0	6.125	6.049	FA	27,392	0	07/13/2018.	08/01/2025.
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1		D	4	2	571,429	101.368	579,248	571,429	571,429	0	0	0	0	6.070	6.070	AO	5,877	34,686	04/30/2010.	04/30/2020.
89675* AP 2	TRITON CONTAINER INVEST LLC SERIES A-2		D	4	2	4,000,000	104.012	4,160,488	4,000,000	4,000,000	0	0	0	0	6.600	6.600	AO	44,733	264,000	04/30/2010.	04/30/2022.
90261X GD 8	UBS AG STAMFORD CT		D		1FE	6,245,180	102.343	6,140,580	6,000,000	6,062,351	0	(37,645)	0	0	4.875	4.190	FA	119,438	292,500	12/31/2013.	08/04/2020.
90351D AF 4	UBS AG STAMFORD CT 144A	LS	D		1FE	5,106,214	99.497	4,829,584	4,854,000	5,075,567	0	(26,369)	0	0	4.125	3.412	AO	42,270	200,228	10/27/2017.	04/15/2026.
90351D AF 4	UBS AG STAMFORD CT 144A		D		1FE	153,586	99.497	145,266	146,000	152,664	0	(793)	0	0	4.125	3.412	AO	1,271	6,023	10/27/2017.	04/15/2026.
91311Q AE 5	UNITED UTILITIES PLC		C		2FE	995,480	100.140	1,001,400	1,000,000	999,964	0	421	0	0	5.375	5.419	FA	22,396	53,750	01/13/2004.	02/01/2019.
91911T AM 5	VALE OVERSEAS LIMITED	LS	D		2FE	800,813	102.000	803,760	788,000	792,549	0	(1,382)	0	0	4.375	4.170	JJ	16,280	34,475	03/29/2012.	01/11/2022.
92857W AB 6	VODAFONE GROUP PLC		C		2FE	5,557,600	110.726	5,536,300	5,000,000	5,370,368	0	(17,380)	0	0	6.250	5.482	MN	26,910	312,500	06/23/2003.	11/30/2032.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
928670	AB	4	VOLKSWAGEN INTL FIN NV 144A		D		2FE	2,979,330	100.667	3,020,010	3,000,000	2,995,779	0	2,481	0	0	4.000	4.091	FA	46,333	120,000	06/30/2011.	08/12/2020.
92979@	AC	6	WACKER CHEMICAL CORP SERIES C		D		2	4,000,000	99.663	3,986,520	4,000,000	4,000,000	0	0	0	0	4.180	4.180	AO	31,582	167,200	04/23/2013.	04/23/2023.
980888	AF	8	WOOLWORTHS LIMITED 144A		D		2FE	1,999,530	102.077	2,041,540	2,000,000	1,999,872	0	52	0	0	4.550	4.553	AO	19,969	91,000	04/06/2011.	04/12/2021.
A2002*	AD	5	BOREALIS AG SERIES B		D	1	2Z	2,940,533	100.075	3,002,264	3,000,000	2,941,066	0	533	0	0	4.460	5.075	JJ	63,555	0	12/20/2018.	07/10/2022.
A3158#	AB	5	HOFER FINANCIAL SERVICES GmbH SENIOR NOT		D	1	1PL	9,000,000	97.601	8,784,059	9,000,000	9,000,000	0	0	0	0	3.080	3.080	JJ	120,120	277,200	07/25/2017.	07/25/2022.
A3158#	AH	2	HOFER FINANCIAL SERVICES GmbH SENIOR NOT		D	1	1PL	5,000,000	99.655	4,982,767	5,000,000	5,000,000	0	0	0	0	3.790	3.790	MS	50,007	0	09/26/2018.	09/26/2023.
D6574*	AB	5	CLAAS KGAA MBH SENIOR UNSECURED NOTES		D		3	6,000,000	93.000	5,580,000	6,000,000	6,000,000	0	0	0	0	3.980	3.980	FA	90,213	238,800	08/15/2012.	08/15/2022.
F5309#	AC	1	IPSOS		D		2PL	2,000,000	101.459	2,029,173	2,000,000	2,000,000	0	0	0	0	5.180	5.180	MS	26,763	103,600	09/28/2010.	09/28/2020.
F9120#	AA	4	TELEPERFORMANCE SE SERIES C SENIOR NOTE		D	1	2	3,000,000	96.994	2,909,820	3,000,000	3,000,000	0	0	0	0	3.920	3.920	JD	5,553	117,600	12/14/2016.	12/14/2023.
G0754#	AD	9	BABCOCK INTL GROUP PLC		D		2	4,000,000	103.457	4,138,280	4,000,000	4,000,000	0	0	0	0	5.640	5.640	MS	65,173	225,600	03/17/2011.	03/17/2021.
G1108#	AE	8	THE BRITISH LAND COMPANY PLC		D		1	7,000,000	102.527	7,176,858	7,000,000	7,000,000	0	0	0	0	4.635	4.635	MS	108,150	324,450	09/01/2011.	09/01/2021.
G2044@	BB	0	COMPASS GROUP PLC SENIOR NOTES		D		1	3,000,000	97.178	2,915,340	3,000,000	3,000,000	0	0	0	0	3.540	3.541	AO	26,550	106,200	12/04/2014.	12/04/2024.
G2163#	AH	1	COOKSON PLC		D		2PL	4,000,000	102.040	4,081,614	4,000,000	4,001,709	0	(669)	0	0	4.970	4.951	MS	57,983	198,800	12/16/2010.	12/16/2020.
G2242#	AA	1	COATS GROUP FINANCE CO LTD SENIOR NOTES		D	1	2	5,000,000	96.137	4,806,836	5,000,000	5,000,000	0	0	0	0	3.880	3.880	JD	13,472	194,000	12/06/2017.	12/06/2024.
G2615@	AB	0	DCC TREASURY IRELAND 2013 LMTD SERIES B		D		2	6,000,000	99.115	5,946,900	6,000,000	6,000,000	0	0	0	0	4.040	4.040	AO	44,440	242,400	04/25/2013.	04/25/2023.
G2765*	AB	0	DIONYSUS AVIATION DES ACT CO GTED SERIES		D	1	2FE	6,000,000	99.189	5,951,338	6,000,000	6,000,000	0	0	0	0	4.060	4.060	JJ	109,620	243,600	07/19/2017.	07/19/2025.
G2765*	AE	4	DIONYSUS AVIATION DES ACT CO GTED SERIES		D	1	2FE	5,000,000	103.206	5,160,292	5,000,000	5,000,000	0	0	0	0	4.750	4.750	AO	44,861	0	10/23/2018.	10/23/2025.
G3469#	AB	3	FIRSTGROUP PLC SENIOR UNSECURED NOTES		D	1	2	8,000,000	97.048	7,763,806	8,000,000	8,000,000	0	0	0	0	4.170	4.170	MS	87,107	166,800	03/27/2018.	03/27/2025.
G4622#	AA	7	HOWARD DE WALDEN ESTATES LTD SENIOR NOTE		D		1	4,000,000	104.664	4,186,542	4,000,000	4,000,000	0	0	0	0	4.990	4.990	JJ	91,483	199,600	08/25/2010.	07/16/2022.
G5963#	AH	6	MEGGITT PLC SENIOR NOTE, SERIES B		D	1	2	3,000,000	90.902	2,727,060	3,000,000	3,000,000	0	0	0	0	3.600	3.600	JJ	52,500	108,000	07/06/2016.	07/06/2026.
G6363#	AA	5	NAC AVIATION 29 DAC SENIOR UNSECURED NOT		D	1	2FE	5,000,000	100.663	5,033,172	5,000,000	5,000,000	0	0	0	0	4.170	4.170	JD	1,158	208,500	06/29/2017.	06/29/2022.
G6363#	AB	3	NAC AVIATION 29 DAC SENIOR UNSECURED NOT		D	1	2FE	3,000,000	101.979	3,059,375	3,000,000	3,000,000	0	0	0	0	4.530	4.530	JD	755	135,900	06/29/2017.	06/29/2024.
G6363#	AC	1	NAC AVIATION 29 DAC SENIOR UNSECURED NOT		D	1	2PL	4,000,000	102.130	4,085,204	4,000,000	4,000,000	0	0	0	0	4.610	4.610	FA	66,077	92,200	02/22/2018.	02/22/2023.
G7114*	AB	7	PLACES FOR PEOPLE TREASURY PLC		D	1	2	10,000,000	93.472	9,347,200	10,000,000	10,000,000	0	0	0	0	3.420	3.420	JD	23,750	342,000	06/06/2016.	06/08/2026.
G7332#	AB	9	RRPF ENGINE LEASING LIMITED AND RRPF ENG		D		1FE	2,000,000	101.110	2,022,193	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	97.197	3,887,869	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	101.872	3,056,160	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.
G7334@	AA	1	RRPF ENGINE LEASING LIMITED SENIOR SECUR		D	1	1FE	2,000,000	99.600	1,991,997	2,000,000	2,000,000	0	0	0	0	4.030	4.031	FA	31,344	12,986	06/13/2018.	06/13/2028.
G7572L	AB	5	RISE 2014-1 A ASSET BACKED SECURED TERM		D		1FE	3,701,771	102.270	3,707,010	3,624,745	3,651,346	0	(11,711)	0	0	4.750	4.427	MON	7,652	172,175	04/23/2014.	02/15/2021.
G7815@	AH	4	SAP IRELAND US-FINANCIAL		D		1	10,000,000	96.152	9,615,200	10,000,000	10,000,000	0	0	0	0	3.330	3.330	MN	42,550	333,000	11/15/2012.	11/15/2024.
G9224*	AE	4	UNITED DRUG FINANCE LIMITED SERIES B		D		2	3,000,000	102.180	3,065,400	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	99.389	2,981,670	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	104.440	4,177,600	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		2PL	5,000,000	102.498	5,124,877	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	4	2PL	2,700,000	98.863	2,669,297	2,700,000	2,700,000	0	0	0	0	3.500	3.501	JD	4,200	94,500	10/02/2014.	12/15/2021.
K2162@	AA	4	DANISH CROWN A/S SENIOR NOTES SERIES A		D		2	4,000,000	101.593	4,063,706	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	102.178	1,021,775	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	103.234	4,129,360	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.
K7802#	AY	5	ROYAL GREENLAND A/S SENIOR NOTE		D	1	1Z	2,000,000	102.324	2,046,474	2,000,000	2,000,000	0	0	0	0	4.370	4.370	MN	0	0	11/19/2018.	11/19/2028.
N1492@	AE	6	BOSKALIS FINANCE BV SNR NOTES		D		2	3,000,000	97.239	2,917,170	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.
N4281@	BW	4	KONINKLIJKE VOPAK N.V. SENIOR NOTES SERI		D		2	3,000,000	95.358	2,860,740	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.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
N4281@ BX 2	KONINKLIJKE VOPAK N.V. SNR SUBORDINATED		D		2	3,000,000	99.714	2,991,420	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	100.347	6,020,820	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	93.387	6,537,090	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 6	VTTI B.V. SENIOR UNSECURED NOTE		D	1	2	2,000,000	100.873	2,017,464	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.
N9061@ AG 5	VTTI B.V.		D	1	2	2,000,000	93.956	1,879,125	2,000,000	2,000,000	0	0	0	0	4.050	4.050	JD	3,600	81,450	12/13/2017.	12/15/2027.
N9146# AB 3	VAN OORD FINANCE BV SERIES F		D		2	3,000,000	103.053	3,091,590	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	4	2PL	6,230,000	113.923	7,097,424	6,230,000	6,230,000	0	0	0	0	7.000	7.062	MJSD	1,211	436,100	11/30/2010.	11/30/2033.
Q0458* AB 5	AQUASURE PTY LTD SERIES 2014A		D		2FE	7,000,000	102.475	7,173,265	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.
Q0697# AA 4	AUSGRID FINANCE PTY LTD SENIOR SECURED N		D	1	2FE	8,000,000	93.935	7,514,807	8,000,000	8,000,000	0	0	0	0	3.500	3.500	AO	70,000	280,000	09/06/2017.	10/01/2027.
Q0697# AB 2	AUSGRID FINANCE PTY LTD SENIOR SECURED N		D	1	2FE	2,000,000	92.789	1,855,771	2,000,000	2,000,000	0	0	0	0	3.600	3.600	AO	18,000	72,000	09/06/2017.	10/01/2029.
Q0832* AB 2	AUSTRALIA PACIFIC AIRPORTS PTY SR SECURE		D		1FE	4,000,000	102.833	4,113,320	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	102.910	8,251,846	8,018,500	8,018,500	0	0	0	(378,000)	1.930	1.930	NOV	21,200	157,337	11/12/2014.	11/12/2024.
Q1629# AA 5	BRISBANE AIRPORT CORP PTY LTD SERIES A		D		2	1,500,000	103.207	1,548,105	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	97.659	3,906,360	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 GTED SENIOR		D	1	2	7,000,000	100.974	7,068,180	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	99.860	6,990,200	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	100.667	4,026,680	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	103.311	1,033,109	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	98.784	3,457,440	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.
Q3079# AA 6	DBCT FINANCE PTY LIMITED SERIES A		D		2	3,000,000	101.786	3,053,580	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	95.262	2,381,550	2,500,000	2,500,000	0	0	0	0	3.840	3.840	MS	29,067	96,000	09/12/2012.	09/12/2024.
Q3629# AL 7	ETSA UTILITIES FINANCE PTY LTD SERIES B		D	1	1	4,000,000	94.212	3,768,469	4,000,000	4,000,000	0	0	0	0	3.060	3.060	FA	47,940	122,400	08/10/2016.	08/10/2026.
Q3920# AG 4	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A		D		1FE	2,000,000	96.376	1,927,521	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	1	1FE	3,000,000	97.220	2,916,606	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	94.523	945,229	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	91.324	1,826,474	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	1	2FE	3,000,000	98.606	2,958,166	3,000,000	3,000,000	0	0	0	0	4.050	4.050	MN	12,825	121,500	05/23/2016.	05/23/2026.
Q5516* AC 2	LEIGHTON FINANCE (USA) PTY LTD GURANTD S		D		2	2,000,000	103.026	2,060,520	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.
Q5664# AA 2	LONSDALE FINANCE PTY LIMITED SENIOR SECU		D	1	2FE	4,000,000	98.275	3,931,001	4,000,000	4,000,000	0	0	0	0	4.190	4.190	AO	41,434	0	10/02/2018.	10/01/2028.
Q5995* AB 4	MERIDIAN FINCO PTY LTD GUARANTEED SR NOT		C		2FE	4,000,000	98.915	3,956,619	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	100.949	10,094,900	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.
Q6568@ AA 9	NETWORK FINANCE COMPANY PTY		D	1	2Z	5,000,000	93.236	4,661,823	5,000,000	5,000,000	0	0	0	0	3.500	3.500	AO	42,778	111,319	02/14/2018.	02/14/2028.
Q6634@ AB 7	NEWCASTLE COAL INFRASTRUCTURE GROUP PTY		D		2FE	5,000,000	100.844	5,042,200	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.
Q7160# AL 3	ORICA FINANCE LIMITED GUARANTEED SENIOR		D	1	2FE	2,000,000	99.924	1,998,476	2,000,000	2,000,000	0	0	0	0	4.330	4.330	MN	13,952	86,600	05/03/2017.	05/03/2027.
Q7397# AM 6	PRATT FINANCE PTY LTD GUAR SERIES A		D		2PL	3,000,000	105.234	3,157,023	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		2FE	4,000,000	101.587	4,063,480	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	99.625	9,962,500	10,000,000	10,000,000	0	0	0	0	3.430	3.430	AO	74,317	343,000	10/13/2011.	10/13/2021.
Q9194@ AF 4	TRANSPOWER NEW ZEALAND LTD SR UNSECD NT		D		1	4,723,218	100.087	4,704,084	4,700,000	4,711,527	0	(2,672)	0	0	3.600	3.533	JD	7,520	169,200	04/07/2014.	12/15/2022.
Q9389# AF 7	VECTOR LIMITED SENIOR NOTES		D	1	2FE	4,000,000	93.823	3,752,929	4,000,000	4,000,000	0	0	0	0	3.490	3.490	AO	25,593	139,600	10/25/2017.	10/25/2027.
Q9396# AE 1	VICTORIA PWR NETWORKS SERIES C		D		1	3,000,000	101.356	3,040,680	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		2PL	1,000,000	102.563	1,025,630	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.

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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	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
R8047# AA 3	SOLVEIG GAS NORWAY AS		D		2FE	6,000,000	96.886	5,813,186	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		2PL	2,000,000	98.491	1,969,830	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.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						4,383,278,031	XXX	4,366,094,583	4,347,621,498	4,354,767,935	0	(2,741,383)	1,240,957	(378,000)	XXX	XXX	XXX	46,540,242	171,317,618	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1			4	1FM	1,436,966	98.867	1,485,198	1,502,218	1,458,276	0	(3,914)	0	0	3.500	3.937	MON	4,381	52,578	08/21/2013.	07/25/2043.
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4			4	1FM	2,269,989	98.650	2,206,590	2,236,787	2,256,901	0	199	0	0	3.500	3.316	MON	6,524	78,288	03/13/2015.	03/25/2045.
00842T AC 2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3			4	1FM	2,664,266	98.775	2,616,909	2,649,364	2,658,207	0	102	0	0	3.500	3.421	MON	1,545	92,728	01/11/2016.	12/25/2045.
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5			4	1FM	4,073,239	97.575	4,795,442	4,914,622	4,073,239	0	0	0	0	5.079	7.523	MON	20,800	251,924	12/08/2004.	10/25/2034.
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2			4	1FE	498,407	99.553	496,186	498,414	497,555	0	(860)	0	0	3.085	2.998	MON	1,281	15,376	03/03/2017.	01/25/2047.
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4			4	1FM	2,771,635	99.721	2,931,550	2,939,752	2,771,635	0	0	0	0	5.750	6.844	MON	14,086	168,416	11/03/2004.	08/25/2034.
08161B AY 9	BENCHMARK MORTGAGE TRUST 2018-B3 A5			4	1FM	4,634,683	102.948	4,632,660	4,500,000	4,626,030	0	(8,654)	0	0	4.025	3.678	MON	15,094	120,750	03/23/2018.	04/10/2051.
12594X AA 2	CREDIT SUISSE MORTGAGE TRUST 2017-HL1 A1			4	1FM	3,970,747	98.378	3,830,333	3,893,485	3,953,383	0	(12,258)	0	0	3.500	3.138	MON	11,356	136,272	06/26/2017.	06/25/2047.
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A			4	1FM	1,729,328	97.180	1,653,117	1,701,087	1,717,532	0	2,338	0	0	3.000	2.849	MON	4,253	51,033	04/17/2013.	04/25/2043.
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3			4	1FM	2,377,348	96.620	2,267,761	2,347,092	2,364,748	0	1,771	0	0	3.000	2.882	MON	5,868	70,413	05/08/2013.	05/25/2043.
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2			4	1FM	3,187,532	94.763	3,638,642	3,839,729	3,536,040	0	78,699	0	0	5.500	8.368	MON	17,599	210,889	01/05/2005.	02/25/2035.
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A			4	1FM	5,734,812	93.723	5,953,349	6,352,068	5,734,812	0	0	0	0	5.500	6.894	MON	29,114	349,364	02/24/2005.	03/25/2035.
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1			4	1FM	1,778,644	99.621	1,791,144	1,797,958	1,790,276	0	822	0	0	5.500	5.636	MON	8,241	98,888	01/04/2005.	01/25/2035.
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A			4	2FM	23,400	91.526	26,302	28,737	26,160	0	248	0	0	5.500	8.214	MON	132	1,580	03/07/2006.	11/25/2035.
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17			4	3FM	141,453	87.956	142,723	162,267	150,067	0	1,077	0	0	5.500	7.993	MON	744	8,925	10/28/2010.	10/25/2035.
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8			4	1FM	895,397	91.604	942,219	1,028,578	902,985	0	8,489	77,019	0	5.500	8.808	MON	4,714	56,682	07/21/2005.	06/25/2035.
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2			4	1FE	3,715,072	100.303	3,632,562	3,621,589	3,693,853	0	(3,721)	0	0	3.750	3.432	MON	11,317	135,499	07/19/2016.	02/25/2044.
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5			4	1FM	16,634	103.011	17,947	17,422	16,634	0	0	0	0	5.625	6.203	MON	82	981	02/08/2006.	09/25/2035.
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1			4	1FM	18,294	102.275	19,080	18,655	18,550	0	21	0	0	5.000	5.270	MON	78	933	06/14/2010.	02/25/2021.
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3			4	1FM	295,136	103.709	307,621	296,619	295,310	0	10	0	0	6.000	6.089	MON	1,483	17,797	04/15/2011.	09/25/2037.
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A			4	1FM	1,227,216	98.922	1,239,256	1,252,761	1,236,407	0	2,742	0	0	3.500	3.729	MON	3,654	43,847	11/01/2013.	10/25/2043.
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1			4	1FM	1,564,041	99.970	1,542,815	1,543,278	1,544,490	0	(10,070)	0	0	3.500	3.141	MON	4,501	54,015	03/31/2015.	06/25/2058.
19687T AC 0	COLT FUNDING LLC 2017-1 A3			4	1FE	1,216,390	99.513	1,210,484	1,216,408	1,214,663	0	(1,745)	0	0	3.074	2.994	MON	3,116	37,392	04/27/2017.	05/27/2047.
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A			4	1FM	904,023	100.591	925,181	919,746	904,023	0	0	0	0	5.500	5.727	MON	4,216	50,586	03/04/2005.	02/25/2035.
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1			4	1FM	100,191	100.188	98,171	97,987	97,804	0	(196)	0	0	5.250	4.925	MON	429	5,144	11/10/2010.	10/25/2019.
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2			4	1FM	1,251,809	95.174	1,184,359	1,244,414	1,248,005	0	(406)	0	0	2.500	2.443	MON	2,593	31,110	03/26/2013.	03/25/2043.
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A			4	1FM	2,428,385	97.108	2,381,652	2,452,580	2,433,171	0	(781)	0	0	3.000	3.099	MON	6,131	73,578	03/22/2016.	06/25/2043.
3136AF VV 3	FANNIE MAE 2013-66 VM	CF		4	1	2,452,933	94.903	2,383,014	2,511,000	2,466,334	0	3,405	0	0	3.000	3.234	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	101.285	2,278,913	2,250,000	2,301,003	0	(4,954)	0	0	3.500	3.178	MON	1,313	78,750	07/20/2015.	05/25/2031.
3136B0 ML 7	FANNIE MAE 2017-105 VK	CF		4	1	6,641,901	99.709	6,484,771	6,503,697	6,630,240	0	(11,661)	0	0	3.500	3.268	MON	18,969	208,660	12/28/2017.	05/25/2038.
3136B0 ZA 7	FANNIE MAE 2018-2 VJ	CF		2	1	6,116,884	100.257	6,041,975	6,026,487	6,110,471	0	(6,413)	0	0	3.500	3.340	MON	17,577	193,350	01/09/2018.	06/25/2038.
3137F4 R8 7	FREDDIE MAC 4776 QV			4	1	10,225,000	105.314	10,531,391	10,000,000	10,212,066	0	(12,934)	0	0	4.000	3.752	MON	33,333	266,667	04/20/2018.	07/15/2038.
3140FX ED 0	FNMA BF0131	CF		4	1	5,577,333	99.712	5,410,791	5,426,411	5,575,237	0	(1,559)	0	0	3.500	3.045	MON	15,827	189,924	11/02/2017.	08/01/2056.
3140J6 GP 6	FNMA P/T POOL BM2005			4	1	9,192,245	101.963	9,112,111	8,936,711	9,144,541	0	(47,704)	0	0	4.000	3.295	MON	29,789	297,890	02/02/2018.	12/01/2047.
3140Q8 WM 3	FANNIE MAE POOL CA1551			4	1	9,832,046	101.959	9,858,291	9,668,883	9,829,311	0	(2,735)	0	0	4.000	3.823	MON	32,230	225,607	04/24/2018.	04/01/2048.
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3			4	1FM	1,103,414	98.805	1,069,507	1,082,442	1,096,334	0	1,762	0	0	3.500	3.287	MON	3,157	37,886	03/02/2015.	03/25/2045.
33849N AG 0	FLAGSTAR MORTGAGE TRUST 2018-5 A7			4	1FM	4,338,937	100.531	4,339,601	4,316,679	4,337,357	0	(1,580)	0	0	4.000	3.814	MON	14,389	43,167	09/07/2018.	09/25/2048.

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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	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
33850T AC 2	FLAGSTAR MORTGAGE TRUST 2018-1 A3			4	1FM	5,423,873	98.349	5,382,260	5,472,613	5,429,493	0	5,620	0	0	3.500	3.681	MON	15,962	159,618	02/09/2018.	03/25/2048.
33850T AE 8	FLAGSTAR MORTGAGE TRUST 2018-1 A5			4	1FM	7,142,164	99.048	7,053,231	7,121,023	7,135,021	0	(7,143)	0	0	3.500	3.378	MON	20,770	207,697	02/09/2018.	03/25/2048.
33851F AA 5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1			4	1FM	4,884,859	100.254	4,944,844	4,932,316	4,885,275	0	416	0	0	4.000	4.126	MON	16,441	32,882	10/24/2018.	10/25/2048.
33851L AD 6	FLAGSTAR MORTGAGE TRUST 2018-4 A4			4	1FM	5,555,590	100.827	5,578,011	5,532,259	5,551,094	0	(4,497)	0	0	4.000	3.730	MON	18,441	110,645	06/21/2018.	07/25/2048.
35563P HF 9	Freddie Mac - SCRT 2018-4 MA			4	1	4,923,929	100.053	5,042,942	5,040,281	4,925,659	0	1,729	0	0	3.500	4.025	MON	14,701	29,402	11/08/2018.	11/25/2057.
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F			4	4FM	98,932	85.311	82,141	96,284	96,128	0	(116)	0	0	5.500	5.007	MON	441	5,296	09/15/2011.	01/25/2020.
36256B AC 4	GS MORTGAGE-BACKED SECURITIES 2018-RPL1	$		4	1FE	6,833,181	100.589	6,970,892	6,930,073	6,834,747	0	1,565	0	0	3.750	4.070	MON	21,656	21,656	11/20/2018.	10/25/2057.
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1			4	3FM	29,640	95.026	30,950	32,571	32,011	0	49	0	0	5.500	6.933	MON	149	1,791	06/15/2010.	09/25/2037.
45254N FL 6	IMPAC CMB TRUST 2003-9F A1			4	1FM	189,210	96.968	213,340	220,011	212,732	0	1,636	0	0	3.506	5.206	MON	148	6,605	10/30/2009.	07/25/2033.
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5			4	1FM	2,852,566	99.762	3,083,182	3,090,538	2,852,566	0	0	0	0	5.900	6.819	MON	15,195	128,060	05/19/2004.	08/25/2034.
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6			4	1FM	18,962	100.142	19,315	19,288	19,072	0	(95)	0	0	5.740	5.948	MON	92	799	04/14/2011.	08/25/2034.
465964 AC 8	JP MORGAN MORTGAGE TRUST 2018-LTV1 A3			4	1FE	10,015,527	101.719	10,100,869	9,930,189	10,014,190	0	(1,337)	0	0	4.500	4.333	MON	37,238	37,238	11/28/2018.	04/25/2049.
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2			4	1FM	841,443	97.218	799,759	822,645	830,250	0	2,037	0	0	3.000	2.724	MON	2,057	24,671	03/26/2013.	03/01/2043.
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2			4	1FM	638,356	98.621	640,766	649,726	642,426	0	(34)	0	0	3.500	3.690	MON	1,895	22,735	07/03/2013.	05/25/2043.
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A			4	1FE	1,012,163	102.072	1,017,863	997,205	1,004,443	0	1,268	0	0	4.000	3.820	MON	3,324	39,888	11/15/2013.	08/26/2036.
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A			4	1FE	969,095	101.947	947,685	929,587	949,191	0	(849)	0	0	4.000	3.413	MON	3,099	37,183	06/11/2014.	11/27/2038.
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2			4	1FM	1,858,380	100.218	1,793,494	1,789,593	1,819,341	0	(2,751)	0	0	3.500	2.932	MON	5,220	62,632	06/25/2014.	06/25/2029.
46647S AE 0	JP MORGAN MORTGAGE TRUST 2017-3 1A3			4	1FM	2,053,926	98.507	1,981,920	2,011,958	2,044,907	0	(7,078)	0	0	3.500	3.099	MON	5,868	70,419	08/09/2017.	08/25/2047.
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2			4	1FE	3,882,440	98.402	3,795,491	3,857,128	3,877,420	0	328	0	0	3.500	3.431	MON	11,250	135,000	02/17/2017.	01/25/2047.
46648H AN 3	JP MORGAN MORTGAGE TRUST 2017-2 A13			4	1FM	4,257,364	97.882	4,137,134	4,226,654	4,251,367	0	(1,154)	0	0	3.500	3.393	MON	12,328	147,933	05/22/2017.	05/25/2047.
46649Y AC 9	JP MORGAN MORTGAGE TRUST 2018-9 A3			4	1FM	1,951,086	100.573	1,977,094	1,965,830	1,951,318	0	232	0	0	4.000	4.111	MON	6,553	19,658	09/20/2018.	02/25/2049.
46649Y AE 5	JP MORGAN MORTGAGE TRUST 2018-9 A5			4	1FM	2,516,557	100.738	2,526,051	2,507,546	2,515,852	0	(705)	0	0	4.000	3.859	MON	8,358	25,075	09/20/2018.	02/25/2049.
46650M AC 1	JP MORGAN MORTGAGE TRUST 2018-8 A3			4	1FM	6,092,985	100.578	6,126,288	6,091,082	6,091,999	0	(987)	0	0	4.000	3.962	MON	20,304	81,214	08/16/2018.	01/25/2049.
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2			4	2FM	839,398	93.680	853,820	911,422	839,398	0	0	0	0	5.500	6.824	MON	4,177	48,624	01/09/2007.	11/25/2035.
585499 AB 2	MELLO MORTGAGE CAPITAL ACCEPT 2018-MTG2			4	1FM	4,823,008	100.910	4,930,063	4,885,604	4,824,136	0	1,129	0	0	4.000	4.173	MON	16,285	32,571	10/25/2018.	10/25/2048.
59980C AF 0	MILL CITY MORTGAGE TRUST 2017-3 M2			4	1FM	3,405,776	95.403	3,330,127	3,490,589	3,424,397	0	17,156	0	0	3.250	3.810	MON	9,454	109,385	09/21/2017.	02/25/2058.
59980T AB 2	MILL CITY MORTGAGE TRUST 2016-1 M1			4	1FM	2,272,360	94.291	2,135,691	2,265,000	2,268,584	0	(1,686)	0	0	3.150	3.085	MON	5,946	71,348	08/15/2016.	04/25/2057.
64829K BV 1	NEW RESIDENTIAL MORTGAGE LOAN 2017-2A A3			4	1FM	5,074,044	101.131	4,934,473	4,879,289	5,023,370	0	(20,688)	0	0	4.000	3.228	MON	16,264	195,172	04/19/2017.	03/25/2057.
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3			4	1FM	3,304,581	98.847	3,251,745	3,289,675	3,299,033	0	(2,567)	0	0	3.500	3.419	MON	9,595	115,139	12/01/2016.	10/25/2045.
69371V AA 5	PSMC TRUST 2018-1A A1			4	1FM	6,470,092	99.250	6,503,881	6,553,029	6,479,902	0	9,810	0	0	3.500	3.766	MON	19,113	172,017	03/08/2018.	02/25/2048.
69374J AA 9	PSMC TRUST 2018-3 A1			4	1FM	2,940,851	100.763	2,970,251	2,947,759	2,940,811	0	(40)	0	0	4.000	4.028	MON	9,826	29,478	09/10/2018.	08/25/2048.
69374K AA 6	PSMC TRUST 2018-4 A1			4	1FM	3,406,666	100.371	3,459,849	3,447,061	3,407,155	0	489	0	0	4.000	4.150	MON	11,490	22,980	10/09/2018.	11/25/2048.
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1			4	1FM	933,938	99.571	982,245	986,477	974,197	0	8,243	0	0	5.825	7.348	MON	4,789	57,462	04/20/2010.	02/26/2036.
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2			4	3FM	74,963	95.609	75,394	78,857	78,099	0	458	0	0	5.500	6.219	MON	361	4,202	05/20/2010.	10/25/2021.
76110H J7 5	RESIDENTIAL ACCREDIT LOANS INC 2004-QS16			4	1FM	7,512,000	98.550	7,884,000	8,000,000	7,512,000	0	0	0	0	5.500	6.281	MON	36,667	440,000	01/11/2005.	12/25/2034.
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2			4	1FM	4,511,367	99.395	5,282,483	5,314,637	4,705,042	0	69,228	0	0	5.500	8.745	MON	24,359	292,305	03/08/2005.	02/25/2035.
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1			4	1FM	237,947	99.490	237,178	238,394	237,917	0	38	0	0	3.474	3.494	MON	690	8,282	07/06/2015.	01/25/2042.
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2			4	1FM	3,892,404	96.428	3,689,238	3,825,899	3,885,096	0	(1,129)	0	0	3.000	2.765	MON	9,565	114,777	04/08/2013.	05/25/2043.
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2			4	1FM	1,033,900	96.823	994,516	1,027,149	1,030,267	0	(974)	0	0	3.000	2.933	MON	2,568	30,814	05/16/2013.	06/25/2043.
81745N AS 8	SEQUOIA MORTGAGE TRUST 2014-1 2A6			4	1FM	2,197,348	100.495	2,127,768	2,117,288	2,168,701	0	(6,551)	0	0	4.000	3.267	MON	7,058	84,692	09/30/2016.	04/25/2044.

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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	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
81745X AA 5	SEQUOIA MORTGAGE TRUST 2017-4 A1			4	1FM	2,138,426	98.757	2,065,059	2,091,050	2,130,850	0	(4,063)	0	0	3.500	3.194	MON	6,099	73,187	06/07/2017.	07/25/2047.
81746H AB 7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2			4	1FE	3,127,783	99.557	3,069,483	3,083,142	3,117,439	0	(7,731)	0	0	3.500	3.184	MON	8,993	107,910	09/20/2017.	10/25/2047.
81746Q AA 9	SEQUOIA MORTGAGE TRUST 2018-2 A1			4	1FM	6,171,580	98.889	6,060,402	6,128,489	6,166,476	0	(5,104)	0	0	3.500	3.387	MON	17,875	196,622	01/16/2018.	02/25/2048.
81746R AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19			4	1FM	2,423,258	97.828	2,323,074	2,374,652	2,409,598	0	(4,554)	0	0	3.500	3.181	MON	6,926	83,105	10/04/2016.	08/25/2046.
81747D AA 7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1			4	1FE	5,097,494	101.159	5,074,129	5,015,994	5,063,068	0	(34,426)	0	0	4.000	3.119	MON	16,720	167,200	02/08/2018.	02/25/2048.
81747E AC 1	SEQUOIA MORTGAGE TRUST 2018-CH2 A3			4	1FE	4,023,529	101.080	4,042,118	3,998,930	4,014,132	0	(9,397)	0	0	4.000	3.569	MON	13,330	93,308	05/10/2018.	06/25/2048.
81747L AB 7	SEQUOIA MORTGAGE TRUST 2018-CH4 A2			4	1FE	3,290,601	101.657	3,340,928	3,286,472	3,290,050	0	(552)	0	0	4.000	3.937	MON	10,955	32,865	09/20/2018.	10/25/2048.
81747W AG 2	SEQUOIA MORTGAGE TRUST 2018-7 A4			4	1FM	2,899,291	101.272	2,921,562	2,884,867	2,898,385	0	(906)	0	0	4.000	3.880	MON	9,616	38,465	08/08/2018.	09/25/2048.
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1			4	1FM	1,085,433	100.183	1,111,779	1,109,748	1,094,290	0	1,426	0	0	3.750	3.993	MON	3,468	41,616	06/27/2013.	07/25/2043.
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1			4	1FM	2,573,886	98.670	2,540,448	2,574,691	2,573,133	0	(400)	0	0	3.500	3.494	MON	7,510	90,114	03/16/2017.	04/25/2044.
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1			4	1FM	2,543,312	97.888	2,520,314	2,574,691	2,547,972	0	1,601	0	0	3.500	3.660	MON	7,510	90,114	03/16/2017.	04/25/2044.
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1			4	1FM	1,277,646	99.069	1,266,345	1,278,245	1,274,084	0	(13)	0	0	6.500	6.513	MON	6,924	84,360	11/21/2002.	03/25/2032.
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5			4	1FM	1,043,590	99.003	1,519,837	1,535,142	1,043,590	0	0	0	0	6.120	10.670	MON	7,829	84,697	08/27/2003.	08/25/2033.
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8			4	1FM	500,889	97.726	491,650	503,090	501,151	0	(24)	0	0	5.032	5.092	MON	2,109	29,533	01/30/2003.	01/25/2033.
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1			4	1FM	26,775	100.846	28,497	28,258	28,035	0	91	0	0	5.500	6.288	MON	130	1,696	06/21/2010.	02/25/2020.
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5			4	1FM	1,465,941	101.423	1,500,156	1,479,108	1,470,312	0	858	0	0	4.971	5.204	MON	6,127	74,040	10/05/2004.	09/25/2034.
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9			4	2FM	143,799	98.647	144,938	146,926	145,879	0	290	0	0	5.250	5.668	MON	643	7,709	07/21/2005.	12/25/2034.
88632A AA 6	TIAA BANK MORTGAGE LOAN TRUST 2018-3 A1			4	1FM	4,056,387	100.694	4,126,447	4,098,007	4,056,727	0	340	0	0	4.000	4.132	MON	13,660	27,320	10/26/2018.	11/25/2048.
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A			4	1FE	3,716,207	100.000	3,656,784	3,656,784	3,700,971	0	(12,116)	0	0	4.000	3.361	MON	12,189	146,271	11/08/2017.	04/25/2074.
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1			4	1FM	1,450,714	99.753	1,407,482	1,410,973	1,415,449	0	(9,036)	0	0	3.250	2.564	MON	764	45,857	01/14/2015.	10/25/2053.
89171D AB 3	TOWD POINT MRTGE TRUST 2015-1 A2			4	1FM	2,622,750	99.586	2,589,236	2,600,000	2,607,142	0	(8,276)	0	0	3.250	3.008	MON	7,042	84,500	06/14/2016.	10/25/2053.
89172P AC 3	TOWD POINT MORTGAGE TRUST 2016-2 M1			4	1FM	2,821,289	94.370	2,831,100	3,000,000	2,854,482	0	18,116	0	0	3.000	3.823	MON	7,500	90,000	02/15/2017.	08/25/2055.
89172Y AD 2	TOWD POINT MORTGAGE TRUST 2016-3 M2			4	1FM	3,463,223	101.149	3,540,215	3,500,000	3,468,659	0	3,209	0	0	4.000	4.147	MON	11,667	140,000	02/09/2017.	04/25/2056.
89173F AC 4	TOWD POINT MORTGAGE TRUST 2017-1 M1			4	1FM	5,079,688	98.565	4,928,250	5,000,000	5,066,514	0	(10,722)	0	0	3.750	3.500	MON	15,625	187,500	10/06/2017.	10/25/2056.
92536B AB 1	VERUS SECURITIZATION TRUST 2017-1A A2			4	1FE	1,343,908	99.588	1,338,394	1,343,931	1,343,043	0	(79)	0	0	3.158	3.136	MON	3,537	42,441	02/16/2017.	01/25/2047.
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1			4	1FM	396,599	93.326	512,179	548,807	464,207	0	(5,213)	0	0	4.307	8.343	MON	1,970	20,166	08/25/2009.	10/25/2033.
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1			4	1FM	1,116,062	98.625	1,627,504	1,650,194	1,270,046	0	22,985	0	0	3.888	11.827	MON	5,346	58,568	08/27/2009.	02/25/2034.
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8			4	1FM	12,301	101.441	13,139	12,953	12,829	0	24	0	0	5.500	6.075	MON	12	712	02/23/2006.	10/25/2035.
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15			4	1FM	562,853	99.616	638,964	641,427	615,530	0	4,682	0	0	6.000	7.715	MON	3,207	38,469	05/11/2010.	07/25/2036.
94989U AS 0	WELLS FARGO MORTGAGE BACKED 2018-1 A17			4	1FM	5,911,913	97.935	6,067,615	6,195,554	5,915,356	0	3,442	0	0	3.500	4.112	MON	18,070	36,141	10/16/2018.	07/25/2047.
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1			4	1FM	857,887	99.776	828,020	829,879	846,634	0	(1,321)	0	0	3.832	3.450	MON	2,650	31,862	06/19/2014.	06/27/2044.
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4			4	1FM	2,720,696	99.027	2,636,146	2,662,047	2,688,829	0	(1,965)	0	0	3.500	3.147	MON	7,764	93,172	02/05/2015.	01/20/2045.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						311,664,624	XXX	314,130,056	315,564,507	312,083,119	0	(28,244)	77,019	0	XXX	XXX	XXX	1,024,636	9,409,084	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
04684T AG 6	A10 SECURITIZATION 2017-1A B			4	1FE	4,998,781	98.720	4,936,000	5,000,000	4,999,206	0	314	0	0	3.150	3.178	MON	7,000	157,500	08/08/2017.	03/15/2036.
05490T AA 0	BBCCRE TRUST 2015-GTP A			4	1FM	5,149,940	102.390	5,119,500	5,000,000	5,103,251	0	(14,473)	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	100.952	5,047,600	5,000,000	5,370,193	0	(25,836)	0	0	4.216	3.093	MON	14,639	210,800	09/28/2016.	08/10/2033.
05523E AA 4	BANC OF AMERICA MERRILL LYNCH 2016-FR14			4	1FE	6,545,000	95.507	6,685,490	7,000,000	6,743,779	0	81,732	0	0	3.012	4.394	MON	17,572	212,787	06/21/2016.	02/27/2048.
05547H AC 5	BARCLAYS COMM MTG SECURITIES 2015-SRCH A			4	1FM	7,827,422	101.529	7,716,204	7,600,000	7,776,428	0	(17,414)	0	0	4.197	3.902	MON	18,607	318,972	12/04/2015.	08/10/2035.
065404 BB 0	BANK 2018-BN10 A5			4	1FM	4,377,475	99.791	4,241,118	4,250,000	4,367,217	0	(10,257)	0	0	3.688	3.337	MON	13,062	130,617	01/26/2018.	02/15/2061.
08161C AE 1	BENCHMARK MORTGAGE TRUST 2018-B2 A5			4	1FM	8,239,960	102.411	8,192,880	8,000,000	8,221,619	0	(18,341)	0	0	3.882	3.529	MON	25,879	258,793	02/09/2018.	02/15/2051.

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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	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
12591R AY 6	COMM MORTGAGE TRUST 2014-CCRE A-SB			4	1FM	3,089,870	101.118	3,033,540	3,000,000	3,031,899	0	(12,642)	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	101.535	10,153,500	10,000,000	10,335,321	0	(55,650)	0	0	3.611	2.962	MON	30,094	366,146	02/10/2015.	08/10/2049.
12592T AA 3	COMM MORTGAGE TRUST 2015-3BP A			4	1FM	5,078,906	98.682	4,934,100	5,000,000	5,049,669	0	(7,886)	0	0	3.178	3.004	MON	13,242	158,900	02/11/2015.	02/10/2035.
12649A AC 3	CREDIT SUISSE MORTGAGE TRUST 2014-USA A2			4	1FM	5,335,938	101.336	5,066,800	5,000,000	5,223,488	0	(30,440)	0	0	3.953	3.207	MON	16,471	197,650	02/17/2015.	09/15/2037.
12770Q AG 0	CAESARS PALACE LAS VEGAS TRUST 2017-VICI			4	1FM	5,149,995	100.380	5,019,000	5,000,000	5,116,968	0	(30,449)	0	0	3.835	3.158	MON	15,979	191,745	11/09/2017.	10/15/2034.
17320Q AG 4	CITIGROUP COMMERICAL MORTGAGE 2013-375P			4	1FM	10,272,656	99.623	9,962,300	10,000,000	10,149,602	0	(33,396)	0	0	3.518	3.149	MON	29,313	356,643	02/20/2015.	05/10/2035.
23305J AE 2	DBUBS MORTGAGE TRUST 2017-BRBK B			4	1FM	6,133,935	98.276	5,896,560	6,000,000	6,107,273	0	(22,595)	0	0	3.530	3.109	MON	17,650	214,742	10/12/2017.	10/10/2034.
23305J AG 7	DBUBS MORTGAGE TRUST 2017-BRBK C			4	1FM	2,961,102	97.278	2,843,436	2,923,000	2,956,198	0	(3,864)	0	0	3.530	3.260	MON	8,598	104,615	10/12/2017.	10/10/2034.
23306N AG 7	DBWF 2015-LCM MORTGAGE TRUST 2015-LCM			4	1FM	4,826,357	94.283	4,714,150	5,000,000	4,873,120	0	13,935	0	0	3.421	3.829	MON	9,978	173,433	06/17/2015.	06/10/2034.
30261X AA 6	FREMF MORTGAGE TRUST 2010-K9 B			4	1FM	3,079,375	103.115	3,351,238	3,250,000	3,203,039	0	19,949	0	0	5.207	5.979	MON	14,101	171,470	08/31/2011.	09/25/2045.
30262B AL 9	FREMF MORTGAGE TRUST 2011-K11 B			4	1FM	4,859,697	102.620	5,233,620	5,100,000	5,029,077	0	26,099	0	0	4.416	5.049	MON	18,769	228,595	12/31/2013.	12/25/2048.
30291J AJ 2	FREMF MORTGAGE TRUST 2013-K29 B			4	1FM	5,541,985	97.870	5,872,200	6,000,000	5,754,849	0	47,723	0	0	3.481	4.463	MON	17,404	211,854	11/09/2015.	05/25/2046.
3138L2 V4 6	FANNIE MAE AM2434			2	1	2,242,541	96.687	2,062,532	2,133,214	2,192,382	0	(11,133)	0	0	3.050	2.350	MON	5,422	65,063	01/30/2015.	05/01/2027.
36198E AD 7	GS MORTGAGE SECURITIES TRUST 2013-GC13 A			4	1FM	2,524,917	102.186	2,554,650	2,500,000	2,510,814	0	(2,876)	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	102.675	5,133,750	5,000,000	5,021,720	0	(5,695)	0	0	3.955	3.849	MON	16,479	197,750	08/14/2013.	08/10/2046.
36254X AA 2	GS MORTGAGE SECURITIES TRUST 2017-FARM A			4	1FM	8,040,645	98.961	7,712,031	7,793,000	8,021,469	0	(19,073)	0	0	3.541	3.216	MON	22,993	279,751	12/18/2017.	01/10/2043.
38376G ZC 7	GNMA 2010-161 C	CF		4	1	8,631,563	100.178	8,264,685	8,250,000	8,553,709	0	(47,628)	0	0	4.222	3.526	MON	29,023	353,008	05/01/2017.	10/16/2044.
43289V AJ 2	HILTON USA TRUST 2016-SFP B			4	1FM	7,000,000	98.620	6,903,400	7,000,000	6,999,572	0	(203)	0	0	3.323	3.340	MON	19,383	232,596	11/09/2016.	11/05/2035.
44217N AC 0	HOUSTON GALLERIA MALL TRUST 2015-A A1			4	1FM	6,051,563	97.064	5,823,840	6,000,000	6,033,475	0	(5,162)	0	0	3.087	3.000	MON	15,433	185,196	03/26/2015.	03/05/2037.
46640L AD 4	JPMBB COMM MORTG SEC TRUST 2013-C14 A4	CF		4	1FM	5,149,980	103.177	5,158,850	5,000,000	5,071,656	0	(15,811)	0	0	4.133	3.780	MON	17,220	206,637	08/02/2013.	08/15/2046.
46640N AD 0	JPMBB COMMERCIAL MRTG SEC 2013-C15 A4	CF		4	1FM	1,016,860	103.086	1,030,860	1,000,000	1,008,229	0	(1,886)	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	101.224	5,061,200	5,000,000	5,027,797	0	(5,520)	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	100.763	2,015,260	2,000,000	2,019,651	0	(2,797)	0	0	3.555	3.400	MON	4,147	72,083	09/15/2015.	09/10/2035.
556227 AE 6	MADISON AVENUE TRUST 2015-11MD B			4	1FM	3,990,519	98.895	3,955,800	4,000,000	3,992,225	0	543	0	0	3.555	3.599	MON	8,295	144,167	09/15/2015.	09/10/2035.
61690G AE 1	MORGAN STANLEY BAML TRUST 2014-C14 A4			4	1FM	4,039,801	102.048	4,081,920	4,000,000	4,019,080	0	(4,558)	0	0	3.787	3.676	MON	12,623	151,480	01/31/2014.	01/15/2047.
61691B AG 6	MORGAN STANLEY CAPITAL BARCLAY 2016-MART			4	1FM	5,599,978	97.774	5,475,344	5,600,000	5,598,833	0	(487)	0	0	2.480	2.474	MON	11,572	138,869	09/15/2016.	09/13/2031.
61762M BV 2	MORGAN STANLEY BAML TRUST 2013-C10 A3	CF		4	1FM	3,035,561	102.987	3,012,443	2,925,071	2,978,478	0	(12,473)	0	0	3.967	3.489	MON	9,670	117,704	02/06/2014.	07/15/2046.
61762T AE 6	MORGAN STANLEY BAML TRUST 2013-C11 A4			4	1FM	4,633,376	104.261	4,691,745	4,500,000	4,563,088	0	(14,191)	0	0	4.137	3.787	MON	8,274	189,862	08/01/2013.	08/15/2046.
61764B AG 8	MORGAN STANLEY CAPITAL I TRUST 2014-150E			4	1FM	8,460,000	101.093	8,087,440	8,000,000	8,307,081	0	(49,257)	0	0	4.012	3.279	MON	19,614	320,960	10/07/2015.	09/09/2032.
61766E BE 4	MORGAN STANLEY BAML TRUST 2016-C29 A4			4	1FM	4,119,786	98.625	3,945,000	4,000,000	4,089,397	0	(11,720)	0	0	3.325	2.976	MON	11,083	133,000	04/22/2016.	05/15/2049.
68245H AC 8	ONE MARKET PLAZA TRUST 2017-1MKT B			4	1FM	1,029,996	100.101	1,001,010	1,000,000	1,022,335	0	(4,112)	0	0	3.845	3.372	MON	3,204	38,453	02/15/2017.	02/10/2032.
68245H AE 4	ONE MARKET PLAZA TRUST 2017-1MKT C			4	1FM	3,089,997	99.439	2,983,170	3,000,000	3,067,059	0	(12,305)	0	0	4.016	3.542	MON	10,041	120,489	02/15/2017.	02/10/2032.
78413M AE 8	SFAVE COMMERCIAL MTGE SEC TR 2015-5AVE A			4	1FM	4,159,556	94.585	3,783,400	4,000,000	4,136,931	0	(6,149)	0	0	4.144	3.884	MON	13,813	165,760	02/03/2015.	01/05/2035.
90117P AC 9	1211 AVENUE OF THE AMERICAS TR 2015-1211			4	1FM	5,149,970	102.186	5,109,300	5,000,000	5,104,005	0	(14,320)	0	0	3.901	3.558	MON	11,376	195,025	08/07/2015.	08/10/2035.
903442 AC 5	US 2018-USDC 2018 USDC B			4	1FM	4,119,866	102.701	4,108,040	4,000,000	4,114,259	0	(5,607)	0	0	4.277	3.926	MON	14,257	85,540	05/31/2018.	08/10/2050.
91830C AG 3	VNO MORTGAGE TRUST 2012-6AVE B			4	1FM	5,087,500	99.545	4,977,250	5,000,000	5,051,194	0	(13,682)	0	0	3.298	3.004	MON	7,328	164,885	04/06/2016.	11/15/2022.
92890N AU 3	WF-RBS COMMERCIAL MRTG TRUST 2012-C10 A3			4	1FM	3,606,641	98.499	3,447,465	3,500,000	3,562,908	0	(16,328)	0	0	2.875	2.369	MON	4,472	100,625	04/04/2016.	11/15/2030.
92938C AD 9	WFRBS COMM MORTG TRUST 2013-C15 A4	CF		4	1FM	4,119,692	103.671	4,146,840	4,000,000	4,057,209	0	(12,625)	0	0	4.153	3.801	MON	13,843	166,120	08/06/2013.	08/15/2046.
94988Q AG 6	WELLS FARGO COMM MTG TRUST 2013-LC12 A4			4	1FM	2,574,810	103.871	2,596,775	2,500,000	2,535,207	0	(7,944)	0	0	4.218	3.864	MON	4,687	105,450	07/17/2013.	07/15/2046.
95001G AE 3	WELLS FARGO COMMERCIAL MORTGAG 2017-C42			4	1FM	5,149,935	99.662	4,983,100	5,000,000	5,136,006	0	(13,556)	0	0	3.589	3.243	MON	14,954	179,450	12/12/2017.	12/15/2050.
95001L AU 6	WELLS FARGO COMMERCIAL MORTGAG 2018-C43			4	1FM	2,436,978	102.640	2,428,462	2,366,000	2,432,091	0	(4,887)	0	0	4.012	3.657	MON	7,910	71,193	03/12/2018.	03/15/2051.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						236,630,499	XXX	232,554,798	232,190,285	235,640,056	0	(414,933)	0	0	XXX	XXX	XXX	650,378	8,473,743	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00213R AB 9	ARL FIRST LLC 2012-1A A2			4	1FE	4,008,765	101.174	4,016,608	3,970,000	3,999,799	0	(2,026)	0	0	3.810	3.708	MON	6,723	151,257	05/21/2014.	12/15/2042.
00214M AB 9	ARL SECOND LLC 2014-1A A2			4	1FE	1,998,867	102.166	2,043,320	2,000,000	1,999,321	0	109	0	0	3.970	4.010	MON	3,529	79,400	06/18/2014.	06/15/2044.
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1			4	1FM	775,919	102.051	1,048,786	1,027,708	902,115	0	(4,416)	0	0	4.980	7.759	MON	4,265	51,180	10/20/2008.	10/25/2033.
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A			4	1FE	3,253,411	101.043	3,287,508	3,253,574	3,251,153	0	(555)	0	0	3.786	3.795	MON	10,265	123,181	09/10/2014.	10/17/2036.
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A			4	1FE	2,799,072	99.470	2,784,351	2,799,186	2,798,103	0	(244)	0	0	3.467	3.472	MON	8,087	97,048	02/26/2015.	04/17/2045.
03065G AF 7	AMERICREDIT AUTOMOBILE REC 2017-2 C			4	1FE	3,499,253	99.289	3,475,115	3,500,000	3,499,521	0	160	0	0	2.970	2.994	MON	3,754	103,950	05/09/2017.	03/20/2023.
03065J AF 1	AMERICREDIT AUTOMOBILE REC. TR 2014-4 C			4	1FE	947,021	99.916	946,327	947,123	947,119	0	15	0	0	2.470	2.486	MON	1,495	23,394	11/13/2014.	11/09/2020.
03066D AF 3	AMERICREDIT AUTOMOBILE REC 2016-2 C			4	1FE	4,499,888	99.754	4,488,930	4,500,000	4,499,822	0	(31)	0	0	2.870	2.887	MON	8,251	129,150	04/05/2016.	11/08/2021.
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A			4	1FM	2,568,792	103.281	2,770,065	2,682,067	2,609,858	0	7,092	0	0	6.420	7.188	MON	14,349	136,026	11/03/2003.	01/25/2034.
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9			4	1FM	40,690	100.590	42,652	42,402	42,046	0	305	0	0	4.507	5.634	MON	159	1,931	10/21/2005.	11/25/2035.
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5			4	1FM	540,514	100.514	586,550	583,551	570,680	0	2,457	0	0	7.300	8.100	MON	3,550	42,599	12/20/1999.	02/25/2028.
03215P ET 2	AMRESCO RESIDENTIAL SEC CORP 1998-2 M2F			4	1FM	7,670	114.642	9,550	8,330	8,271	0	50	0	0	7.040	8.442	MON	49	586	02/14/2000.	06/25/2028.
03236T AB 2	AXIS EQUIPMENT FINANCE REC 2018-1A B			4	1FE	8,031,231	100.012	8,032,959	8,031,995	8,031,398	0	168	0	0	3.590	3.620	MON	8,811	238,689	02/16/2018.	04/22/2024.
03837P AA 5	AQUA FINANCE TRUST 2017-A A			4	1FE	6,487,989	98.580	6,396,648	6,488,789	6,488,101	0	122	0	0	3.720	3.752	MON	10,728	241,383	11/17/2017.	11/15/2035.
04365J AE 9	ASCENTIUM EQUIPMENT RECEIVABLE 2017-1A C			4	1FE	2,299,406	98.854	2,273,642	2,300,000	2,299,638	0	141	0	0	3.110	3.137	MON	4,173	71,530	04/26/2017.	01/10/2023.
04365T AE 7	ASCENTIUM EQUIPMENT RECEIVABLE 2018-2A C			4	1FE	1,749,680	101.544	1,777,020	1,750,000	1,749,693	0	13	0	0	3.860	3.894	MON	3,940	8,631	10/16/2018.	07/10/2024.
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4			4	1FM	1,042,348	102.169	1,067,549	1,044,885	1,042,024	0	94	0	0	5.010	5.020	MON	4,362	51,472	12/31/2013.	06/25/2035.
05377R BV 5	AESOP FUNDING II LLC 2014-1A A			4	1FE	2,999,265	99.561	2,986,830	3,000,000	2,999,864	0	141	0	0	2.500	2.518	MON	2,292	75,000	07/17/2014.	02/20/2020.
05377R CV 4	AESOP FUNDING II LLC 2017-2A B			4	1FE	4,997,745	98.377	4,918,850	5,000,000	4,998,166	0	407	0	0	3.330	3.363	MON	5,088	169,738	12/05/2017.	03/20/2024.
05377R CY 8	AESOP FUNDING II LLC 2018-1A A			4	1FE	4,998,763	101.427	5,071,350	5,000,000	4,998,868	0	105	0	0	3.700	3.733	MON	5,653	118,194	04/24/2018.	09/20/2024.
05377R DC 5	AESOP FUNDING II LLC 2018-2A A			4	1FE	4,998,734	102.174	5,108,700	5,000,000	4,998,755	0	21	0	0	4.000	4.038	MON	6,111	30,556	10/17/2018.	03/20/2025.
05541N AB 0	BCC FUNDING CORP 2016-1 A2			4	1FE	1,114,857	99.598	1,110,515	1,114,997	1,114,928	0	30	0	0	2.200	2.216	MON	750	24,530	09/14/2016.	12/20/2021.
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A			4	1FE	304,222	98.685	300,224	304,224	304,224	0	0	0	0	2.660	2.675	MON	652	8,092	09/06/2012.	12/02/2027.
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A			4	1FE	747,586	98.485	736,415	747,743	747,702	0	19	0	0	3.010	3.034	MON	1,688	22,507	09/18/2013.	12/04/2028.
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A			4	1FE	1,876,983	98.042	1,840,379	1,877,133	1,877,080	0	24	0	0	2.880	2.900	MON	4,355	54,061	01/22/2015.	05/02/2030.
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A			4	1FE	1,042,228	98.189	1,023,377	1,042,253	1,042,226	0	(3)	0	0	2.950	2.968	MON	2,477	30,746	05/24/2017.	10/04/2032.
05607B AB 7	BXG RECEIVABLES NOTE TRUST 2017-A B			4	2AM	1,677,981	97.730	1,639,988	1,678,080	1,677,989	0	0	0	0	3.590	3.617	MON	4,853	60,243	05/24/2017.	10/04/2032.
05607U AB 5	BXG RECEIVABLES NOTE TRUST 2018-A B			4	1FE	2,430,922	101.651	2,471,458	2,431,317	2,430,938	0	17	0	0	3.950	3.986	MON	7,736	10,671	10/16/2018.	02/02/2034.
05607U AC 3	BXG RECEIVABLES NOTE TRUST 2018-A C			4	2AM	2,333,346	101.241	2,362,779	2,333,817	2,333,366	0	20	0	0	4.440	4.486	MON	8,347	11,514	10/16/2018.	02/02/2034.
06650A AH 0	BANK 2017-BNK8 AS			4	1FM	3,089,920	99.772	2,993,160	3,000,000	3,080,798	0	(8,102)	0	0	3.731	3.384	MON	9,328	111,930	10/27/2017.	11/15/2050.
07383G AT 3	BEAR STERNS ASSET BACKED SEC 1999-2 MF1			4	1FM	703,557	97.556	1,167,643	1,196,895	703,557	0	0	0	0	8.082	0.000	MON	8,061	17,547	12/20/1999.	10/25/2029.
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A			4	1FE	3,080,716	101.935	3,140,341	3,080,729	3,080,716	0	(16)	0	0	4.213	4.249	MON	5,768	129,791	11/04/2016.	12/16/2041.
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B			4	2AM	1,320,263	105.064	1,387,173	1,320,313	1,320,280	0	(5)	0	0	5.682	5.748	MON	3,334	75,020	11/04/2016.	12/16/2041.
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1			4	1FE	2,949,145	100.062	2,951,829	2,950,000	2,949,276	0	81	0	0	3.870	3.907	MON	5,074	114,801	03/30/2017.	04/15/2047.
124860 CB 1	C-BASS LLC 1999-3 A			4	5FM	174,664	99.985	177,920	177,946	176,591	0	745	0	0	6.164	6.449	MON	792	11,054	07/15/1999.	01/01/2029.
12489W GE 8	C-BASS 2002-CB6 M2F			4	1FM	939,945	97.313	1,046,004	1,074,886	939,945	0	0	0	0	5.503	8.074	MON	4,929	38,966	12/13/2002.	01/25/2033.
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1			4	1FE	21,388	100.006	21,177	21,176	21,107	0	(11)	0	0	5.192	5.051	MON	92	1,096	06/01/2010.	10/25/2036.
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C			4	1FE	1,535,714	99.130	1,522,354	1,535,714	1,535,714	0	0	0	0	4.750	4.795	MON	4,255	72,946	07/06/2012.	07/11/2022.
12508U AD 7	CCG RECEIVABLES TRUST 2017-1 C			4	2AM	5,052,563	98.846	4,994,688	5,053,000	5,052,790	0	153	0	0	3.440	3.468	MON	8,208	173,823	06/05/2017.	11/14/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
12508V AC 7	CCG RECEIVABLES TRUST 2018-1 B			4	1FE	1,999,814	99.651	1,993,020	2,000,000	1,999,844	0	30	0	0	3.090	3.112	MON	2,918	51,500	02/05/2018.	06/16/2025.
12509K AC 0	CCG RECEIVABLES TRUST 2018-2 B			4	1FE	2,999,750	100.864	3,025,920	3,000,000	2,999,760	0	11	0	0	3.480	3.507	MON	4,930	30,450	08/21/2018.	12/15/2025.
125634 AN 5	CLI FUNDING LLC 2014-1 A			4	1FE	1,589,249	98.526	1,566,469	1,589,904	1,589,500	0	56	0	0	3.290	3.320	MON	1,889	52,308	06/17/2014.	06/18/2029.
12563L AA 5	CLI FUNDING LLC 2016-1A A			4	1FE	2,819,982	98.200	2,769,506	2,820,271	2,820,026	0	12	0	0	4.210	4.248	MON	4,288	118,734	02/04/2016.	02/18/2041.
12563L AE 7	CLI FUNDING LLC 2017-1A A			4	1FE	2,897,911	99.626	2,887,398	2,898,237	2,897,937	0	20	0	0	3.620	3.649	MON	3,789	104,916	05/24/2017.	05/18/2042.
12563L AJ 6	CLI FUNDING LLC 2018-1A A			4	1FE	2,785,514	101.270	2,827,912	2,792,448	2,785,905	0	392	0	0	4.030	4.120	MON	4,064	70,647	04/24/2018.	04/18/2043.
12594T AC 7	CPS AUTO TRUST 2017-A C			4	1FE	2,999,433	100.023	3,000,690	3,000,000	2,999,662	0	101	0	0	3.310	3.337	MON	4,413	99,300	01/10/2017.	12/15/2022.
12635T AA 2	CRG ISSUER 2015-1 A			4	1FE	1,056,464	101.075	1,075,958	1,064,515	1,060,188	0	1,125	0	0	4.070	4.326	JAJO	9,748	43,446	01/21/2016.	07/10/2022.
12637F AC 6	CPS AUTO TRUST 2016-D C			4	1FE	3,999,197	99.652	3,986,080	4,000,000	3,999,638	0	208	0	0	2.900	2.923	MON	5,156	116,000	10/13/2016.	01/17/2023.
126802 CL 9	CABELA'S MASTER CREDIT CARD TR 2013-1A A			4	1FE	13,195,000	98.321	12,781,730	13,000,000	13,121,301	0	(27,619)	0	0	2.710	2.484	MON	15,658	352,300	04/06/2016.	02/17/2026.
12701# AA 1	CRG ISSUER			2	1FE	5,000,000	104.056	5,202,796	5,000,000	5,000,000	0	0	0	0	4.700	4.728	JAJO	52,875	235,000	07/19/2017.	01/10/2024.
12701# AB 9	CRG 2018-1 A SENIOR NOTES			2	1FE	3,000,000	106.787	3,203,602	3,000,000	3,000,000	0	0	0	0	5.300	5.136	JAJO	33,567	49,025	06/25/2018.	01/15/2024.
13056L AE 9	CALIFORNIA REPUBLIC AUTO REC 2014-3 B			4	1FE	3,877,129	99.973	3,893,725	3,894,777	3,893,627	0	3,456	0	0	2.660	2.783	MON	4,604	103,601	09/08/2014.	08/17/2020.
14313Y AF 5	CARMAX AUTO OWNER TRUST 2016-1 C			4	1FE	2,999,920	99.301	2,979,030	3,000,000	2,999,867	0	(42)	0	0	2.520	2.533	MON	3,360	75,600	01/26/2016.	10/15/2021.
14314P AG 1	CARMAX AUTO OWNER TRUST 2017-2 D			4	2AM	4,998,323	99.904	4,995,200	5,000,000	4,998,824	0	304	0	0	3.390	3.421	MON	7,533	169,500	04/12/2017.	10/16/2023.
14315E AF 7	CARMAX AUTO OWNER TRUST 2018-4 C			4	1FE	2,249,515	102.054	2,296,215	2,250,000	2,249,511	0	(4)	0	0	3.850	3.882	MON	3,850	12,272	10/17/2018.	07/15/2024.
17120C AE 2	CHRYSLER CAPITAL AUTO REC 2016-AA B			4	1FE	8,998,414	99.877	8,988,930	9,000,000	8,999,404	0	405	0	0	2.880	2.902	MON	11,520	259,200	04/13/2016.	02/15/2022.
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2			4	2AM	2,955,000	101.184	2,989,987	2,955,000	2,955,000	0	0	0	0	5.216	5.249	JAJO	28,258	154,133	05/04/2017.	04/25/2047.
194204 AB 9	COLLEGE AVE STUDENT LOANS 2017-A A2			4	2AM	1,727,293	99.508	1,719,523	1,728,025	1,727,430	0	74	0	0	3.750	3.789	MON	1,080	64,801	07/11/2017.	11/26/2046.
19423D AB 6	COLLEGE AVE STUDENT LOANS 2018-A A2			4	1FE	3,345,841	101.621	3,401,599	3,347,339	3,345,951	0	111	0	0	4.130	4.173	MON	2,304	70,659	06/12/2018.	12/26/2047.
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1			4	1FE	2,244,268	100.161	2,247,984	2,244,370	2,244,293	0	(2)	0	0	3.320	3.343	MON	1,242	74,513	04/15/2016.	05/25/2040.
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1			4	1FE	1,410,462	98.655	1,391,869	1,410,845	1,410,558	0	23	0	0	2.730	2.750	MON	642	38,514	10/13/2016.	10/25/2040.
20267V AC 1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B			4	1FE	3,399,846	98.469	3,347,971	3,400,025	3,399,893	0	(5)	0	0	3.470	3.495	MON	1,966	117,981	06/02/2017.	05/25/2041.
20268M AA 4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A			4	1FE	3,479,607	100.145	3,508,776	3,503,695	3,479,508	0	(99)	0	0	3.560	3.811	MON	2,079	10,394	12/14/2018.	09/25/2045.
20269D AC 9	COMMONBOND STUDENT LOAN TRUST 2018-AGS B			4	1FE	3,498,502	100.457	3,515,995	3,500,000	3,498,709	0	208	0	0	3.580	3.614	MON	2,088	97,108	03/09/2018.	02/25/2044.
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9			4	1FM	222,013	68.101	251,072	368,676	222,013	0	0	0	0	2.431	9.963	MON	747	11,337	11/10/1995.	03/15/2027.
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7			4	3FM	130,430	65.043	117,128	180,078	130,430	0	0	0	0	7.000	12.744	MON	1,050	12,511	02/28/1996.	03/15/2027.
22533Y AE 5	CREDIT ACCEPTANCE AUTO LOAN TR 2017-2A C			4	1FE	3,999,934	99.283	3,971,320	4,000,000	3,999,955	0	20	0	0	3.350	3.374	MON	5,956	134,000	06/20/2017.	06/15/2026.
22534U AC 6	CREDIT ACCEPTANCE AUTO LOAN TR 2017-3A B			4	1FE	4,798,714	99.284	4,765,632	4,800,000	4,799,087	0	325	0	0	3.210	3.239	MON	6,848	154,080	10/17/2017.	08/17/2026.
22540V ZZ 8	CSFB TRUST 2002-5 4B1			4	1FM	1,941,176	66.107	1,984,789	3,002,388	1,941,176	0	259,205	162,796	0	7.500	27.199	MON	18,765	223,481	03/12/2002.	02/25/2032.
233046 AE 1	DB MASTER FINANCE LLC 2017-1A A2I			4	2AM	4,950,000	96.747	4,788,977	4,950,000	4,950,000	0	0	0	0	3.629	3.644	FMAN	20,458	193,108	09/14/2017.	11/20/2047.
23341K AB 1	DRB PRIME STUDENT LOAN TRUST 2015-D A2			4	1FE	4,505,170	100.072	4,499,976	4,496,739	4,502,519	0	(1,021)	0	0	3.200	3.172	MON	2,398	143,896	04/19/2016.	01/25/2040.
23343D AE 9	DT AUTO OWNER TRUST 2018-2 C			4	1FE	3,499,570	100.517	3,518,095	3,500,000	3,499,647	0	76	0	0	3.670	3.703	MON	5,709	64,582	06/05/2018.	03/15/2024.
24703E AE 9	DELL EQUIPMENT FINANCE TRUST 2016-1 C			4	1FE	1,993,125	99.907	1,998,140	2,000,000	1,996,684	0	1,896	0	0	2.530	2.667	MON	1,265	50,600	04/05/2017.	07/22/2021.
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B			4	1FE	4,345,618	100.826	4,381,795	4,345,898	4,345,617	0	(1)	0	0	4.190	4.227	MON	5,564	60,698	08/14/2018.	01/21/2031.
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A			4	1FE	1,040,660	99.430	1,034,989	1,040,923	1,040,704	0	35	0	0	3.270	3.299	MON	1,040	34,038	10/06/2017.	10/22/2029.
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B			4	2AM	780,565	100.116	781,597	780,692	780,582	0	14	0	0	4.110	4.149	MON	980	32,086	10/06/2017.	10/22/2029.
25755T AK 6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II			4	2AM	9,950,000	101.228	10,072,186	9,950,000	9,950,000	0	0	0	0	4.328	4.350	JAJO	78,950	216,514	04/18/2018.	07/25/2048.
26208C AL 2	DRIVE AUTO RECEIVABLES TRUST 2017-AA C			4	1FE	3,691,674	99.910	3,688,784	3,692,107	3,691,970	0	160	0	0	2.980	3.002	MON	4,890	110,025	01/24/2017.	01/18/2022.
26208C AN 8	DRIVE AUTO RECEIVABLES TRUST 2017-AA D			4	2AM	2,999,934	101.163	3,034,890	3,000,000	2,999,828	0	(122)	0	0	4.160	4.194	MON	5,547	124,800	01/24/2017.	05/15/2024.
26208E AG 9	DRIVE AUTO RECEIVABLES TRUST 2017-1 D			4	1FE	4,249,866	100.399	4,266,958	4,250,000	4,249,791	0	(60)	0	0	3.840	3.870	MON	7,253	163,200	06/21/2017.	03/15/2023.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
26208M	AF	3	DRIVE AUTO RECEIVABLES TRUST 2018-5 C			4	1FE	3,999,108	100.946	4,037,840	4,000,000	3,999,128	0	21	0	0	3.990	4.030	MON	7,093	11,083	11/15/2018.	01/15/2025.
26209B	AF	6	DRIVE AUTO RECEIVABLES TRUST 2018-4 C			4	1FE	3,749,341	100.445	3,766,688	3,750,000	3,749,393	0	52	0	0	3.660	3.694	MON	6,100	32,788	09/11/2018.	11/15/2024.
26224H	AE	7	DRUG ROYALTY III LP 1 2017-1A A2			4	2AM	2,866,369	99.175	2,843,194	2,866,845	2,866,571	0	139	0	0	3.600	3.623	JAJO	21,788	103,206	05/31/2017.	04/15/2027.
268602	AA	7	ELM TRUST 2016-1A A2			4	1FE	3,544,251	99.855	3,539,192	3,544,332	3,544,204	0	(20)	0	0	4.163	4.198	MON	4,508	147,551	12/08/2016.	06/20/2025.
27034M	AB	0	Earnest Student Loan Program L 2016-D A2			4	1FE	1,623,035	99.146	1,609,682	1,623,547	1,623,202	0	69	0	0	2.720	2.743	MON	736	44,160	10/25/2016.	01/25/2041.
284157	AA	2	ELARA HGV TIMESHARE ISSUER 2014-A A			4	1FE	564,058	98.759	557,070	564,070	564,067	0	2	0	0	2.530	2.544	MON	238	14,271	10/22/2014.	02/25/2027.
284157	AB	0	ELARA HGV TIMESHARE ISSUER 2014-A B			4	2AM	563,988	98.900	557,865	564,070	564,043	0	12	0	0	3.020	3.044	MON	284	17,035	10/22/2014.	02/25/2027.
28416D	AB	6	ELARA HGV TIMESHARE ISSUER 2017-A B			4	1FE	2,844,626	98.239	2,795,368	2,845,477	2,844,789	0	129	0	0	2.960	2.988	MON	1,404	84,226	10/17/2017.	03/25/2030.
289333	AB	2	ELM TRUST 2018-2A A2			4	1FE	3,599,926	101.680	3,660,480	3,600,000	3,599,917	0	(9)	0	0	4.605	4.648	MON	5,066	31,775	10/03/2018.	10/20/2027.
29277V	AA	4	ENTERGY NEW ORLEANS STORE RCVY 2015-1 A			4	1FE	3,324,707	98.430	3,273,307	3,325,518	3,325,146	0	58	0	0	2.670	2.672	JD	7,399	88,791	07/14/2015.	06/01/2027.
294751	DR	0	EQUITY ONE ABS INC 2004-1 AF5			4	1FM	2,583,282	100.376	2,592,995	2,583,282	2,583,282	0	0	0	0	4.883	4.907	MON	10,512	126,801	01/14/2004.	04/25/2034.
294751	EV	0	EQUITY ONE ABS INC 2004-3 AF5			4	1FM	6,229,538	100.554	6,534,377	6,498,376	6,407,056	0	18,695	0	0	5.700	6.512	MON	30,867	300,167	07/14/2004.	07/25/2034.
29978C	AA	8	EverBank Mortgage Loan Trust 2018-1 A1			4	1FM	6,997,907	98.760	6,989,768	7,077,529	7,006,263	0	8,356	0	0	3.500	3.710	MON	20,643	206,428	02/08/2018.	02/25/2048.
30166J	AC	9	EXETER AUTOMOBILE RECEIVABLES 2017-1A B			4	1FE	3,069,312	99.928	3,067,790	3,070,000	3,069,769	0	219	0	0	3.000	3.027	MON	4,093	92,100	01/30/2017.	12/15/2021.
30166P	AE	1	EXETER AUTOMOBILE RECEIVABLES 2018-3A C			4	1FE	9,997,760	100.757	10,075,700	10,000,000	9,998,053	0	293	0	0	3.710	3.747	MON	16,489	144,278	07/17/2018.	06/15/2023.
30291D	AB	2	FRS LLC 2013-1A A2			4	1FE	3,811,463	99.826	3,804,865	3,811,497	3,811,501	0	101	0	0	3.080	3.099	MON	5,218	117,394	04/10/2013.	04/15/2043.
30291D	AC	0	FRS LLC 2013-1A B			4	2AM	2,975,437	99.676	2,980,700	2,990,389	2,981,931	0	2,739	0	0	3.960	4.195	MON	5,263	118,419	08/12/2016.	04/15/2043.
32058H	AJ	5	FIRST INVESTORS AUTO OWNERS TR 2014-3A C			4	1FE	2,077,070	99.964	2,076,816	2,077,564	2,077,491	0	107	0	0	2.970	2.994	MON	2,742	61,704	11/07/2014.	11/16/2020.
34417M	AA	5	FOCUS BRANDS FUNDING LLC 2017-1A A2I			4	2AM	2,955,000	100.986	2,984,136	2,955,000	2,955,000	0	0	0	0	3.857	3.874	JAJO	19,312	113,974	03/21/2017.	04/30/2047.
34528Q	DY	7	FORD CREDIT FLOORPLAN MSTR TR 2015-2 B			4	1FE	5,427,813	99.028	5,446,540	5,500,000	5,479,524	0	19,205	0	0	2.180	2.557	MON	5,329	119,900	03/24/2016.	01/15/2022.
35040U	AA	9	Foundation Finance Trust 2017-1A A			4	1FE	4,221,011	99.349	4,194,139	4,221,622	4,221,146	0	129	0	0	3.300	3.328	MON	6,192	140,088	12/06/2017.	07/15/2033.
35105D	AD	3	FOURSIGHT CAPITAL AUTOMOBILE 2018-1 B			4	1FE	4,328,800	100.366	4,345,848	4,330,000	4,329,060	0	260	0	0	3.530	3.565	MON	6,793	112,089	03/13/2018.	04/17/2023.
35105D	AE	1	FOURSIGHT CAPITAL AUTOMOBILE 2018-1 C			4	1FE	1,649,533	100.295	1,654,868	1,650,000	1,649,623	0	90	0	0	3.680	3.716	MON	2,699	44,528	03/13/2018.	08/15/2023.
35105M	AE	1	FOURSIGHT CAPTIAL AUTOMOBILE R 2018-2 C			4	1FE	4,999,390	101.509	5,075,450	5,000,000	4,999,407	0	17	0	0	3.980	4.015	MON	8,844	20,453	10/29/2018.	02/15/2024.
35105M	AF	8	FOURSIGHT CAPTIAL AUTOMOBILE R 2018-2 D			4	2AM	2,999,917	101.793	3,053,790	3,000,000	2,999,923	0	6	0	0	4.330	4.370	MON	5,773	13,351	10/29/2018.	07/15/2024.
36157R	D7	7	GE CAPITAL MTG 1999-HE1 A6			4	1FM	895,147	107.210	952,543	888,483	890,358	0	(463)	0	0	6.700	6.635	MON	4,961	59,528	05/21/2010.	04/25/2029.
36157R	D9	3	GE CAPITAL MTG 1999-HE M			4	5FM	222,811	83.408	196,451	235,530	196,451	(4,979)	562	0	0	6.705	7.577	MON	1,316	14,575	01/28/2002.	04/25/2029.
36159J	DM	0	GE CAPITAL CREDIT CARD MSTR 2012-7 B			4	1FE	2,499,239	99.369	2,484,225	2,500,000	2,499,809	0	98	0	0	2.210	2.224	MON	2,456	55,250	10/10/2012.	09/15/2022.
36249E	AC	8	GLS AUTO RECEIVABLES TRUST 2018-2A B			4	1FE	2,999,442	100.478	3,014,340	3,000,000	2,999,527	0	86	0	0	3.710	3.745	MON	4,947	54,104	06/12/2018.	03/15/2023.
36253U	AD	3	GLS AUTO RECEIVABLES TRUST 2017-1A C			4	2AM	4,999,249	99.377	4,968,850	5,000,000	4,999,517	0	204	0	0	3.500	3.530	MON	7,778	175,000	06/19/2017.	07/15/2022.
36255X	AB	9	GLS AUTO RECEIVABLES TRUST 2018-3A B			4	1FE	3,499,659	100.490	3,517,150	3,500,000	3,499,678	0	19	0	0	3.780	3.813	MON	5,880	24,255	10/02/2018.	08/15/2023.
37956A	AA	1	GLOBAL SC FINANCE SRL 2017-1A A			4	1FE	2,936,895	100.214	2,944,235	2,937,947	2,937,063	0	105	0	0	3.850	3.888	MON	4,399	113,111	04/18/2017.	04/15/2037.
37956A	AB	9	GLOBAL SC FINANCE SRL 2018-1A A			4	1FE	3,734,075	102.231	3,818,123	3,734,800	3,734,097	0	21	0	0	4.290	4.332	MON	6,231	90,793	05/17/2018.	05/17/2038.
38061L	AA	7	GOLD KEY RESORTS 2014-A A			4	1FE	2,179,291	99.430	2,167,326	2,179,751	2,179,502	0	45	0	0	3.220	3.246	MON	3,119	70,188	12/01/2014.	03/17/2031.
38081E	AA	9	GOLDEN BEAR 2016-1A A			4	1FE	3,108,037	99.621	3,096,257	3,108,037	3,108,037	0	0	0	0	3.750	3.750	MS	32,699	116,551	06/15/2016.	09/20/2047.
38217K	AA	2	Goodgreen Trust 2016-1A A			4	1FE	4,301,481	98.488	4,238,554	4,303,625	4,301,834	0	168	0	0	3.230	3.259	MON	6,178	145,468	10/28/2016.	10/15/2052.
411707	AB	8	CKE RESTAURANTS HOLDINGS INC 2018-1A AI			4	2AM	2,992,500	101.243	3,029,697	2,992,500	2,992,500	0	0	0	0	4.250	4.269	MJSD	3,886	63,591	05/23/2018.	06/21/2048.
411707	AD	4	CKE RESTAURANTS HOLDINGS INC 2018-1A AII			4	2AM	5,985,000	101.970	6,102,905	5,985,000	5,985,000	0	0	0	0	4.959	4.989	MJSD	9,069	148,398	05/23/2018.	06/21/2048.
42710V	AA	2	HERCULES CAPITAL FUNDING TRUST 2018-1A A			4	1FE	7,499,874	101.568	7,617,600	7,500,000	7,499,827	0	(47)	0	0	4.605	4.648	MON	10,553	47,009	10/25/2018.	11/22/2027.
42770L	AA	1	HERO FUNDING TRUST 2015-1A A			4	1FE	1,676,318	101.486	1,701,998	1,677,076	1,676,302	0	25	0	0	3.840	3.845	MS	18,068	67,643	04/22/2015.	09/20/2040.
42770Q	AA	0	HERO FUNDING TRUST 2014-2A A			4	1FE	1,802,938	101.510	1,831,409	1,804,166	1,803,086	0	55	0	0	3.990	3.998	MS	20,196	71,986	10/16/2014.	09/21/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
42806D BG 3	HERTZ VEHICLE FINANCING LLC 2017-2A A			4	1FE	4,997,832	98.778	4,938,900	5,000,000	4,998,344	0	400	0	0	3.290	3.322	MON	2,742	164,500	09/14/2017.	10/25/2023.
42806D BH 1	HERTZ VEHICLE FINANCING LLC 2017-2A B			4	1FE	1,749,598	101.031	1,768,043	1,750,000	1,749,692	0	73	0	0	4.200	4.242	MON	1,225	73,500	09/14/2017.	10/25/2023.
42806D BR 9	HERTZ VEHICLE FINANCING LLC 2018-1A B			4	1FE	4,998,196	98.762	4,938,100	5,000,000	4,998,330	0	135	0	0	3.600	3.631	MON	3,000	165,500	01/17/2018.	02/25/2024.
42806D BS 7	HERTZ VEHICLE FINANCING LLC 2018-1A C			4	2AM	2,249,532	101.442	2,282,445	2,250,000	2,249,517	0	(15)	0	0	4.390	4.430	MON	1,646	90,818	01/17/2018.	02/25/2024.
43284B AB 8	HILTON GRAND VACATIONS TRUST 2018-AA B			4	1FE	2,381,175	100.541	2,394,620	2,381,735	2,381,196	0	21	0	0	3.700	3.735	MON	1,469	23,500	09/11/2018.	02/25/2032.
43284B AC 6	HILTON GRAND VACATIONS TRUST 2018-AA C			4	2AM	2,381,499	101.111	2,408,196	2,381,735	2,381,504	0	5	0	0	4.000	4.035	MON	1,588	25,405	09/11/2018.	02/25/2032.
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6			4	1FM	256,468	106.288	272,672	256,541	255,896	0	(37)	0	0	7.520	7.604	MON	1,608	16,754	06/16/1997.	08/20/2028.
45780K AD 8	InSite Issuer LLC 2016-1A A			4	1FE	10,000,000	97.121	9,712,100	10,000,000	10,000,000	0	0	0	0	2.883	2.900	MON	12,813	288,300	10/25/2016.	11/15/2046.
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A			4	1FE	680,044	101.256	688,725	680,181	680,111	0	7	0	0	3.820	3.853	MON	1,155	25,983	10/29/2010.	12/15/2048.
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A			4	1FE	1,682,486	105.089	1,662,615	1,582,102	1,663,757	0	(3,917)	0	0	4.700	4.071	MON	3,305	74,359	12/31/2013.	10/15/2056.
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A			4	1FE	2,366,406	98.721	2,337,619	2,367,905	2,366,550	0	40	0	0	3.260	3.287	MON	3,431	77,194	03/25/2015.	09/15/2072.
46648R AC 5	JP MORGAN MORTGAGE TRUST 2018-1 A3			4	1FM	1,828,671	98.457	1,794,566	1,822,690	1,827,334	0	(1,337)	0	0	3.500	3.408	MON	5,316	58,478	01/18/2018.	06/25/2048.
47760Q AA 1	JIMMY JOHN'S FUNDING LLC 2017-1A A2I			4	2AM	2,962,500	99.899	2,959,508	2,962,500	2,962,500	0	0	0	0	3.610	3.625	JAJO	18,121	106,946	06/27/2017.	07/30/2047.
48283P AA 9	KABBAGE FUNDING LLC 2017-1 A			4	1FE	2,749,984	100.703	2,769,333	2,750,000	2,749,786	0	(109)	0	0	4.571	4.611	MON	5,587	125,703	03/07/2017.	03/15/2022.
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1			4	1FE	2,589,390	101.984	2,693,015	2,640,625	2,598,143	0	4,056	0	0	4.300	4.747	MON	5,047	113,547	12/08/2016.	01/15/2042.
52603F AE 8	LENDMARK FUNDING TRUST 2017-1A B			4	1FE	2,199,910	99.570	2,190,540	2,200,000	2,199,826	0	(53)	0	0	3.770	3.797	MON	2,534	82,940	06/22/2017.	01/22/2024.
52603J AA 8	LENDMARK FUNDING TRUST 2018-2A A			4	1FE	3,499,942	101.824	3,563,840	3,500,000	3,499,927	0	(15)	0	0	4.230	4.267	MON	4,524	20,563	10/25/2018.	04/20/2027.
52603V AA 1	LENDMARK FUNDING TRUST 2018-1A A			4	1FE	4,999,727	99.855	4,992,750	5,000,000	4,999,732	0	6	0	0	3.810	3.841	MON	5,821	113,771	05/08/2018.	12/21/2026.
52603V AB 9	LENDMARK FUNDING TRUST 2018-1A B			4	1FE	3,399,860	100.424	3,414,416	3,400,000	3,399,861	0	2	0	0	4.090	4.125	MON	4,249	83,050	05/08/2018.	12/21/2026.
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A			4	1FE	1,157,845	100.401	1,162,488	1,157,845	1,157,845	0	0	0	0	4.000	4.019	JAJO	7,976	47,196	04/24/2015.	10/30/2027.
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1			4	1FE	1,792,069	98.765	1,770,047	1,792,180	1,792,095	0	7	0	0	2.980	2.999	MON	2,374	53,407	01/23/2015.	01/15/2045.
55281T AB 6	MCA FUND HOLDING LLC 2017-1 B			4	2AM	1,143,476	99.998	1,143,453	1,143,476	1,143,476	0	0	0	0	5.290	5.326	FMAN	7,897	53,672	06/21/2017.	08/15/2028.
553891 AA 0	MVW OWNER TRUST 2014-1 A			4	1FE	815,097	98.434	802,560	815,328	815,328	0	0	0	0	2.250	2.278	MON	561	18,345	09/30/2014.	09/20/2031.
553894 AA 4	MVW OWNER TRUST 2016-1A A			4	1FE	1,192,923	97.564	1,163,989	1,193,051	1,192,935	0	5	0	0	2.250	2.262	MON	820	26,844	08/02/2016.	12/20/2033.
553896 AB 7	MVW OWNER TRUST 2017-1A B			4	1FE	1,427,035	98.004	1,398,605	1,427,090	1,427,034	0	1	0	0	2.750	2.766	MON	1,199	39,245	08/08/2017.	12/20/2034.
553896 AC 5	MVW OWNER TRUST 2017-1A C			4	2AM	2,853,431	97.815	2,791,815	2,854,179	2,853,562	0	97	0	0	2.990	3.016	MON	2,608	85,340	08/08/2017.	12/20/2034.
57109F AB 2	MARLETTE FUNDING TRUST 2018-3A B			4	1FE	4,353,110	99.996	4,353,826	4,354,000	4,353,249	0	138	0	0	3.860	3.898	MON	7,470	64,425	07/20/2018.	09/15/2028.
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A			4	1FE	360,849	99.428	358,835	360,899	360,888	0	4	0	0	2.510	2.526	MON	277	9,059	06/20/2012.	05/20/2030.
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B			4	2AM	240,583	99.465	239,312	240,599	240,596	0	1	0	0	3.500	3.527	MON	257	8,421	06/20/2012.	05/20/2030.
57563N AB 4	MASSACHUSETTS EDUCATIONAL FIN 2018-A A			4	1FE	4,352,908	101.353	4,453,950	4,394,493	4,353,958	0	1,049	0	0	3.850	4.069	MON	2,820	0	09/20/2018.	05/25/2033.
59549W AA 1	MID STATE TRUST SERIES 11 A1			4	2AM	3,603,437	105.546	3,905,871	3,700,634	3,669,990	0	8,138	0	0	4.864	5.382	MON	8,000	179,999	04/22/2010.	07/15/2038.
59560U AA 9	MID-STATE TRUST 2004-1 A			4	1FE	682,716	107.831	719,431	667,183	675,228	0	(1,063)	0	0	6.005	5.670	MON	3,339	40,064	04/19/2011.	08/15/2037.
59560W AC 1	MID-STATE TRUST 2010-1 M			4	1FM	1,459,396	104.222	1,522,066	1,460,407	1,459,192	0	(25)	0	0	5.250	5.290	MON	6,389	76,672	11/24/2010.	12/15/2045.
61946E AA 6	MOSIAC SOLAR LOANS LLC 2017-1A A			4	1FE	2,570,006	100.800	2,591,309	2,570,743	2,570,089	0	49	0	0	4.450	4.496	MON	3,496	114,398	01/26/2017.	06/20/2042.
62848B AB 7	MVW OWNER TRUST 2018-1A B			4	1FE	2,797,088	101.008	2,825,720	2,797,521	2,797,121	0	33	0	0	3.600	3.630	MON	3,077	48,397	06/19/2018.	01/21/2036.
629400 AB 8	NP FERRUM LLC 2015-1A A2			4	1FE	3,998,008	100.316	4,012,622	4,000,000	3,998,013	0	5	0	0	3.585	3.623	MON	4,780	0	12/24/2018.	02/19/2045.
62946A AA 2	NP SPE II LLC 2016-1A A1			4	1FE	3,066,298	101.436	3,110,330	3,066,298	3,066,298	0	0	0	0	4.164	4.199	MON	3,901	127,681	04/25/2016.	04/20/2046.
62946U AL 4	NEW RESIDENTIAL ADVANCE REC 2017-T1 AT1			4	1FE	3,999,980	99.916	3,996,640	4,000,000	3,999,827	0	(83)	0	0	3.214	3.234	MON	5,714	128,572	02/01/2017.	02/15/2051.
63862M AC 0	NATIONSTAR HECM LOAN TRUST 2018-1A M2			4	1FE	1,999,995	100.124	2,002,480	2,000,000	1,999,994	0	(2)	0	0	3.469	3.494	MON	1,156	53,958	03/08/2018.	02/25/2028.
63939N AB 9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A			4	1FE	1,583,830	101.688	1,611,316	1,584,568	1,584,103	0	76	0	0	3.910	3.949	MON	2,754	61,957	01/28/2016.	12/15/2045.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
63939X AD 3	NAVIENT STUDENT LOAN TRUST 2017-A B			4	1FE	7,299,470	99.133	7,236,709	7,300,000	7,299,545	0	40	0	0	3.910	3.943	MON	12,686	285,430	10/12/2017.	12/16/2058.
63940K AC 0	NAVITAS EQUIPMENT RECEIVABLES 2016-1 B			4	1FE	5,499,151	99.335	5,463,425	5,500,000	5,499,572	0	191	0	0	3.220	3.245	MON	7,871	178,084	09/16/2016.	10/15/2021.
63940U AB 0	NAVIENT STUDENT LOAN TRUST 2018-DA A2A			4	1FE	6,975,415	101.020	7,071,400	7,000,000	6,976,141	0	726	0	0	4.000	4.102	MON	12,444	38,889	10/18/2018.	12/15/2059.
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6			4	1FM	4,383,616	101.148	4,608,601	4,556,294	4,564,900	0	3,917	0	0	6.000	5.892	MON	22,781	232,556	10/07/2003.	11/25/2033.
68235R AC 8	ONDECK ASSET SECURITIZATION TR 2018-1A A			4	1FE	6,499,808	100.156	6,510,140	6,500,000	6,499,779	0	(30)	0	0	3.500	3.525	MON	8,847	151,667	04/10/2018.	04/18/2022.
68267B AC 4	ONEMAIN FINANCIAL ISSUANCE TRU 20181-A C			4	1FE	4,999,310	100.151	5,007,550	5,000,000	4,999,370	0	60	0	0	3.770	3.802	MON	8,901	148,706	02/21/2018.	03/14/2029.
68268E AA 1	ONEMAIN FINANCIAL ISSUANCE TRU 2015-1A A			4	1FE	975,267	100.044	972,353	971,926	971,926	0	(354)	0	0	3.190	3.093	MON	1,120	31,004	02/05/2015.	03/18/2026.
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A			4	1FE	1,279,338	98.537	1,260,842	1,279,562	1,279,431	0	19	0	0	2.290	2.304	MON	1,791	29,302	08/06/2014.	07/09/2029.
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B			4	2AM	984,834	98.496	970,237	985,052	984,923	0	19	0	0	3.030	3.054	MON	1,824	29,847	08/06/2014.	07/09/2029.
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A			4	1FE	1,390,897	98.217	1,366,320	1,391,124	1,390,975	0	26	0	0	2.880	2.899	MON	2,560	40,064	10/21/2015.	09/08/2027.
68504W AB 3	ORANGE LAKE TIMESHARE TRUST 2018-A B			4	1FE	3,910,210	99.973	3,909,213	3,910,269	3,910,201	0	(9)	0	0	3.350	3.373	MON	8,369	103,704	02/13/2018.	07/08/2030.
68504W AC 1	ORANGE LAKE TIMESHARE TRUST 2018-A C			4	2AM	3,351,147	100.295	3,361,502	3,351,615	3,351,186	0	39	0	0	3.740	3.772	MON	8,009	99,236	02/13/2018.	07/08/2030.
687846 AE 5	OSCAR US FUNDING TRUST 2017-1A A4			4	1FE	2,999,328	99.875	2,996,250	3,000,000	2,999,571	0	135	0	0	3.300	3.328	MON	5,775	99,000	03/15/2017.	05/10/2024.
68784A AE 6	OSCAR US FUNDING TRUST 2017-2A A4			4	1FE	2,249,418	98.981	2,227,073	2,250,000	2,249,573	0	121	0	0	2.760	2.782	MON	3,623	62,100	09/12/2017.	12/10/2024.
68784L AE 2	OSCAR US FUNDING TRUST 2015-1A A4			4	1FE	1,479,811	99.668	1,485,108	1,490,055	1,484,324	0	2,019	0	0	2.440	2.740	MON	1,616	36,357	09/28/2016.	06/15/2022.
68784U AE 2	OSCAR US FUNDING TRUST 2016-2A A4			4	1FE	2,599,303	99.602	2,589,652	2,600,000	2,599,630	0	145	0	0	2.990	3.015	MON	3,455	77,740	09/14/2016.	12/15/2023.
69363P AC 4	PUBLIC SERVICE NEW HAMPSHIRE 2018-1 A3			4	1FE	8,499,780	102.825	8,740,125	8,500,000	8,500,273	0	493	0	0	3.814	3.812	FA	209,823	0	05/01/2018.	02/01/2035.
72703P AA 1	PLANET FITNESS MASTER ISSUER 2018-1A A2I			4	2AM	9,975,000	100.655	10,040,336	9,975,000	9,975,000	0	0	0	0	4.262	4.280	MJSD	30,704	146,435	07/19/2018.	09/05/2048.
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A			4	1FM	67,103	99.217	70,637	71,194	70,163	0	52	0	0	5.965	7.098	MON	354	2,954	11/18/2005.	01/25/2036.
74114N AJ 6	PRESTIGE AUTO RECEIVABLES TRUS 2018-1A C			4	1FE	5,499,299	101.166	5,564,130	5,500,000	5,499,323	0	24	0	0	3.750	3.782	MON	9,167	44,688	09/18/2018.	10/15/2024.
74114N AL 1	PRESTIGE AUTO RECEIVABLES TRUS 2018-1A D			4	2AM	2,999,370	101.618	3,048,540	3,000,000	2,999,400	0	30	0	0	4.140	4.182	MON	5,520	26,910	09/18/2018.	10/15/2024.
74333J AD 3	PROGRESS RESIDENTIAL TRUST 2017-SFR1 B			4	1FE	2,499,924	97.982	2,449,550	2,500,000	2,499,043	0	(615)	0	0	3.017	3.008	MON	6,285	75,425	07/13/2017.	08/17/2034.
74333J AG 6	PROGRESS RESIDENTIAL TRUST 2017-SFR1 C			4	1FE	3,999,884	98.587	3,943,480	4,000,000	3,998,337	0	(1,079)	0	0	3.316	3.307	MON	11,053	132,640	07/13/2017.	08/17/2034.
74334A AC 3	PROGRESS RESIDENTIAL TRUST 2018-SFR1 C			4	1FE	2,000,000	98.567	1,971,340	2,000,000	1,999,481	0	(519)	0	0	3.684	3.676	MON	6,140	56,693	02/08/2018.	03/17/2035.
759950 CU 0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5			4	1FM	4,309,250	97.326	4,679,986	4,808,567	4,429,521	0	10,295	0	0	6.558	8.259	MON	26,279	211,826	06/18/2004.	07/25/2034.
78410F AA 4	SCF EQUIPMENT TRUST LLC 2016-1A A			4	1FE	583,560	99.822	584,462	585,504	584,548	0	482	0	0	3.620	3.814	MON	648	21,212	12/15/2016.	11/20/2021.
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B			4	1FE	298,851	100.677	280,094	278,211	296,186	0	(559)	0	0	4.540	3.981	MON	561	12,631	12/31/2013.	10/17/2044.
78448Q AB 4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A			4	1FE	1,324,132	99.847	1,328,228	1,330,263	1,327,580	0	851	0	0	2.980	3.092	MON	1,762	39,642	07/23/2015.	07/15/2027.
78448W AD 7	SMB PRIVATE EDUCATION LOAN TR 2017-A B			4	1FE	2,906,594	95.182	2,855,460	3,000,000	2,936,074	0	4,851	0	0	3.500	3.916	MON	4,667	105,000	01/31/2017.	06/17/2041.
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2			4	1FE	651,319	99.997	645,101	645,120	647,962	0	(750)	0	0	3.020	2.795	MON	325	19,483	08/14/2014.	10/25/2027.
80284B AF 1	SANTANDER DRIVE AUTO REC TRUST 2015-2 C			4	1FE	818,264	99.889	817,568	818,477	818,467	0	25	0	0	2.440	2.460	MON	888	19,971	04/15/2015.	04/15/2021.
80285E AF 4	SANTANDER DRIVE AUTO REC 2016-1 C			4	1FE	1,749,809	99.983	1,749,834	1,750,131	1,750,046	0	76	0	0	3.090	3.115	MON	2,404	54,079	02/10/2016.	04/15/2022.
80286A AG 9	SANTANDER DRIVE AUTO REC 2018-5 D			4	2AM	1,749,653	101.221	1,771,368	1,750,000	1,749,662	0	9	0	0	4.190	4.231	MON	3,259	10,388	10/16/2018.	12/16/2024.
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A			4	1FE	1,460,452	101.526	1,482,739	1,460,452	1,460,452	0	0	0	0	3.980	3.999	JAJO	10,656	58,126	11/15/2013.	01/25/2044.
82652E AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B			4	2AM	638,343	99.580	635,675	638,356	638,336	0	(2)	0	0	2.800	2.816	MON	546	17,874	10/29/2014.	10/20/2031.
82653D AB 5	SIERRA RECEIVABLES FUNDING CO 2018-2A B			4	1FE	1,565,030	100.623	1,574,972	1,565,220	1,565,037	0	7	0	0	3.650	3.680	MON	1,746	24,280	07/11/2018.	06/20/2035.
82653D AC 3	SIERRA RECEIVABLES FUNDING CO 2018-2A C			4	2AM	1,564,786	101.008	1,580,998	1,565,220	1,564,810	0	25	0	0	3.940	3.980	MON	1,884	26,210	07/11/2018.	06/20/2035.
82653G AB 8	SIERRA RECEIVABLES FUNDING CO 2018-3A B			4	1FE	1,390,553	101.687	1,414,247	1,390,785	1,390,556	0	3	0	0	3.870	3.905	MON	1,645	9,569	10/10/2018.	09/20/2035.
82653G AC 6	SIERRA RECEIVABLES FUNDING CO 2018-3A C			4	2AM	1,806,181	101.684	1,836,630	1,806,214	1,806,175	0	(6)	0	0	4.170	4.205	MON	2,301	13,390	10/10/2018.	09/20/2035.
83189D AD 2	SMB PRIVATE EDUCATION LOAN TRS 2017-B B			4	1FE	4,965,232	97.806	4,890,300	5,000,000	4,968,963	0	3,240	0	0	3.500	3.615	MON	7,778	192,986	10/31/2017.	12/16/2041.
83404F AD 6	SOCIAL PROFESSIONAL LOAN PROG 2017-A B			4	1FE	1,707,634	98.372	1,721,510	1,750,000	1,715,616	0	4,269	0	0	3.440	3.792	MON	1,003	60,200	02/02/2017.	03/26/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
83405A AA 2	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A			4	1FE	1,847,861	99.979	1,847,631	1,848,019	1,847,909	0	14	0	0	3.280	3.305	MON	1,010	60,615	01/20/2017.	01/26/2026.
83405A AB 0	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 B			4	1FE	999,808	102.378	1,023,780	1,000,000	999,854	0	15	0	0	4.730	4.780	MON	788	47,300	01/20/2017.	01/26/2026.
83406E AD 7	SOCIAL PROFESSIONAL LOAN PROG 2018-A B			4	1FE	7,994,763	100.388	8,031,040	8,000,000	7,995,303	0	540	0	0	3.610	3.646	MON	4,813	265,536	01/18/2018.	02/25/2042.
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2			4	2AM	3,750,532	101.562	3,809,116	3,750,532	3,750,532	0	0	0	0	4.472	4.512	MON	5,125	176,289	04/12/2016.	05/20/2046.
83546D AF 5	SONIC CAPITAL LLC 2018-1A A2			4	2AM	2,497,917	98.864	2,469,540	2,497,917	2,497,917	0	0	0	0	4.026	4.059	MON	3,073	89,113	01/23/2018.	02/20/2048.
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A			4	1FE	1,710,904	100.400	1,717,753	1,710,904	1,710,904	0	0	0	0	4.000	4.011	FMAN	11,406	68,436	05/08/2015.	08/01/2031.
85022W AA 2	SPRINGCASTLE SPV 2016-AA A			4	1FE	4,741,728	99.159	4,702,030	4,741,910	4,741,735	0	(7)	0	0	3.050	3.069	MON	2,410	144,628	09/16/2016.	04/25/2029.
85022W AB 0	SPRINGCASTLE SPV 2016-AA B			4	1FE	6,999,641	100.558	7,039,060	7,000,000	6,999,655	0	(1)	0	0	4.100	4.135	MON	4,783	287,000	09/16/2016.	10/25/2033.
859245 AA 0	STERLING BANK TRUST FSB 2004-1			4,6	1	282,955	5.750	282,955	0	37,123	0	(177,681)	0	0	0.122	(22.121)	MON	84	103,542	10/29/2009.	04/26/2026.
86212V AE 4	STORE MASTER FUNDING LLC 2018-1A A2			4	1FE	2,490,454	103.732	2,584,370	2,491,391	2,490,456	0	2	0	0	4.290	4.334	MON	3,266	17,220	10/12/2018.	10/20/2048.
86212V AF 1	STORE MASTER FUNDING LLC 2018-1A A3			4	1FE	1,997,478	103.477	2,067,815	1,998,333	1,997,484	0	6	0	0	4.400	4.448	MON	2,687	14,166	10/12/2018.	10/20/2048.
86212V AG 9	STORE MASTER FUNDING LLC 2018-1A A4			4	1FE	2,497,754	102.845	2,568,982	2,497,917	2,497,746	0	(9)	0	0	4.740	4.787	MON	3,618	19,076	10/12/2018.	10/20/2048.
87165L AF 8	SYNCHRONY CREDIT CARD 2015-1 A			4	1FE	5,051,563	99.238	4,961,900	5,000,000	5,015,893	0	(13,119)	0	0	2.370	2.107	MON	5,267	118,500	03/21/2016.	03/15/2023.
872295 AE 0	TCF AUTO REC OWNER TRUST 2016-1A B			4	1FE	1,999,946	98.410	1,968,200	2,000,000	1,999,947	0	18	0	0	2.320	2.331	MON	2,062	46,400	09/14/2016.	06/15/2022.
87342R AD 6	TACO BELL FUNDING, LLC 2018-1 A2I			4	2AM	3,000,000	101.359	3,040,770	3,000,000	3,000,000	0	0	0	0	4.300	4.319	FMAN	11,825	0	11/14/2018.	11/25/2048.
87342R AE 4	TACO BELL FUNDING, LLC 2018-1 A2II			4	2AM	6,000,000	101.768	6,106,080	6,000,000	6,000,000	0	0	0	0	4.990	5.020	FMAN	27,445	0	11/14/2018.	11/25/2048.
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A			4	1FE	1,228,638	99.634	1,224,668	1,229,167	1,228,724	0	16	0	0	3.550	3.580	MON	1,333	43,636	10/31/2013.	11/20/2038.
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A			4	1FE	3,384,333	98.933	3,348,222	3,384,333	3,384,333	0	0	0	0	3.270	3.291	MON	3,382	110,668	07/21/2015.	11/21/2039.
88315F AA 9	TEXTAINER MARINE CCONTAINERS 2017-1A A			4	1FE	5,953,240	99.849	5,944,510	5,953,500	5,953,220	0	(3)	0	0	3.720	3.749	MON	6,767	221,470	05/11/2017.	05/20/2042.
88315F AE 1	TEXTAINER MARINE CCONTAINERS 2017-2A A			4	1FE	4,838,204	99.279	4,804,175	4,839,065	4,838,291	0	69	0	0	3.520	3.549	MON	5,205	170,335	06/22/2017.	06/20/2042.
88315L AA 6	TEXTAINER MARINE CONTAINERS 2018-1A A			4	1FE	4,792,672	100.995	4,898,258	4,850,000	4,794,540	0	1,869	0	0	4.110	4.410	MON	6,091	74,197	08/02/2018.	08/20/2043.
88642L AD 4	TIDEWATER AUTO REC TRUST 2016-AA C			4	1FE	1,077,550	100.026	1,077,995	1,077,715	1,077,713	0	55	0	0	4.080	4.115	MON	1,954	43,971	02/23/2016.	02/15/2021.
88642M AD 2	TIDEWATER AUTO RECEIVABLES TR 2018-AA C			4	1FE	4,998,863	100.548	5,027,400	5,000,000	4,999,058	0	195	0	0	3.840	3.878	MON	8,533	121,600	04/20/2018.	11/15/2024.
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A			4	1FE	2,330,681	108.337	2,524,996	2,330,681	2,330,681	0	0	0	0	5.640	5.706	MON	6,938	131,450	10/30/2003.	11/12/2026.
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A			4	1FE	2,783,889	106.529	2,965,649	2,783,889	2,783,889	0	0	0	0	5.194	5.250	MON	6,025	144,595	10/18/2010.	10/16/2040.
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1			4	1FE	622,496	97.716	608,278	622,496	622,496	0	0	0	0	2.266	2.276	MON	627	14,106	12/12/2012.	01/15/2043.
89657A AA 4	TRINITY RAIL LEASING L.P. 2018-1A A1			4	1FE	5,696,754	101.666	5,793,796	5,698,853	5,696,834	0	81	0	0	3.820	3.858	MON	8,466	107,034	06/13/2018.	06/17/2048.
89679H AJ 4	TRITON CONTAINER FINANCE LLC 2018-1A A			4	1FE	6,473,772	100.553	6,510,807	6,475,000	6,473,822	0	50	0	0	3.950	3.986	MON	7,815	191,822	03/13/2018.	03/20/2043.
89690E AC 1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2			4	1FE	2,995,483	105.492	3,159,995	2,995,483	2,995,483	0	0	0	0	6.024	6.100	MON	8,020	180,448	06/29/2011.	07/15/2041.
902635 AA 9	UNITED CAPITAL MARKETS 2003-A			4,6	1FE	109,004	2.000	123,657	0	107,012	0	(1,116)	0	0	2.300	.156.088	MON	2,370	129,332	08/20/2008.	11/08/2027.
91823A AG 6	VB-S1 Issuer LLC 2018-1A C			4	1FE	3,500,000	98.797	3,457,895	3,500,000	3,500,000	0	0	0	0	3.413	3.437	MON	5,309	96,891	02/12/2018.	02/15/2048.
918290 AA 5	VSE VOI Mortgage LLC 2016-A A			4	1FE	1,337,569	98.372	1,315,928	1,337,706	1,336,898	0	(280)	0	0	2.540	2.510	MON	2,831	33,978	09/14/2016.	07/20/2033.
92211M AC 7	VANTAGE DATA CENTERS ISSUER 2018-1A A2			4	1FE	7,933,333	100.256	7,953,643	7,933,333	7,933,333	0	0	0	0	4.072	4.107	MON	14,358	268,307	02/09/2018.	02/16/2043.
92211M AE 3	VANTAGE DATA CENTERS ISSUER 2018-2A A2			4	1FE	3,996,667	100.000	3,996,667	3,996,667	3,996,667	0	0	0	0	4.196	4.232	MON	7,453	9,317	11/16/2018.	11/16/2043.
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A			4	1FE	3,547,015	99.954	3,546,588	3,548,221	3,545,642	0	(1,373)	0	0	3.590	3.546	MON	10,615	95,536	04/06/2018.	04/25/2048.
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF			4	1FE	2,240,673	98.784	2,214,019	2,241,273	2,238,711	0	(1,701)	0	0	3.000	2.958	MON	5,603	67,238	05/08/2017.	05/25/2047.
92940V AA 9	WRG Debt Funding II LLC 2017-1 A			4	1FE	7,499,920	102.288	7,671,573	7,500,000	7,499,804	0	(73)	0	0	4.458	4.498	MON	14,860	340,851	09/14/2017.	03/15/2026.
949456 AA 5	WELK RESORTS LLC 2013-A A			4	1FE	728,786	99.320	723,929	728,885	728,839	0	(7)	0	0	3.100	3.123	MON	1,004	22,595	11/21/2013.	03/15/2029.
949458 AA 1	WELK RESORTS LLC 2015-AA A			4	1FE	1,087,850	98.694	1,073,731	1,087,940	1,087,871	0	6	0	0	2.790	2.807	MON	1,349	30,354	06/02/2015.	06/16/2031.
94945P AA 3	WELK RESORTS LLC 2017-AA A			4	1FE	1,448,280	98.606	1,428,236	1,448,427	1,448,310	0	21	0	0	2.820	2.839	MON	1,815	40,846	06/15/2017.	06/15/2033.
94945P AB 1	WELK RESORTS LLC 2017-AA B			4	2AM	1,448,108	98.396	1,425,119	1,448,351	1,448,162	0	38	0	0	3.410	3.439	MON	2,195	49,389	06/15/2017.	06/15/2033.

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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	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
95058X AD 0	WENDYS FUNDING LLC 2018-1A A2I			4	2AM	9,819,949	95.959	9,499,941	9,900,000	9,823,721	0	3,772	0	0	3.573	3.728	MJSD	15,721	293,790	04/04/2018.	03/15/2048.
95058X AE 8	WENDYS FUNDING LLC 2018-1A A2II			4	2AM	5,940,000	94.350	5,604,390	5,940,000	5,940,000	0	0	0	0	3.884	3.902	MJSD	10,254	210,202	12/06/2017.	03/15/2048.
96032X AA 5	WESTGATE RESORTS 2014-1A A			4	1FE	763,241	99.809	764,711	766,174	765,174	0	366	0	0	2.150	2.256	MON	1,373	16,473	09/17/2014.	12/20/2026.
96032X AB 3	WESTGATE RESORTS 2014-1A B			4	1FE	306,075	99.803	305,866	306,470	305,952	0	(23)	0	0	3.250	3.257	MON	830	9,960	09/17/2014.	12/20/2026.
96033C AA 0	WESTGATE RESORTS 2016-1A A			4	1FE	2,725,852	99.839	2,731,279	2,735,684	2,730,571	0	(142)	0	0	3.500	3.518	MON	2,926	95,749	04/22/2016.	12/20/2028.
96033D AA 8	WESTGATE RESORTS 2017-1A A			4	1FE	1,225,202	99.349	1,218,702	1,226,688	1,224,964	0	(123)	0	0	3.050	3.050	MON	3,118	37,414	03/30/2017.	12/20/2030.
96033D AB 6	WESTGATE RESORTS 2017-1A B			4	2AM	612,434	100.093	613,914	613,344	612,244	0	(98)	0	0	4.050	4.052	MON	2,070	24,840	03/30/2017.	12/20/2030.
96033L AA 0	WESTGATE RESORTS 2015-2A A			4	1FE	705,253	99.777	704,616	706,191	704,893	0	(182)	0	0	3.200	3.196	MON	691	22,598	11/18/2015.	07/20/2028.
96033L AB 8	WESTGATE RESORTS 2015-2A B			4	1FE	705,088	99.802	704,793	706,191	704,574	0	(248)	0	0	4.000	3.996	MON	863	28,248	11/18/2015.	07/20/2028.
96033W AB 4	WESTGATE RESORTS 2018-1A B			4	1FE	2,943,877	99.632	2,947,782	2,958,670	2,945,432	0	1,555	0	0	3.580	3.756	MON	8,827	64,141	04/19/2018.	12/20/2031.
96033W AC 2	WESTGATE RESORTS 2018-1A C			4	2AM	3,374,865	100.191	3,387,795	3,381,337	3,374,656	0	(209)	0	0	4.100	4.121	MON	11,553	83,951	04/19/2018.	12/20/2031.
96042F AE 4	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A C			4	1FE	3,499,348	99.742	3,490,970	3,500,000	3,499,469	0	121	0	0	3.500	3.532	MON	5,444	70,778	05/09/2018.	01/16/2024.
96042F AF 1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A D			4	2AM	3,999,562	100.952	4,038,080	4,000,000	3,999,610	0	47	0	0	4.000	4.036	MON	7,111	92,444	05/09/2018.	01/16/2024.
96042N AL 1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-1A D			4	2AM	6,248,872	99.332	6,208,250	6,250,000	6,249,155	0	283	0	0	3.410	3.440	MON	9,472	190,036	01/17/2018.	05/15/2023.
97063Q AA 0	WILLIS ENGINE SECURITIZATION 2017-A A			4	1FE	4,197,723	99.793	4,192,603	4,201,300	4,198,027	0	204	0	0	4.690	4.750	MON	8,757	198,154	07/28/2017.	08/15/2042.
97064E AA 6	WILLIS ENGINE SECURITIZATION T 2018-A A			4	1FE	2,966,026	102.760	3,048,040	2,966,173	2,966,052	0	26	0	0	4.750	4.797	MON	6,262	44,225	08/16/2018.	09/15/2043.
974153 AA 6	WINGSTOP FUNDING LLC 2018-1 A2			4	2AM	1,000,000	102.390	1,023,900	1,000,000	1,000,000	0	0	0	0	4.970	4.999	MJSD	6,489	0	11/06/2018.	12/05/2048.
981464 CW 8	WORLD FINANCIAL NETWORK 2012-A A			2	1FE	1,999,952	99.993	1,999,860	2,000,000	1,999,946	0	1	0	0	3.140	3.160	MON	2,791	62,800	04/05/2012.	01/17/2023.
00176A AY 1	AMERICAN MONEY MANAGEMENT CORP 2012-11A		D	4	1FE	6,000,000	99.977	5,998,620	6,000,000	6,000,000	0	0	0	0	4.002	4.022	JAJO	40,691	120,072	04/20/2018.	04/30/2031.
00176J AP 1	AMERICAN MONEY MANAGEMENT CORP 2015-16A		D	4	1FE	5,000,000	97.043	4,852,150	5,000,000	5,000,000	0	0	0	0	4.786	4.815	JAJO	51,853	216,929	03/29/2017.	04/14/2029.
04016L AE 7	ARES CLO LTD 2017-42A B2		D	4	1FE	3,700,000	94.619	3,500,903	3,700,000	3,700,000	0	0	0	0	3.740	3.754	JAJO	26,523	138,380	02/17/2017.	01/22/2028.
04016U AJ 6	ARES CLO LTD 2017-46A B2		D	4	1FE	2,500,000	92.830	2,320,750	2,500,000	2,500,000	0	0	0	0	3.570	3.565	JAJO	18,842	67,681	12/08/2017.	01/15/2030.
04941Y AE 9	Atlas Senior Loan Fund LTD 2018-11A A1F		D	4	1FE	7,500,000	100.329	7,524,675	7,500,000	7,500,000	0	0	0	0	4.074	3.487	JAJO	155,321	0	06/08/2018.	07/26/2031.
06759M AJ 0	BABSON CLO LTD 2016-1A B2R		D	4	1FE	6,000,000	99.327	5,959,620	6,000,000	6,000,000	0	0	0	0	4.580	4.606	JAJO	51,907	48,090	07/25/2018.	07/23/2030.
06760B AJ 1	BABSON CLO LTD 2017-1A C		D	4	1FE	3,000,000	99.971	2,999,130	3,000,000	3,000,000	0	0	0	0	4.869	4.875	JAJO	30,431	155,135	06/23/2017.	07/18/2029.
06760J AJ 4	BABSON CLO LTD 2018-2A B		D	4	1FE	5,000,000	96.227	4,811,350	5,000,000	5,000,000	0	0	0	0	4.349	4.352	JAJO	47,112	87,907	04/04/2018.	04/15/2030.
10302V BE 4	BOWMAN PARK CLO LTD 2014-1A B2R		D	4	1FE	3,000,000	97.978	2,939,340	3,000,000	3,000,000	0	0	0	0	3.545	3.559	FMAN	11,225	106,338	02/03/2017.	11/23/2025.
12479L AA 8	CAI 2012-1A A 2012-1A A		D	4	1FE	1,149,752	99.440	1,143,560	1,150,000	1,149,896	0	24	0	0	3.470	3.500	MON	665	39,905	10/10/2012.	10/25/2027.
12805P AJ 5	CAL FUNDING LTD 2018-2A A		D	4	1FE	3,412,117	102.461	3,496,482	3,412,500	3,412,123	0	7	0	0	4.340	4.381	MON	2,468	39,494	09/12/2018.	09/25/2043.
13080B AC 5	SYMPHONY CLO LTD 2013-12A B2R		D	4	1FE	4,000,000	96.662	3,866,480	4,000,000	4,000,000	0	0	0	0	3.389	3.403	JAJO	27,865	135,560	04/03/2017.	10/15/2025.
14311X AE 2	CARLYLE GLOBAL MARKET STRTGY 2018-1A B		D	4	1FE	5,000,000	95.814	4,790,700	5,000,000	5,000,000	0	0	0	0	4.319	4.341	JAJO	42,590	82,463	04/17/2018.	04/20/2031.
14314F AG 3	CARLYLE GLOBAL MARKET STRAT 2017-3A B		D	4	1FE	3,500,000	99.943	3,498,005	3,500,000	3,500,000	0	0	0	0	4.837	4.864	JAJO	33,391	181,488	06/23/2017.	07/20/2029.
15032A AQ 0	CEDAR FUNDING LTD 2016-5A AFR		D	4	1FE	6,500,000	99.840	6,489,600	6,500,000	6,500,000	0	0	0	0	3.976	3.996	JAJO	53,124	64,610	07/03/2018.	07/17/2031.
17275G AA 4	CIRRUS FUNDING 2018-1, LTD 2018-1A A		D	4	1FE	5,000,000	107.283	5,364,140	5,000,000	5,000,000	0	0	0	0	4.800	4.823	JAJO	22,000	0	11/02/2018.	01/25/2037.
21623P AG 2	COOK PARK CLO, LTD 2018-1A C		D	4	1FE	5,000,000	95.165	4,758,250	5,000,000	5,000,000	0	0	0	0	4.200	4.204	JAJO	44,329	107,984	03/09/2018.	04/17/2031.
26251L AG 9	DRYDEN SENIOR LOAN FUND 2018-64A C		D	4	1FE	2,450,000	95.114	2,330,293	2,450,000	2,450,000	0	0	0	0	4.219	4.229	JAJO	21,534	46,633	03/20/2018.	04/18/2031.
26252E AL 3	DRYDEN SENIOR LOAN FUND 2018-70A A2B		D	4	1FE	8,070,000	104.004	8,393,104	8,070,000	8,070,000	0	0	0	0	4.340	4.336	JAJO	4,864	0	12/07/2018.	01/16/2032.
26971H AC 6	EAGLE LTD 2014-1A B		D	4	3AM	2,173,337	100.996	2,181,350	2,159,838	2,168,501	0	(1,256)	0	0	5.290	5.212	MON	5,078	114,255	01/05/2015.	12/15/2039.
37952U AD 5	SEACO CONTAINER 2014-1A A1		D	4	1FE	1,395,541	98.831	1,379,516	1,395,833	1,395,649	0	27	0	0	3.190	3.215	MON	1,732	44,527	07/23/2014.	07/17/2029.
38136F AJ 2	GOLDEN TREE LOAN MANAGEMENT 2017-1A B2		D	4	1FE	4,250,000	101.044	4,294,384	4,250,000	4,250,000	0	0	0	0	3.790	3.807	JAJO	31,768	161,075	03/09/2017.	04/20/2029.
38137M AP 2	Goldentree Loan Opportunities 2016-12A B		D	4	1FE	3,749,986	98.114	3,679,275	3,750,000	3,749,946	0	(40)	0	0	4.375	4.399	JAJO	31,901	41,016	06/29/2018.	07/21/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	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
38137P BA 7	GOLDENTREE LOAN OPPORTUNITIES 2015-10A C		D	4	1FE	7,000,000	108.230	7,576,113	7,000,000	7,000,000	0	0	0	0	5.100	5.131	JAJO	70,408	57,517	08/08/2018.	07/20/2031.
38138B AJ 9	GOLDEN TREE LOAN MANAGEMENT 2018-3A B2		D	4	1FE	5,000,000	98.546	4,927,300	5,000,000	5,000,000	0	0	0	0	4.430	4.453	JAJO	43,685	89,831	04/26/2018.	04/20/2030.
44331D AJ 8	HIGHBRIDGE LOAN MANAGEMENT LTD 5A-2015 B		D	4	1FE	5,000,000	107.183	5,359,154	5,000,000	5,000,000	0	0	0	0	4.830	4.859	JAJO	50,313	0	10/02/2018.	10/15/2030.
45605P AM 0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3		D	4	2AM	5,000,000	96.772	4,838,600	5,000,000	5,000,000	0	0	0	0	5.235	5.268	JAJO	55,258	261,750	05/05/2016.	04/15/2026.
46359C AA 1	ENGENCAP ABS TRUST PAYMENT TR 2016-1A		D	4	2AM	3,373,826	97.000	3,279,529	3,380,958	3,376,762	0	1,314	0	0	3.670	3.783	MON	3,791	124,081	01/20/2018.	12/21/2026.
46617E AU 1	JFIN CLO Ltd 2014-1A B2R		D	4	1FE	3,000,000	99.208	2,976,241	3,000,000	3,000,000	0	0	0	0	3.138	3.125	JAJO	18,567	94,140	09/15/2017.	04/21/2025.
55818Y BG 5	MADISON PARK FUNDING LTD 2015-17A CR		D	4	1FE	2,000,000	99.700	1,994,000	2,000,000	2,000,000	0	0	0	0	5.201	5.234	JAJO	19,123	88,047	05/23/2017.	07/21/2030.
55819D AN 6	MADISON PARK FUNDING LTD 2018-31A A2B		D	4	1FE	6,000,000	105.464	6,327,837	6,000,000	6,000,000	0	0	0	0	4.550	4.554	JAJO	14,408	0	11/08/2018.	01/23/2031.
62848F AG 7	MYERS PARK CLO LTD 2018-1A B2		D	4	1FE	5,000,000	104.761	5,238,065	5,000,000	5,000,000	0	0	0	0	4.421	4.443	JAJO	62,022	0	08/16/2018.	10/20/2030.
64129U AY 1	NEUBERGER BERMAN CLO LTD 2014-17A B2R		D	4	1FE	3,000,000	96.553	2,896,590	3,000,000	3,000,000	0	0	0	0	3.830	3.848	JAJO	22,023	114,900	04/27/2017.	04/22/2029.
67573C AG 4	OCTAGON INVESTMENT PARTNERS 32 2017-1A B		D	4	1FE	5,250,000	100.548	5,278,783	5,250,000	5,250,000	0	0	0	0	3.760	3.776	JAJO	41,673	222,075	07/25/2017.	10/15/2029.
67591Y AG 4	OCTAGON INVESTMENT PARTNERS 38 2018-1A A		D	4	1FE	5,000,000	98.876	4,943,800	5,000,000	5,000,000	0	0	0	0	4.500	4.524	JAJO	80,000	0	07/12/2018.	07/20/2030.
682336 AA 0	ONE ELEVEN FUNDING I LTD 2017-1A A1		D	4	1FE	7,500,000	100.050	7,503,780	7,500,000	7,500,000	0	0	0	0	3.600	3.614	JAJO	59,250	270,000	09/01/2017.	10/12/2035.
69355D AC 1	PPM CLO, LTD 2018-1 B1		D	4	1FE	5,000,000	106.128	5,306,379	5,000,000	5,000,000	0	0	0	0	4.660	4.685	JAJO	95,789	0	07/02/2018.	07/15/2031.
784309 AA 4	S-JETS Limited 2017-1 A		D	4	1FE	7,562,209	101.009	7,638,525	7,562,222	7,562,140	0	(29)	0	0	3.967	3.999	MON	13,333	299,993	08/14/2017.	08/15/2042.
81883A AJ 8	SHACKLETON CLO LTD 2015-7RA A2		D	4	1FE	10,000,000	100.201	10,020,100	10,000,000	10,000,000	0	0	0	0	4.048	4.066	JAJO	190,031	0	07/12/2018.	07/15/2031.
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A		C	4	1FE	3,014,169	96.865	2,967,903	3,063,958	3,030,193	0	4,577	0	0	5.125	5.511	MON	6,979	157,028	06/20/2016.	12/13/2048.
915328 BC 1	UPLAND CLO LTD 2016-1A A1BR		D	4	1FE	14,500,000	99.880	14,482,600	14,500,000	14,500,000	0	0	0	0	3.982	4.000	JAJO	113,874	266,241	04/25/2018.	04/20/2031.
92325Q AE 7	Venture CDO Ltd 2018-32A A2BF		D	4	1FE	7,000,000	100.519	7,036,330	7,000,000	7,000,000	0	0	0	0	4.259	4.278	JAJO	134,987	0	06/15/2018.	07/15/2031.
92913U AY 2	VOYA CLO LTD 2015-3A A2BR		D	4	1FE	8,900,000	106.285	9,459,394	8,900,000	8,900,000	0	0	0	0	4.682	4.709	JAJO	52,087	0	11/02/2018.	10/20/2031.
92915U AF 1	VOYA CLO LTD 2017-2A A2B		D	4	1FE	6,500,000	100.736	6,547,842	6,500,000	6,500,000	0	0	0	0	3.780	3.796	JAJO	51,870	333,060	05/02/2017.	06/07/2030.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,014,131,470	XXX	1,019,104,221	1,017,405,376	1,014,619,284	(4,979)	141,477	162,796	0	XXX	XXX	XXX	3,837,628	26,955,657	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						5,945,704,624	XXX	5,931,883,658	5,912,781,666	5,917,110,394	(4,979)	(3,043,083)	1,480,772	(378,000)	XXX	XXX	XXX	52,052,884	216,156,102	XXX	XXX
Hybrid Securities - Issuer Obligations																					
25746U BY 4	DOMINION RESOURCES INC			2	2FE	3,000,000	100.376	3,011,280	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	3,011,280	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	3,011,280	3,000,000	3,000,000	0	0	0	0	XXX	XXX	XXX	43,125	172,500	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						5,042,755,234	XXX	5,042,104,714	5,009,179,591	5,014,435,454	0	(2,825,426)	1,240,957	(378,000)	XXX	XXX	XXX	53,900,369	196,289,518	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						623,342,432	XXX	618,398,553	617,706,121	619,092,216	0	(610,009)	77,019	0	XXX	XXX	XXX	1,892,504	19,747,183	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						347,178,129	XXX	342,779,735	341,728,632	346,118,962	0	(473,055)	0	0	XXX	XXX	XXX	936,233	12,323,552	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,038,029,361	XXX	1,043,378,223	1,040,905,376	1,038,496,000	(4,979)	120,303	162,796	0	XXX	XXX	XXX	3,915,961	27,357,324	XXX	XXX
8399999. Grand Total - Bonds						7,051,305,156	XXX	7,046,661,225	7,009,519,720	7,018,142,632	(4,979)	(3,788,187)	1,480,772	(378,000)	XXX	XXX	XXX	60,645,067	255,717,577	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	For eign	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 and Administrative Symbol / Market Indicator	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
060505 EG 5	BANK OF AMERICA CORP SERIES V PREFERRED			3,000,000.000	25.00	0.000	3,000,000	0.979	2,936,250	3,000,000	0	153,750	0	0	0	0	0	0	P2FEL	06/12/2014.
207597 77 4	CONNECTICUT LT & PWR CO CUM PFD SER 1968			2,000.000	50.00	0.000	101,234	54.970	109,940	101,234	0	6,560	0	0	0	0	0	0	P2FEU	12/29/1993.
49446R 77 8	KIMCO REALTY CORP PFD SER J 5.50%			995,000.000	25.00	0.000	995,000	0.845	840,178	995,000	3,420	54,725	0	0	0	0	0	0	P2FEL	07/16/2012.
55261F 70 8	M&T BANK CORPORATION PFD SER C 5%			4,000.000	1,000.00	0.000	4,000,000	1,000.000	4,000,000	4,000,000	0	255,000	0	0	0	0	0	0	P2FEL	08/17/2012.
61761J 40 6	MORGAN STANLEY SERIES I PFD			200,000.000	25.00	0.000	5,000,000	25.230	5,046,000	5,000,000	79,688	318,752	0	0	0	0	0	0	P3FEL	09/11/2014.
74460W 84 2	PUBLIC STORAGE PFD SERIES Y			200,000.000	25.00	0.000	5,196,000	25.110	5,022,000	5,196,000	0	318,746	0	0	0	0	0	0	P2FEL	11/13/2014.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							18,292,234	XXX	17,954,368	18,292,234	83,108	1,107,533	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							18,292,234	XXX	17,954,368	18,292,234	83,108	1,107,533	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	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 and Administrative Symbol (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
02376R 10 2	AMERICAN AIRLINES GROUP INC	LS		4,224.000	135,633	32.110	135,633	0	0	1,690	0	(84,142)	0	(84,142)	0	L	12/09/2013.
026874 15 6	AMERICAN INTERNATIONAL GROUP WARRANTS			2.000	11	5.440	11	27	0	0	0	(25)	0	(25)	0	L	01/20/2011.
026874 78 4	AMERICAN INTERNATIONAL GROUP			5.000	197	39.410	197	3,627	0	6	0	(101)	0	(101)	0	L	07/02/2009.
000000 00 0	FEDERAL HOME LOAN BANK - CINTI			365,523.000	36,552,300	100.000	36,552,300	36,552,300	0	2,147,573	0	0	0	0	0	L	04/14/2011.
318686 10 2	FIRST BANCSHARES			32,340.000	1,277,430	39.500	1,277,430	188,650	0	32,987	0	158,143	0	158,143	0	U	12/26/2014.
488401 10 0	KEMPER CORP			100.000	6,638	66.380	6,638	2,487	0	96	0	(252)	0	(252)	0	L	08/25/2011.
534187 10 9	LINCOLN NATIONAL CORP			89.000	4,567	51.310	4,567	2,393	0	117	0	(2,275)	0	(2,275)	0	L	04/17/2006.
747301 10 9	QUAD GRAPHICS INC	LS		29,500.000	363,440	12.320	363,440	923,760	0	35,400	0	(303,260)	0	(303,260)	0	L	12/28/2017.
89417E 10 9	TRAVELERS COS INC			100.000	11,975	119.750	11,975	2,969	0	303	0	(1,589)	0	(1,589)	0	L	03/01/2007.
91529Y 10 6	UNUMPROVIDENT CORP			100.000	2,938	29.380	2,938	3,815	0	98	0	(2,551)	0	(2,551)	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	1,119	10.660	1,119	87	0	67	0	(819)	0	(819)	0	L	09/29/2003.
70175R 10 2	PARMALAT SPA-144A SPON GDR		D	15,406.000	50,193	3.258	50,193	0	0	82	0	(7,156)	0	(7,156)	0	U	02/22/2010.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					38,406,441	XXX	38,406,441	37,680,115	0	2,218,419	0	(244,027)	0	(244,027)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
000000 00 0	SUNRISE CAPTIVE RE			250,000.000	250,000	1.000	250,000	250,000	0	0	0	0	0	0	0		12/28/2018.
13177# 10 6	CAMARGO RE INC			250,000.000	25,250,000	101.000	25,250,000	25,250,000	0	0	0	0	0	0	0		12/26/2018.
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	37,019,048	3,507.158	37,019,048	30,655,710	0	0	0	1,947,469	0	1,947,469	0		12/15/2011.
67740* 10 4	OHIO NATIONAL LIFE ASSURANCE			3,200.000	290,426,659	88,722.884	290,426,659	119,926,265	0	27,000,000	0	6,513,431	0	6,513,431	0		08/17/1979.
67741# 10 9	OHIO NATIONAL EQUITIES INC			3,330.000	1,994,230	602.018	1,994,230	9,430,000	0	0	0	(4,608,271)	0	(4,608,271)	0	U	09/27/2018.
67741@ 10 1	OHIO NATIONAL INVESTMENTS INC			10.000	0	0.000	0	10,000	0	4,000,000	0	0	0	0	0	U	02/13/1996.
68215@ 10 6	THE O N EQUITY SALES CO			33,600.000	6,503,625	202.977	6,503,625	1,390,000	0	924,000	0	800,303	0	800,303	0	U	05/28/1999.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					361,443,562	XXX	361,443,562	192,161,975	0	31,924,000	0	4,652,932	0	4,652,932	0	XXX	XXX
9799999. Total - Common Stock					399,850,003	XXX	399,850,003	229,842,090	0	34,142,419	0	4,408,905	0	4,408,905	0	XXX	XXX
9899999. Total Common and Preferred Stock					418,142,237	XXX	417,804,371	248,134,324	83,108	35,249,952	0	4,408,905	0	4,408,905	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....6, the total $ value (included in Column 8) of all such issues $.....9,825,478.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
3137FC NZ 3	FREDDIE MAC 4744 TH 3.500% 01/15/47		01/03/2018	FTN Financial		9,540,296	9,345,000	6,360
3137FH DK 6	FREDDIE MAC 4821 BU 4.000% 12/15/44		08/30/2018	Wells Fargo Securities		10,109,375	10,000,000	33,333
912828 V9 8	US TREASURY NOTES 2.250% 02/15/27		01/12/2018	Goldman Sachs & Co		1,073,273	1,100,000	10,357
0599999. Total - Bonds - U.S. Government						20,722,944	20,445,000	50,050
Bonds - All Other Government								
91087B AE 0	UNITED MEXICAN STATES GOVT NATIONAL	D	01/03/2018	Bank of America		11,948,520	12,000,000	0
1099999. Total - Bonds - All Other Government						11,948,520	12,000,000	0
Bonds - U.S. States, Territories and Possessions								
01026C AD 3	ALABAMA ECON SETTLEMENT AUTH B		11/20/2018	Raymond James & Associates		2,110,000	2,110,000	16,990
167593 H6 2	CHICAGO IL O'HARE INTERNATIONA AIRPORT		12/06/2018	J P Morgan & Co		5,000,000	5,000,000	0
196479 K3 2	COLORADO HSG & FIN AUTH		03/07/2018	Barclays		1,205,000	1,205,000	0
20281P KS 0	CMWLTH FING AUTH PA 3.781% 06/01/31		01/11/2018	RBC Capital Markets		2,500,000	2,500,000	0
20281P KT 8	CMWLTH FING AUTH PA 3.864% 06/01/38		01/11/2018	Ryan Beck & Co		4,000,000	4,000,000	0
20282E AS 5	CMWLTH FING AUTH PA 4.000% 06/01/39		02/15/2018	Jeffries & Co		7,971,250	8,000,000	0
45204E E5 3	ILLINOIS ST FIN AUTH REVENUE		02/23/2018	Barclays		4,500,000	4,500,000	0
452227 GF 2	ILLINOIS ST SALES TAX REVENUE		06/13/2018	Bank of America		8,251,075	8,750,000	0
59333H CT 1	MIAMI-DADE CNTY FL PROFESSIONA		08/09/2018	Siebert Cisneros Shank & Co		5,000,000	5,000,000	0
59333P 3V 8	MIAMI-DADE CNTY FL AVIATION RE		08/16/2018	J P Morgan & Co		3,500,000	3,500,000	0
59333P W2 0	MIAMI-DADE CNTY FL AVIATION RE		03/06/2018	Wells Fargo Securities		966,690	1,000,000	16,816
593490 ME 2	MIAMI FL SPL OBLG 4.808% 01/01/39		11/05/2018	Stifel Nicolaus		4,000,000	4,000,000	0
64990C 7J 4	NEW YORK ST DORM AUTH REVENUES		05/04/2018	Wells Fargo Securities		9,150,000	9,150,000	0
735000 SX 0	PORT OF OAKLAND CA 4.500% 05/01/32		09/18/2018	Tax Free Exchange		23,300	25,000	428
735000 SY 8	PORT OF OAKLAND CA 4.500% 05/01/32		09/18/2018	Tax Free Exchange		3,238,741	3,475,000	59,509
762323 AL 7	RHODE ISLAND ST STUDENT LOAN A		06/28/2018	Bank of America		1,685,000	1,685,000	0
79467B AN 5	SALES TAX SECURITIZATION CORP		02/15/2018	Citi Global Markets Inc		7,607,840	8,000,000	50,189
79467B BN 4	SALES TAX SECURITIZATION CORP		01/25/2018	Goldman Sachs & Co		4,000,000	4,000,000	0
79772E BH 1	SAN FRANCISCO CITY & CNTY CA C		02/08/2018	Stifel Nicolaus		1,783,248	1,845,000	17,278
79772E BJ 7	SAN FRANCISCO CITY & CNTY CA C		02/08/2018	Stifel Nicolaus		961,670	1,000,000	9,688
91412G XE 0	UNIVERSITY OF CALIFORNIA HIGHER EDUCATIO		02/23/2018	Citi Global Markets Inc		5,054,300	5,000,000	55,689
92419R AQ 5	VERMONT ST HSG FIN AGY PROPERT		01/09/2018	Morgan Stanley & Co		1,375,000	1,375,000	0
92818M B9 0	VIRGINIA RES AUTH INF REV BND SERIES 20		08/24/2018	Tax Free Exchange		449,530	455,000	5,470
92818M D2 3	VIRGINIA RES AUTH INF REV BND SERIES 20		08/24/2018	Tax Free Exchange		538,448	545,000	6,552
940094 AJ 4	WASHINGTON ST UNIV REVENUES		10/24/2018	Raymond James & Associates		1,910,000	1,910,000	0
940094 AK 1	WASHINGTON ST UNIV REVENUES		10/24/2018	Raymond James & Associates		1,990,000	1,990,000	0
1799999. Total - Bonds - U.S. States, Territories & Possessions						88,771,092	90,020,000	238,609
Bonds - U.S. Special Revenue and Special Assessment								
3137F4 MG 4	FHR 4776 CV 4.000% 08/15/35		06/12/2018	Wells Fargo Securities		5,187,228	5,116,082	7,958
3137F4 N6 5	FREDDIE MAC 4776 DW 4.000% 09/15/44		04/12/2018	Wells Fargo Securities		10,248,828	10,000,000	17,778
3137F5 BD 0	FHR 4792 VB 4.000% 08/15/38		09/18/2018	Credit Suisse		6,552,813	6,500,000	14,444
3137FH 5X 7	FHR 4825 AV 4.000% 02/15/37		09/12/2018	Nomura Securities		7,096,250	7,000,000	12,444
3140Q9 UA 9	FANNIE MAE POOL CA2376		10/03/2018	J P Morgan & Co		9,888,635	9,845,561	10,940
31418C XN 9	FANNIE MAE POOL MA3384		10/05/2018	Wells Fargo Securities		9,627,225	9,634,752	10,705
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						48,600,979	48,096,395	74,269
Bonds - Industrial and Miscellaneous								
00115A AF 6	AEP TRANSMISSION CO LLC		01/31/2018	KeyBanc Capital Markets		2,611,075	2,500,000	16,944
00115A AH 2	AEP TRANSMISSION CO LLC		05/10/2018	Tax Free Exchange		2,353,251	2,500,000	57,813

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00122@ AA 9	AES SOUTHLAND ENERGY LLC SENIOR SECURED		11/30/2018	J P Morgan & Co		3,078,446	3,078,446	0
00184* AA 6	AZ RANDALL OH LANDLORD LLC		01/01/2018	Suntrust Robinson Humphrey		1,077,778	1,077,778	0
00184@ AA 4	AMZN (Euclid OH) CTL Pass-Thru LEASE BAC		09/17/2018	Suntrust Robinson Humphrey		2,127,336	2,127,336	0
00191# AA 3	AMZN (Tucson AZ) CTL Pass-Thru LEASE BAC		10/16/2018	Various		2,356,232	2,356,232	0
00226@ AA 4	ATC HOLDING LLC SENIOR NOTES		12/20/2018	Barclays		8,000,000	8,000,000	0
00287Y AY 5	ABBVIE INC 3.200% 05/14/26		07/30/2018	RBC Capital Markets		3,754,280	4,000,000	27,378
00287Y BF 5	ABBVIE INC 4.250% 11/14/28		09/13/2018	J P Morgan & Co		2,974,350	3,000,000	0
015271 AM 1	ALEXANDRIA REAL ESTATE EQUITIE		06/12/2018	J P Morgan & Co		2,997,990	3,000,000	0
025676 AM 9	AMERICAN EQUITY INVESTMENT		01/22/2018	J P Morgan & Co		3,110,940	3,000,000	16,250
025816 BW 8	AMERICAN EXPRESS 3.700% 08/03/23		08/01/2018	Various		3,996,840	4,000,000	0
025816 CA 5	AMERICAN EXPRESS 4.200% 11/06/25		11/01/2018	Ryan Beck & Co		2,993,340	3,000,000	0
025932 AK 0	AMERICAN FINANCIAL GROUP		10/02/2018	Various		5,701,540	6,000,000	25,181
02665W CE 9	AMERICAN HONDA FINANCE		02/12/2018	Deutsche Bank Securities		4,985,350	5,000,000	0
03027W AK 8	AMERICAN TOWER TRUST I 144A		03/27/2018	Barclays		4,000,000	4,000,000	0
03040W AS 4	AMERICAN WATER CAP CORP		08/06/2018	Mizuho Securities		4,999,050	5,000,000	0
03063# AA 2	AMERICOLD REALTY OPERATING PRT GUARANTEE		12/04/2018	Bank of America		4,000,000	4,000,000	0
031100 P* 5	AMETEK INC SERIES W SENIOR NOTE		12/13/2018	Bank of America		7,000,000	7,000,000	0
03236T AB 2	AXIS EQUIPMENT FINANCE REC 2018-1A B		02/16/2018	KeyBanc Capital Markets		8,031,231	8,031,995	0
03522A AD 2	ANHEUSER-BUSCH CO/INBEV 144A		11/13/2018	Tax Free Exchange		3,584,954	3,500,000	36,196
035240 AL 4	ANHEUSER-BUSCH INBEV 4.000% 04/13/28		03/20/2018	Deutsche Bank Securities		1,984,320	2,000,000	0
035240 AM 2	ANHEUSER-BUSCH INBEV 4.375% 04/15/38		03/20/2018	Bank of America		2,956,650	3,000,000	0
037411 BE 4	APACHE CORP 4.375% 10/15/28		08/14/2018	J P Morgan & Co		7,987,600	8,000,000	0
04317@ BD 9	ARTHUR J GALLAGHER & CO SENIOR NOTES		06/13/2018	Bank of America		5,000,000	5,000,000	0
04365T AE 7	ASCENTIUM EQUIPMENT RECEIVABLE 2018-2A C		10/16/2018	Bank of America		1,749,680	1,750,000	0
05369A AA 9	AVIATION CAPITAL GROUP 144A		02/01/2018	J P Morgan & Co		5,721,360	6,000,000	62,417
05369A AC 5	AVIATION CAPITAL GROUP 144A		04/24/2018	Deutsche Bank Securities		9,965,880	10,000,000	0
05377R CY 8	AESOP FUNDING II LLC 2018-1A A		04/24/2018	Bank of America		4,998,763	5,000,000	0
05377R DC 5	AESOP FUNDING II LLC 2018-2A A		10/17/2018	Barclays		4,998,734	5,000,000	0
05565E AY 1	BMW US CAPITAL LLC 144A		04/05/2018	Citi Global Markets Inc		4,995,850	5,000,000	0
05607U AB 5	BXG RECEIVABLES NOTE TRUST 2018-A B		10/16/2018	KeyBanc Capital Markets		2,430,922	2,431,317	0
05607U AC 3	BXG RECEIVABLES NOTE TRUST 2018-A C		10/16/2018	KeyBanc Capital Markets		2,333,346	2,333,817	0
05723K AE 0	BAKER HUGHES A GE CO LLC		02/01/2018	Tax Free Exchange		7,929,562	8,000,000	37,078
058498 AV 8	BALL CORP 4.875% 03/15/26		03/07/2018	Various		2,003,750	2,000,000	0
06051G GF 0	BANK OF AMERICA 3.824% 01/20/28		09/28/2018	Bank of America		2,924,370	3,000,000	22,944
06051G HA 0	BANK OF AMERICA 3.946% 01/23/49		01/18/2018	Bank of America		5,000,000	5,000,000	0
06051G HD 4	BANK OF AMERICA 3.419% 12/20/28		05/23/2018	Tax Free Exchange		1,942,058	2,000,000	29,062
065404 BB 0	BANK 2018-BN10 A5 3.688% 02/15/61		01/26/2018	Wells Fargo Securities		4,377,475	4,250,000	5,225
07274N AL 7	BAYER US FINANCE II LLC 144A		06/18/2018	J P Morgan & Co		2,978,130	3,000,000	0
07274N AW 3	BAYER US FINANCE II LLC 144A		07/12/2018	Tax Free Exchange		6,427,051	6,500,000	107,859
07274N BA 0	BAYER US FINANCE II LLC 144A		07/12/2018	Tax Free Exchange		4,212,365	4,000,000	99,000
072868 AC 6	BAYLOR UNIVERSITY 4.019% 03/01/38		02/08/2018	Bank of America		5,000,000	5,000,000	0
07330M AB 3	BRANCH BANKING & TRUST CO		07/19/2018	Amherst Securities		992,560	1,000,000	12,788
08161B AY 9	BENCHMARK MORTGAGE TRUST 2018-B3 A5		03/23/2018	Citi Global Markets Inc		4,634,683	4,500,000	4,528
08161C AE 1	BENCHMARK MORTGAGE TRUST 2018-B2 A5		02/09/2018	J P Morgan & Co		8,239,960	8,000,000	22,429
092113 AQ 2	BLACK HILLS CORP 4.350% 05/01/33		08/22/2018	Various		4,991,430	5,000,000	846
097023 BY 0	BOEING CO 3.550% 03/01/38		03/09/2018	Stifel Nicolaus		3,851,330	4,000,000	7,199

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097023 BZ 7	BOEING CO 3.625% 03/01/48		02/21/2018	Goldman Sachs & Co		927,850	1,000,000	0
10112R BA 1	BOSTON PROPERTIES LP 4.500% 12/01/28		11/13/2018	Bank of America		1,992,820	2,000,000	0
11042T AA 1	BRITISH AIR 18-1 AA PTT 144A		03/14/2018	Citi Global Markets Inc		4,995,340	4,995,340	0
12503M AA 6	CBOE HOLDINGS INC 3.650% 01/12/27		09/18/2018	Mesirow Financial		1,921,100	2,000,000	13,789
12508V AC 7	CCG RECEIVABLES TRUST 2018-1 B		02/05/2018	J P Morgan & Co		1,999,814	2,000,000	0
12509K AC 0	CCG RECEIVABLES TRUST 2018-2 B		08/21/2018	BMO Capital Markets Corp		2,999,750	3,000,000	0
12527G AH 6	CF INDUSTRIES INC 144A		08/16/2018	Various		3,501,030	3,500,000	26,063
12563L AJ 6	CLI FUNDING LLC 2018-1A A		04/24/2018	Wells Fargo Securities		2,785,514	2,792,448	0
12592B AJ 3	CNH INDUSTRIAL CAP LLC		08/13/2018	Various		5,002,030	5,000,000	350
126408 GY 3	CSX CORP 4.100% 03/15/44		02/15/2018	US Bancorp		1,949,860	2,000,000	35,306
126408 HK 2	CSX CORP 4.300% 03/01/48		02/15/2018	U B S		4,983,200	5,000,000	0
126650 CX 6	CVS CORP 4.300% 03/25/28		03/06/2018	Various		6,916,190	7,000,000	0
126650 CY 4	CVS CORP 4.780% 03/25/38		03/07/2018	Various		5,952,730	6,000,000	0
12701# AB 9	CRG 2018-1 A SENIOR NOTES		06/25/2018	Goldman Sachs & Co		3,000,000	3,000,000	0
134429 BG 3	CAMPBELL SOUP COMPANY 4.150% 03/15/28		03/12/2018	Credit Suisse		14,983,050	15,000,000	0
134429 BH 1	CAMPBELL SOUP COMPANY 4.800% 03/15/48		03/12/2018	Credit Suisse		2,985,810	3,000,000	0
14040H BW 4	CAPITAL ONE FINANCIAL CORP		01/25/2018	Various		4,640,793	4,650,000	0
14315E AF 7	CARMAX AUTO OWNER TRUST 2018-4 C		10/17/2018	Bank of America		2,249,515	2,250,000	0
151020 BB 9	CELGENE CORP 3.900% 02/20/28		02/08/2018	Citi Global Markets Inc		7,972,480	8,000,000	0
166754 AS 0	CHEVRON PHILLIPS CHEM CO 144A		02/28/2018	J P Morgan & Co		5,979,680	6,000,000	0
171798 AD 3	CIMAREX ENERGY CO 3.900% 05/15/27		09/28/2018	Morgan Stanley Dean Witter		4,786,400	5,000,000	74,208
172967 LS 8	CITIGROUP INC 3.520% 10/27/28		01/17/2018	Goldman Sachs & Co		4,957,350	5,000,000	40,089
186108 CL 8	CLEVELAND ELECTRIC ILLUM 144A		10/30/2018	Barclays		4,003,060	4,000,000	0
19423D AB 6	COLLEGE AVE STUDENT LOANS 2018-A A2		06/12/2018	Barclays		3,345,841	3,347,339	0
20030N CJ 8	COMCAST CORP 3.900% 03/01/38		02/01/2018	Wells Fargo Securities		4,975,750	5,000,000	0
20030N CT 6	COMCAST CORP 4.150% 10/15/28		10/02/2018	Wells Fargo Securities		999,500	1,000,000	0
20268M AA 4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A		12/14/2018	Barclays		3,479,607	3,503,695	7,969
20269D AC 9	COMMONBOND STUDENT LOAN TRUST 2018-AGS B		03/09/2018	Goldman Sachs & Co		3,498,502	3,500,000	0
205887 CB 6	CONAGRA BRANDS INC 4.600% 11/01/25		10/15/2018	Various		6,587,044	6,600,000	0
20605P AH 4	CONCHO RESOURCES INC 3.750% 10/01/27		06/29/2018	Various		3,454,776	3,600,000	31,333
20605P AK 7	CONCHO RESOURCES INC 4.300% 08/15/28		06/14/2018	Bank of America		1,993,200	2,000,000	0
209111 FC 2	CONSOLIDATED EDISON CO NY INC		01/31/2018	Bank of America		2,057,640	2,000,000	33,136
209111 FH 1	CONSOLIDATED EDISON CO NY INC		02/14/2018	Susquehanna Intl Group		969,390	1,000,000	6,524
209111 FS 7	CONSOLIDATED EDISON CO NY INC		11/27/2018	Bank of America		2,997,780	3,000,000	0
21036P AS 7	CONSTELLATION BRANDS 3.500% 05/09/27		05/18/2018	Morgan Stanley Dean Witter		2,821,800	3,000,000	3,792
21036P BB 3	CONSTELLATION BRANDS 4.400% 11/15/25		10/22/2018	Bank of America		1,996,240	2,000,000	0
21036P BC 1	CONSTELLATION BRANDS 4.650% 11/15/28		10/22/2018	Bank of America		1,994,400	2,000,000	0
22822R BD 1	CROWN CASTLE TOWERS LLC 144A		08/14/2018	280 Securities		394,648	400,000	41
22822R BF 6	CROWN CASTLE TOWERS LLC 144A		06/26/2018	Morgan Stanley Dean Witter		2,000,000	2,000,000	0
23343D AE 9	DT AUTO OWNER TRUST 2018-2 C		06/05/2018	Deutsche Bank Securities		3,499,570	3,500,000	0
233851 DL 5	DAIMLER FINANCE NA LLC 144A		04/30/2018	Goldman Sachs & Co		7,984,800	8,000,000	0
24736Y AA 4	DELTA AIRLINES 2015-1 A		03/16/2018	Barclays		4,382,291	4,353,125	23,428
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B		08/14/2018	Credit Suisse		4,345,618	4,345,898	0
25389J AT 3	DIGITAL REALTY TRUST LP		06/14/2018	Bank of America		1,997,040	2,000,000	0
25466A AN 1	DISCOVER BANK 4.682% 08/09/28		08/06/2018	Citi Global Markets Inc		2,000,000	2,000,000	0
25470D BB 4	DISCOVERY COMMUNICATIONS 144A		04/04/2018	Tax Free Exchange		2,449,386	2,500,000	37,646

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256746 AG 3	DOLLAR TREE INC 4.000% 05/15/25		04/17/2018	Various		9,996,600	10,000,000	0
25755T AK 6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II		04/18/2018	Guggenheim Capital		9,950,000	9,950,000	0
260543 CM 3	DOW CHEMICAL CO 144A 4.550% 11/30/25		11/28/2018	Morgan Stanley Dean Witter		2,996,970	3,000,000	0
26078J AD 2	DOWDUPONT INC 4.725% 11/15/28		11/14/2018	Credit Suisse		1,500,000	1,500,000	0
26078J AE 0	DOWDUPONT INC 5.319% 11/15/38		11/14/2018	Credit Suisse		1,000,000	1,000,000	0
26208M AF 3	DRIVE AUTO RECEIVABLES TRUST 2018-5 C		11/15/2018	Citi Global Markets Inc		3,999,108	4,000,000	0
26209B AF 6	DRIVE AUTO RECEIVABLES TRUST 2018-4 C		09/11/2018	Barclays		3,749,341	3,750,000	0
26441Y BB 2	DUKE REALTY LP 4.000% 09/15/28		09/04/2018	Wells Fargo Securities		1,978,520	2,000,000	0
26442C AR 5	DUKE ENERGY CAROLINAS 3.875% 03/15/46		07/13/2018	Mizuho Securities		2,937,480	3,000,000	39,396
26442R AD 3	DUKE ENERGY PROGRESS INC		02/26/2018	US Bancorp		2,050,360	2,000,000	20,058
26444H AE 1	DUKE ENERGY FLORIDA LLC		06/18/2018	Barclays		2,994,450	3,000,000	0
26885B AD 2	EQT MIDSTREAM PARTNERS		06/20/2018	Deutsche Bank Securities		1,995,220	2,000,000	0
26986* AA 1	EAGLE SOLAR LLC SENIOR SECURED NOTE		11/01/2018	Barclays		4,000,000	4,000,000	0
289333 AB 2	ELM TRUST 2018-2A A2 4.605% 10/20/27		10/03/2018	Guggenheim Capital		3,599,926	3,600,000	0
29364W BA 5	ENTERGY LOUISIANA LLC 4.000% 03/15/33		05/02/2018	Morgan Stanley Dean Witter		5,992,560	6,000,000	13,667
29978C AA 8	EverBank Mortgage Loan Trust 2018-1 A1		02/08/2018	Bank of America		6,997,907	7,077,529	15,138
30166P AE 1	EXETER AUTOMOBILE RECEIVABLES 2018-3A C		07/17/2018	Deutsche Bank Securities		9,997,760	10,000,000	0
30212P AP 0	EXPEDIA INC 3.800% 02/15/28		01/03/2018	Tax Free Exchange		2,953,768	3,000,000	32,300
30958Q AA 9	FARMERS EXCHANGE CAP III 144A		03/13/2018	Jeffries & Co		5,242,480	5,000,000	111,201
3136B0 ZA 7	FANNIE MAE 2018-2 VJ 3.500% 06/25/38		01/09/2018	Amherst Securities		6,116,884	6,026,487	17,577
313747 AY 3	FEDERAL REALTY INVS TRST		09/28/2018	Wells Fargo Securities		1,878,660	2,000,000	13,903
3137F4 R8 7	FREDDIE MAC 4776 QV 4.000% 07/15/38		04/20/2018	Cantor Fitzgerald		10,225,000	10,000,000	26,667
3140J6 GP 6	FNMA P/T POOL BM2005 4.000% 12/01/47		02/02/2018	Morgan Stanley Dean Witter		9,192,245	8,936,711	11,916
3140Q8 WM 3	FANNIE MAE POOL CA1551		04/24/2018	J P Morgan & Co		9,832,046	9,668,883	13,966
31620M AT 3	FIDELITY NATIONAL INFORMATION		11/01/2018	Jeffries & Co		1,366,215	1,500,000	10,000
316773 CV 0	FIFTH THIRD BANCORP 3.950% 03/14/28		03/12/2018	Morgan Stanley Dean Witter		12,976,600	13,000,000	0
31677Q BM 0	FIFTH THIRD BANK 3.950% 07/28/25		07/23/2018	Morgan Stanley Dean Witter		1,000,000	1,000,000	0
32055R B* 7	FIRST INDUSTRIAL LP SERIES C GTED SENIOR		02/15/2018	Bank of America		8,000,000	8,000,000	0
33849N AG 0	FLAGSTAR MORTGAGE TRUST 2018-5 A7		09/07/2018	Bank of America		4,338,937	4,316,679	9,113
33850T AC 2	FLAGSTAR MORTGAGE TRUST 2018-1 A3		02/09/2018	J P Morgan & Co		5,423,873	5,472,613	11,705
33850T AE 8	FLAGSTAR MORTGAGE TRUST 2018-1 A5		02/09/2018	J P Morgan & Co		7,142,164	7,121,023	15,231
33851F AA 5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1		10/24/2018	Bank of America		4,884,859	4,932,316	15,893
33851L AD 6	FLAGSTAR MORTGAGE TRUST 2018-4 A4		06/21/2018	J P Morgan & Co		5,555,590	5,532,259	16,597
341081 FQ 5	FLORIDA PWR & LT CO 3.950% 03/01/48		02/26/2018	Wells Fargo Securities		3,978,400	4,000,000	0
345370 CR 9	FORD MOTOR CO 4.346% 12/08/26		02/06/2018	Morgan Stanley & Co		2,991,570	3,000,000	21,730
35105D AD 3	FOURSIGHT CAPITAL AUTOMOBILE 2018-1 B		03/13/2018	J P Morgan & Co		4,328,800	4,330,000	0
35105D AE 1	FOURSIGHT CAPITAL AUTOMOBILE 2018-1 C		03/13/2018	J P Morgan & Co		1,649,533	1,650,000	0
35105M AE 1	FOURSIGHT CAPTIAL AUTOMOBILE R 2018-2 C		10/29/2018	J P Morgan & Co		4,999,390	5,000,000	0
35105M AF 8	FOURSIGHT CAPTIAL AUTOMOBILE R 2018-2 D		10/29/2018	J P Morgan & Co		2,999,917	3,000,000	0
35563P HF 9	Freddie Mac - SCRT 2018-4 MA		11/08/2018	Wells Fargo Securities		4,923,929	5,040,281	21,561
361448 BD 4	GATX CAPITAL CORPORATION		11/01/2018	Citi Global Markets Inc		7,994,880	8,000,000	0
36249E AC 8	GLS AUTO RECEIVABLES TRUST 2018-2A B		06/12/2018	Wells Fargo Securities		2,999,442	3,000,000	0
36255X AB 9	GLS AUTO RECEIVABLES TRUST 2018-3A B		10/02/2018	J P Morgan & Co		3,499,659	3,500,000	0
36256B AC 4	GS MORTGAGE-BACKED SECURITIES 2018-RPL1		11/20/2018	Goldman Sachs & Co		6,833,181	6,930,073	18,769
369550 BC 1	GENERAL DYNAMICS 3.750% 05/15/28		05/08/2018	Various		3,985,200	4,000,000	0
36966T HT 2	GENERAL ELECTRIC CO 3.804% 03/15/23		12/13/2018	MarketAxess		1,832,824	2,000,000	0

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370334 CG 7	GENERAL MILLS INC 4.200% 04/17/28		04/03/2018	Goldman Sachs & Co		2,993,940	3,000,000	0
377372 AN 7	GLAXOSMITHKLINE CAPITAL INC		05/10/2018	Various		5,009,900	5,000,000	0
37956A AB 9	GLOBAL SC FINANCE SRL 2018-1A A		05/17/2018	Deutsche Bank Securities		3,734,075	3,734,800	0
39138Q AA 3	GREAT-WEST LIFECO FIN 18 144A		11/06/2018	Various		7,954,490	8,000,000	116,913
39138Q AC 9	GREAT-WEST LIFECO FIN 18 144A		05/22/2018	J P Morgan & Co		2,999,490	3,000,000	2,672
401378 AB 0	GUARDIAN LIFE INSURANCE 144A		04/18/2018	Various		3,178,170	3,000,000	49,156
40139L AE 3	GUARDIAN LIFE GLOB FUND 144A		04/18/2018	Deutsche Bank Securities		4,994,050	5,000,000	0
404119 BT 5	HCA INC 5.250% 06/15/26		03/08/2018	J P Morgan & Co		2,045,000	2,000,000	25,375
40573L AS 5	HALFMOON PARENT INC 144A		09/07/2018	Various		8,973,530	9,000,000	0
411707 AB 8	CKE RESTAURANTS HOLDINGS INC 2018-1A AI		05/23/2018	Barclays		2,992,500	2,992,500	0
411707 AD 4	CKE RESTAURANTS HOLDINGS INC 2018-1A AII		05/23/2018	Barclays		5,985,000	5,985,000	0
416515 BD 5	HARTFORD FINL SVCS GRP		03/23/2018	Various		5,931,800	6,000,000	6,722
42225U AD 6	HEALTHCARE TRUST OF AMER		08/03/2018	Wells Fargo Securities		1,919,805	2,050,000	1,196
42710V AA 2	HERCULES CAPITAL FUNDING TRUST 2018-1A A		10/25/2018	Guggenheim Capital		7,499,874	7,500,000	0
42806D BR 9	HERTZ VEHICLE FINANCING LLC 2018-1A B		01/17/2018	Bank of America		4,998,196	5,000,000	0
42806D BS 7	HERTZ VEHICLE FINANCING LLC 2018-1A C		01/17/2018	Bank of America		2,249,532	2,250,000	0
43284B AB 8	HILTON GRAND VACATIONS TRUST 2018-AA B		09/11/2018	Bank of America		2,381,175	2,381,735	0
43284B AC 6	HILTON GRAND VACATIONS TRUST 2018-AA C		09/11/2018	Bank of America		2,381,499	2,381,735	0
437076 BW 1	HOME DEPOT INC 3.900% 12/06/28		11/27/2018	J P Morgan & Co		2,979,390	3,000,000	0
446150 AM 6	HUNTINGTON BANCSHARES INC		05/08/2018	Morgan Stanley Dean Witter		3,588,696	3,600,000	0
44644A AE 7	HUNTINGTON NATIONAL BANK		08/16/2018	Citi Global Markets Inc		4,989,000	5,000,000	0
448579 AG 7	HYATT HOTELS CORP 4.375% 09/15/28		08/07/2018	Various		4,993,378	5,000,000	0
44891A AK 3	HYUNDAI CAPITAL SERVICES 144A		04/25/2018	Morgan Stanley Dean Witter		5,263,620	6,000,000	13,750
44891A AW 7	HYUNDAI CAPITAL SERVICES 144A		06/04/2018	Bank of America		4,997,300	5,000,000	0
457187 AB 8	INGREDION INC 3.200% 10/01/26		10/30/2018	Mesirow Financial		2,761,111	3,000,000	6,527
45866F AJ 3	INTERCONTINENTALEXCHANGE GROUP		08/06/2018	Wells Fargo Securities		1,984,780	2,000,000	0
465964 AC 8	JP MORGAN MORTGAGE TRUST 2018-LTV1 A3		11/28/2018	J P Morgan & Co		10,015,527	9,930,189	35,997
46625H RV 4	JP MORGAN CHASE & CO 2.950% 10/01/26		09/28/2018	Morgan Stanley Dean Witter		1,861,900	2,000,000	164
46647P AF 3	JP MORGAN CHASE & CO 3.540% 05/01/28		09/28/2018	Bank of America		1,911,100	2,000,000	29,697
46647P AN 6	JP MORGAN CHASE & CO 3.897% 01/23/49		01/16/2018	J P Morgan & Co		5,000,000	5,000,000	0
46648R AC 5	JP MORGAN MORTGAGE TRUST 2018-1 A3		01/18/2018	J P Morgan & Co		1,828,671	1,822,690	5,316
46649Y AC 9	JP MORGAN MORTGAGE TRUST 2018-9 A3		09/20/2018	J P Morgan & Co		1,951,086	1,965,830	5,897
46649Y AE 5	JP MORGAN MORTGAGE TRUST 2018-9 A5		09/20/2018	J P Morgan & Co		2,516,557	2,507,546	7,523
46650M AC 1	JP MORGAN MORTGAGE TRUST 2018-8 A3		08/16/2018	J P Morgan & Co		6,092,985	6,091,082	19,627
485170 BB 9	KANSAS CITY SOUTHERN 4.700% 05/01/48		04/30/2018	Morgan Stanley Dean Witter		6,992,160	7,000,000	0
487312 AA 8	KEENAN FT DETRICK ENERGY 144A		06/07/2018	Wells Fargo Securities		6,531,890	5,910,570	26,009
487836 BW 7	KELLOGG CO 4.300% 05/15/28		08/16/2018	J P Morgan & Co		3,534,475	3,500,000	40,133
49456B AP 6	KINDER MORGAN INC 4.300% 03/01/28		02/22/2018	Mizuho Securities		6,973,540	7,000,000	0
513075 BL 4	LAMAR MEDIA CORP 5.750% 02/01/26		03/22/2018	Various		2,072,350	2,000,000	11,979
521865 AY 1	LEAR CORP 3.800% 09/15/27		02/14/2018	Bank of America		1,942,900	2,000,000	37,789
52603J AA 8	LENDMARK FUNDING TRUST 2018-2A A		10/25/2018	Citi Global Markets Inc		3,499,942	3,500,000	0
52603V AA 1	LENDMARK FUNDING TRUST 2018-1A A		05/08/2018	Barclays		4,999,727	5,000,000	0
52603V AB 9	LENDMARK FUNDING TRUST 2018-1A B		05/08/2018	Barclays		3,399,860	3,400,000	0
526057 CT 9	LENNAR CORP 5.250% 06/01/26		06/13/2018	Tax Free Exchange		2,011,201	2,000,000	3,500
534187 BG 3	LINCOLN NATIONAL CORP 4.350% 03/01/48		02/07/2018	Bank of America		2,998,920	3,000,000	0
534187 BH 1	LINCOLN NATIONAL CORP 3.800% 03/01/28		02/07/2018	Various		6,996,270	7,000,000	0
53621@ AL 0	LION INDUSTRIAL PROPERTIES LP SENIOR GUA		01/16/2018	Bank of America		4,000,000	4,000,000	0

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53621@ AM 8	LION INDUSTRIAL PROPERTIES LP SR GUARANT		07/26/2018	Bank of America		3,000,000	3,000,000	0
55336V AM 2	MPLX LP 4.500% 04/15/38		02/06/2018	Various		4,934,850	5,000,000	0
55336V AR 1	MPLX LP 4.000% 03/15/28		02/06/2018	Various		4,972,390	5,000,000	0
56540# AA 3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO		09/28/2018	Morgan Stanley & Co		5,000,000	5,000,000	0
57109F AB 2	MARLETTE FUNDING TRUST 2018-3A B		07/20/2018	Goldman Sachs & Co		4,353,110	4,354,000	0
57563N AB 4	MASSACHUSETTS EDUCATIONAL FIN 2018-A A		09/20/2018	RBC Capital Markets		4,352,908	4,394,493	0
575767 AJ 7	MASS MUTUAL LIFE 144A 5.375% 12/01/41		10/19/2018	FTN Financial		3,798,480	3,500,000	74,205
585499 AB 2	MELLO MORTGAGE CAPITAL ACCEPT 2018-MTG2		10/25/2018	Credit Suisse		4,823,008	4,885,604	16,285
59156R BT 4	METLIFE INC 5.875% Perpet		03/20/2018	Bank of America		5,000,000	5,000,000	0
59523U AN 7	MID-AMERICA APARTMENTS		05/10/2018	Suntrust		2,852,790	3,000,000	48,900
595620 AS 4	MIDAMERICAN ENERGY CO 3.650% 08/01/48		01/29/2018	Barclays		4,956,350	5,000,000	0
61744Y AP 3	MORGAN STANLEY 3.772% 01/24/29		01/18/2018	Various		5,000,000	5,000,000	0
617734 A* 9	MORONGO BAND OF MISSION INDIAN SENIOR SE		10/31/2018	Barclays		3,000,000	3,000,000	0
62848B AB 7	MVW OWNER TRUST 2018-1A B		06/19/2018	Credit Suisse		2,797,088	2,797,521	0
628530 BG 1	MYLAN INC 144A 4.550% 04/15/28		03/28/2018	Deutsche Bank Securities		1,995,040	2,000,000	0
62927@ AC 2	NHL US FUNDING LP TERM NOTES		07/12/2018	Bank of America		3,065,421	3,065,421	0
629400 AB 8	NP FERRUM LLC 2015-1A A2		12/24/2018	Tax Free Exchange		3,998,008	4,000,000	1,992
631005 BH 7	NARRAGANSETT ELECTRIC 144A		10/19/2018	Various		3,980,840	4,000,000	18,724
631103 AG 3	NASDAQ INC 3.850% 06/30/26		10/12/2018	FTN Financial		1,922,590	2,000,000	22,672
637432 NP 6	NATIONAL RURAL UTILITIES COOP		01/31/2018	J P Morgan & Co		4,985,300	5,000,000	0
63862M AC 0	NATIONSTAR HECM LOAN TRUST 2018-1A M2		03/08/2018	Nomura Securities		1,999,995	2,000,000	0
63940U AB 0	NAVIENT STUDENT LOAN TRUST 2018-DA A2A		10/18/2018	J P Morgan & Co		6,975,415	7,000,000	0
644188 BF 0	NEW ENGLAND POWER CO 144A		02/09/2018	Morgan Stanley Dean Witter		2,899,980	3,000,000	21,533
65364U AL 0	NIAGARA MOHAWK POWER 144A		11/29/2018	J P Morgan & Co		2,999,970	3,000,000	0
654740 BL 2	NISSAN MOTOR ACCEPTANCE 144A		09/25/2018	Various		10,004,490	10,000,000	1,292
655844 BY 3	NORFOLK SOUTHERN CORP 4.150% 02/28/48		02/13/2018	Goldman Sachs & Co		4,977,050	5,000,000	0
665859 AS 3	NORTHERN TRUST CORP 3.375% 05/08/32		04/25/2018	KeyBanc Capital Markets		1,872,720	2,000,000	31,688
66775V AB 1	NORTHWEST PIPELINE LLC		03/01/2018	Tax Free Exchange		2,932,064	3,000,000	50,000
668138 AA 8	NORTHWESTERN MUTUAL LIFE 144A		02/09/2018	J P Morgan & Co		4,762,930	5,000,000	73,257
670346 AP 0	NUCOR CORP 3.950% 05/01/28		04/23/2018	Various		6,991,600	7,000,000	0
67080L AA 3	NUVEEN LLC 144A 4.000% 11/01/28		10/17/2018	J P Morgan & Co		5,964,180	6,000,000	0
67103H AG 2	O'REILLY AUTOMOTIVE INC		05/10/2018	J P Morgan & Co		2,991,960	3,000,000	0
675232 AB 8	OCEANEERING INTL INC 6.000% 02/01/28		02/01/2018	Various		2,260,000	2,250,000	0
680223 AK 0	OLD REPUBLIC INTL CORP		01/05/2018	KeyBanc Capital Markets		5,022,000	5,000,000	71,580
680665 AJ 5	OLIN CORP 5.125% 09/15/27		04/06/2018	Barclays		1,977,500	2,000,000	7,118
68235R AC 8	ONDECK ASSET SECURITIZATION TR 2018-1A A		04/10/2018	Deutsche Bank Securities		6,499,808	6,500,000	0
68267B AC 4	ONEMAIN FINANCIAL ISSUANCE TRU 20181-A C		02/21/2018	Societe Generale		4,999,310	5,000,000	0
682680 AS 2	ONEOK INC 4.000% 07/13/27		03/01/2018	Goldman Sachs & Co		1,969,840	2,000,000	11,556
68504W AB 3	ORANGE LAKE TIMESHARE TRUST 2018-A B		02/13/2018	Bank of America		3,910,210	3,910,269	0
68504W AC 1	ORANGE LAKE TIMESHARE TRUST 2018-A C		02/13/2018	Bank of America		3,351,147	3,351,615	0
686514 AE 0	ORLANDO HEALTH OBL GRP		01/30/2018	Goldman Sachs & Co		3,000,000	3,000,000	0
693475 AP 0	PNC FINANCIAL SERVICES GROUP		07/23/2018	BNP Paribas		1,999,820	2,000,000	18,633
69349L AR 9	PNC BANK NA 4.050% 07/26/28		07/23/2018	Citi Global Markets Inc		997,560	1,000,000	0
693506 BP 1	PPG INDUSTRIES 3.750% 03/15/28		02/23/2018	Various		7,027,450	7,000,000	0
69363P AC 4	PUBLIC SERVICE NEW HAMPSHIRE 2018-1 A3		05/01/2018	Goldman Sachs & Co		8,499,780	8,500,000	0
69371V AA 5	PSMC TRUST 2018-1A A1 3.500% 02/25/48		03/08/2018	Credit Suisse		6,470,092	6,553,029	9,556

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69374J AA 9	PSMC TRUST 2018-3 A1 4.000% 08/25/48		09/10/2018	Credit Suisse		2,940,851	2,947,759	4,258
69374K AA 6	PSMC TRUST 2018-4 A1 4.000% 11/25/48		10/09/2018	Credit Suisse		3,406,666	3,447,061	4,213
694308 GJ 0	PACIFIC GAS & ELECTRIC		11/15/2018	Barclays		1,084,500	1,200,000	15,080
694308 HL 4	PACIFIC GAS & ELECTRIC		11/15/2018	Barclays		621,000	800,000	6,116
703481 AB 7	PATTERSON-UTI ENERGY INC		09/13/2018	Tax Free Exchange		4,973,474	5,000,000	23,042
709599 AZ 7	PENSKE TRUCK LEASING 144A		03/05/2018	J P Morgan & Co		1,643,598	1,650,000	0
709599 BC 7	PENSKE TRUCK LEASING 144A		06/26/2018	Wells Fargo Securities		1,999,820	2,000,000	0
713448 EC 8	PEPSICO INC 144A 7.000% 03/01/29		11/09/2018	Tax Free Exchange		11,248,499	9,925,000	54,036
72703P AA 1	PLANET FITNESS MASTER ISSUER 2018-1A A2I		07/19/2018	Guggenheim Capital		9,975,000	9,975,000	0
74114N AJ 6	PRESTIGE AUTO RECEIVABLES TRUS 2018-1A C		09/18/2018	Wells Fargo Securities		5,499,299	5,500,000	0
74114N AL 1	PRESTIGE AUTO RECEIVABLES TRUS 2018-1A D		09/18/2018	Wells Fargo Securities		2,999,370	3,000,000	0
741503 BC 9	BOOKING HOLDINGS INC 3.550% 03/15/28		08/08/2018	Morgan Stanley Dean Witter		1,918,460	2,000,000	28,597
74170* AU 3	PRIME PROPERTY FUND LLC SENIOR UNSECURED		11/08/2018	Bank of America		2,000,000	2,000,000	0
74334A AC 3	PROGRESS RESIDENTIAL TRUST 2018-SFR1 C		02/08/2018	Goldman Sachs & Co		2,000,000	2,000,000	0
743756 AE 8	PROV ST JOSEPH HLTH OBL		01/30/2018	Citi Global Markets Inc		5,000,000	5,000,000	0
744320 BA 9	PRUDENTIAL FINANCIAL INC		05/04/2018	Tax Free Exchange		4,664,182	5,000,000	80,340
74432Q CC 7	PRUDENTIAL FINANCIAL INC		03/22/2018	J P Morgan & Co		7,500,000	7,500,000	0
744448 CM 1	PUBLIC SERVICE CO COLO		02/14/2018	Various		1,853,254	2,000,000	11,857
745867 AW 1	PULTEGROUP INC 5.500% 03/01/26		03/02/2018	Various		2,028,750	2,000,000	1,375
74986@ AX 9	RREEF AMERICA REIT II INC SENIOR UNSECUR		08/31/2018	Wells Fargo Securities		3,000,000	3,000,000	0
754730 AE 9	RAYMOND JAMES FINANCIAL		12/28/2018	Various		2,857,320	3,000,000	35,495
75884R AX 1	REGENCY CENTERS LP 4.125% 03/15/28		02/28/2018	J P Morgan & Co		3,993,480	4,000,000	0
76169# AL 7	REYES HOLDINGS LLC 4.410% 12/13/25		12/13/2018	Bank of America		3,000,000	3,000,000	0
774341 AK 7	ROCKWELL COLLINS INC 3.500% 03/15/27		08/22/2018	Various		4,669,368	4,850,000	73,879
78403D AM 2	SBA TOWER TRUST 144A 3.448% 03/15/23		02/16/2018	Barclays		4,000,000	4,000,000	0
78409V AD 6	S&P GLOBAL INC 4.000% 06/15/25		08/23/2018	Morgan Stanley Dean Witter		2,031,460	2,000,000	16,000
78409V AK 0	S&P GLOBAL INC 4.400% 02/15/26		08/24/2018	Various		3,372,635	3,250,000	5,042
784710 AA 3	SSM HEALTH CARE 3.823% 06/01/27		05/02/2018	Goldman Sachs & Co		6,944,210	7,000,000	113,734
785592 AS 5	SABINE PASS LIQUEFACTION		07/17/2018	Morgan Stanley Dean Witter		5,148,850	5,000,000	86,111
80286A AG 9	SANTANDER DRIVE AUTO REC 2018-5 D		10/16/2018	RBC Capital Markets		1,749,653	1,750,000	0
808513 AZ 8	CHARLES SCHWAB CORP 4.000% 02/01/29		10/29/2018	Citi Global Markets Inc		2,987,910	3,000,000	0
81373P AA 1	SECURIAN FINANCIAL GROUP 144A		05/22/2018	Various		11,043,340	11,000,000	24,000
816851 BH 1	SEMPRA ENERGY 3.800% 02/01/38		01/09/2018	Various		4,945,900	5,000,000	0
816851 BJ 7	SEMPRA ENERGY 4.000% 02/01/48		01/10/2018	Barclays		4,957,500	5,000,000	0
81746Q AA 9	SEQUOIA MORTGAGE TRUST 2018-2 A1		01/16/2018	Wells Fargo Securities		6,171,580	6,128,489	14,300
81747D AA 7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1		02/08/2018	Wells Fargo Securities		5,097,494	5,015,994	15,048
81747E AC 1	SEQUOIA MORTGAGE TRUST 2018-CH2 A3		05/10/2018	Wells Fargo Securities		4,023,529	3,998,930	10,219
81747L AB 7	SEQUOIA MORTGAGE TRUST 2018-CH4 A2		09/20/2018	Wells Fargo Securities		3,290,601	3,286,472	9,859
81747W AG 2	SEQUOIA MORTGAGE TRUST 2018-7 A4		08/08/2018	Wells Fargo Securities		2,899,291	2,884,867	6,411
82653D AB 5	SIERRA RECEIVABLES FUNDING CO 2018-2A B		07/11/2018	Credit Suisse		1,565,030	1,565,220	0
82653D AC 3	SIERRA RECEIVABLES FUNDING CO 2018-2A C		07/11/2018	Credit Suisse		1,564,786	1,565,220	0
82653G AB 8	SIERRA RECEIVABLES FUNDING CO 2018-3A B		10/10/2018	Barclays		1,390,553	1,390,785	0
82653G AC 6	SIERRA RECEIVABLES FUNDING CO 2018-3A C		10/10/2018	Barclays		1,806,181	1,806,214	0
82967N AU 2	SIRIUS XM RADIO INC 5.375% 04/15/25		02/20/2018	RBC Capital Markets		2,030,000	2,000,000	37,924
83406E AD 7	SOCIAL PROFESSIONAL LOAN PROG 2018-A B		01/18/2018	Goldman Sachs & Co		7,994,763	8,000,000	0
83546D AF 5	SONIC CAPITAL LLC 2018-1A A2		01/23/2018	Guggenheim Capital		2,497,917	2,497,917	0

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842400 GN 7	SOUTHERN CAL EDISON 3.700% 08/01/25		07/30/2018	Citi Global Markets Inc		997,860	1,000,000	0
84334# AA 5	SOUTHERN MARYLAND ELECTRIC COO FIRST MOR		04/16/2018	Mizuho Securities		6,938,624	6,938,624	0
845011 AA 3	SOUTHWEST GAS CORP 3.700% 04/01/28		03/12/2018	Mitsubishi UFJ Securities		2,994,450	3,000,000	0
84858D AA 6	SPIRIT AIRLINES 2015-1 A		09/19/2018	Various		3,449,052	3,416,239	62,366
84858W AA 4	SPIRIT AIRLINES 2017-1AA		09/28/2018	Citi Global Markets Inc		2,814,815	2,943,597	12,970
85205T AK 6	SPIRIT AEROSYSTEMS INC		11/30/2018	Morgan Stanley Dean Witter		2,862,750	3,000,000	70,533
854502 AH 4	STANLEY BLACK & DECKER		10/30/2018	Bank of America		6,994,820	7,000,000	0
858119 BF 6	STEEL DYNAMICS INC 5.000% 12/15/26		04/17/2018	Various		2,015,190	2,000,000	34,028
858119 BH 2	STEEL DYNAMICS INC 4.125% 09/15/25		08/27/2018	Barclays		960,000	1,000,000	18,792
86212V AE 4	STORE MASTER FUNDING LLC 2018-1A A2		10/12/2018	Credit Suisse		2,490,454	2,491,391	0
86212V AF 1	STORE MASTER FUNDING LLC 2018-1A A3		10/12/2018	Credit Suisse		1,997,478	1,998,333	0
86212V AG 9	STORE MASTER FUNDING LLC 2018-1A A4		10/12/2018	Credit Suisse		2,497,754	2,497,917	0
86468# AC 4	SUEZ WATER RESOURCES INC SENIOR NOTES		01/24/2018	Bank of America		1,500,000	1,500,000	0
86787E AY 3	SUNTRUST BANK 3.689% 08/02/24		07/24/2018	Suntrust		5,000,000	5,000,000	0
86787E BB 2	SUNTRUST BANK 4.050% 11/03/25		10/24/2018	Suntrust		999,390	1,000,000	0
86944B AD 5	SUTTER HEALTH 3.695% 08/15/28		03/27/2018	Morgan Stanley Dean Witter		9,957,700	10,000,000	0
87264A AT 2	T-MOBILE USA INC 5.375% 04/15/27		03/05/2018	J P Morgan & Co		2,040,000	2,000,000	42,403
87296* AA 8	TPG HOLDINGS SENIOR NOTES		05/09/2018	Goldman Sachs & Co		9,000,000	9,000,000	0
87342R AD 6	TACO BELL FUNDING, LLC 2018-1 A2I		11/14/2018	Barclays		3,000,000	3,000,000	0
87342R AE 4	TACO BELL FUNDING, LLC 2018-1 A2II		11/14/2018	Barclays		6,000,000	6,000,000	0
878091 BF 3	TEACHERS INSUR & ANNUITY 144A		02/08/2018	J P Morgan & Co		5,017,220	5,000,000	50,884
88315L AA 6	TEXTAINER MARINE CONTAINERS 2018-1A A		08/02/2018	Wells Fargo Securities		4,792,672	4,850,000	0
88632A AA 6	TIAA BANK MORTGAGE LOAN TRUST 2018-3 A1		10/26/2018	Bank of America		4,056,387	4,098,007	13,205
88642M AD 2	TIDEWATER AUTO RECEIVABLES TR 2018-AA C		04/20/2018	KeyBanc Capital Markets		4,998,863	5,000,000	0
89417E AN 9	TRAVELERS COS INC 4.050% 03/07/48		02/28/2018	Citi Global Markets Inc		6,955,480	7,000,000	0
89657A AA 4	TRINITY RAIL LEASING L.P. 2018-1A A1		06/13/2018	Bank of America		5,696,754	5,698,853	0
89679H AJ 4	TRITON CONTAINER FINANCE LLC 2018-1A A		03/13/2018	Bank of America		6,473,772	6,475,000	0
903442 AC 5	US 2018-USDC 2018 USDC B		05/31/2018	Citi Global Markets Inc		4,119,866	4,000,000	8,554
904764 BC 0	UNILEVER CAPITAL CORP 3.500% 03/22/28		03/19/2018	Citi Global Markets Inc		7,879,120	8,000,000	0
907818 EQ 7	UNION PACIFIC CORP 3.600% 09/15/37		03/08/2018	Various		6,753,320	7,000,000	119,300
907818 EY 0	UNION PACIFIC CORP 3.950% 09/10/28		06/05/2018	Citi Global Markets Inc		2,493,775	2,500,000	0
913017 CY 3	UNITED TECHNOLOGIES CORP		08/13/2018	Morgan Stanley Dean Witter		4,998,200	5,000,000	0
913017 DD 8	UNITED TECHNOLOGIES CORP		08/13/2018	Morgan Stanley Dean Witter		1,996,600	2,000,000	0
91324P DP 4	UNITEDHEALTH GROUP INC		12/13/2018	J P Morgan & Co		3,986,240	4,000,000	0
91823A AG 6	VB-S1 Issuer LLC 2018-1A C		02/12/2018	Barclays		3,500,000	3,500,000	0
921814 AA 7	VANDERBILT UNIV MED CNTR		10/23/2018	Wells Fargo Securities		2,426,912	2,575,000	34,019
92211M AC 7	VANTAGE DATA CENTERS ISSUER 2018-1A A2		02/09/2018	Guggenheim Capital		7,933,333	7,933,333	0
92211M AE 3	VANTAGE DATA CENTERS ISSUER 2018-2A A2		11/16/2018	Guggenheim Capital		3,996,667	3,996,667	0
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A		04/06/2018	Citi Global Markets Inc		3,547,015	3,548,221	14,507
92277G AM 9	VENTAS REALTY LP 4.000% 03/01/28		02/13/2018	Jeffries & Co		4,961,650	5,000,000	0
928668 AR 3	VOLKSWAGEN GROUP AMERICA 144A		11/08/2018	J P Morgan & Co		2,983,860	3,000,000	0
928668 AT 9	VOLKSWAGEN GROUP AMERICA 144A		11/07/2018	Citi Global Markets Inc		4,987,900	5,000,000	0
92940P AA 2	WESTROCK CO 144A 4.650% 03/15/26		11/27/2018	Bank of America		2,995,620	3,000,000	0
94989U AS 0	WELLS FARGO MORTGAGE BACKED 2018-1 A17		10/16/2018	Wells Fargo Securities		5,911,913	6,195,554	14,456
95000U 2A 0	WELLS FARGO & COMPANY 3.584% 05/22/28		02/07/2018	Goldman Sachs & Co		2,976,000	3,000,000	22,997
95001L AU 6	WELLS FARGO COMMERCIAL MORTGAG 2018-C43		03/12/2018	Wells Fargo Securities		2,436,978	2,366,000	6,856

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
95040Q AD 6	WELLTOWER INC 4.250% 04/15/28		08/09/2018	Various		3,978,140	4,000,000	29,750
95058X AD 0	WENDYS FUNDING LLC 2018-1A A2I		04/04/2018	Citi		4,869,949	4,950,000	10,317
956708 AA 9	WEST VA HEALTH SYS OBL		10/05/2018	Various		6,996,900	7,000,000	47,188
958254 AF 1	WESTERN GAS PARTNERS LP		04/30/2018	Various		5,019,010	5,000,000	75,821
958254 AK 0	WESTERN GAS PARTNERS LP		08/13/2018	Various		3,002,360	3,000,000	1,583
96033W AB 4	WESTGATE RESORTS 2018-1A B		04/19/2018	Amherst Securities		2,943,877	2,958,670	0
96033W AC 2	WESTGATE RESORTS 2018-1A C		04/19/2018	Amherst Securities		3,374,865	3,381,337	0
96042F AE 4	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A C		05/09/2018	BMO Capital Markets Corp		3,499,348	3,500,000	0
96042F AF 1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A D		05/09/2018	BMO Capital Markets Corp		3,999,562	4,000,000	0
96042N AL 1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-1A D		01/17/2018	J P Morgan & Co		6,248,872	6,250,000	0
970648 AG 6	WILLIS NORTH AMERICA INC		09/05/2018	Bank of America		4,998,350	5,000,000	0
97064E AA 6	WILLIS ENGINE SECURITIZATION T 2018-A A		08/16/2018	Bank of America		2,966,026	2,966,173	0
974153 AA 6	WINGSTOP FUNDING LLC 2018-1 A2		11/06/2018	Barclays		1,000,000	1,000,000	0
980745 F@ 7	WOODWARD INC 4.270% 05/30/25		05/31/2018	J P Morgan & Co		4,000,000	4,000,000	0
009088 AA 3	AIR CANADA 2015-2AA 3.750% 12/15/27	A	03/21/2018	Barclays		4,384,905	4,397,230	40,848
06368B GS 1	BANK OF MONTREAL 3.803% 12/15/32	A	01/30/2018	Various		4,903,860	5,000,000	25,882
136385 AX 9	CANADIAN NATL RESOURCES	A	01/12/2018	Morgan Stanley & Co		3,042,240	3,000,000	14,758
22576C H# 1	CRESCENT POINT ENERGY CORP SENIOR GUARAN	A	04/11/2018	Ryan Beck & Co		6,000,000	6,000,000	0
496902 AQ 0	KINROSS GOLD CORP 4.500% 07/15/27	A	07/16/2018	Tax Free Exchange		6,375,205	6,500,000	813
559222 AR 5	MAGNA INTERNATIONAL INC	A	03/02/2018	Bank of America		4,115,600	4,000,000	71,472
62928@ AA 5	NHL CANADA FUNDING LP TERM NOTES	A	07/12/2018	Bank of America		934,579	934,579	0
67077M AD 0	NUTRIEN LTD 3.000% 04/01/25	A	04/10/2018	Tax Free Exchange		1,991,516	2,000,000	1,500
67077M AE 8	NUTRIEN LTD 4.000% 12/15/26	A	04/10/2018	Tax Free Exchange		3,470,320	3,500,000	44,722
89352H AM 1	TRANS-CANADA PIPELINES	A	03/01/2018	Various		5,308,840	5,000,000	90,958
89352H AW 9	TRANS-CANADA PIPELINES	A	10/10/2018	J P Morgan & Co		6,897,310	7,000,000	128,090
00176A AY 1	AMERICAN MONEY MANAGEMENT CORP 2012-11A	D	04/20/2018	Societe Generale		6,000,000	6,000,000	0
00928Q AR 2	AIRCASTLE LTD 4.400% 09/25/23	D	09/20/2018	Goldman Sachs & Co		4,991,550	5,000,000	0
034863 AT 7	ANGLO AMERICAN CAPITAL 144A	D	07/11/2018	Various		3,783,880	4,000,000	62,444
034863 AU 4	ANGLO AMERICAN CAPITAL 144A	D	03/13/2018	Morgan Stanley Dean Witter		1,990,920	2,000,000	0
04941Y AE 9	Atlas Senior Loan Fund LTD 2018-11A A1F	D	06/08/2018	Jeffries & Co		7,500,000	7,500,000	0
052113 AB 3	AUSGRID FINANCE PTY LTD 144A	D	04/23/2018	Bank of America		2,997,210	3,000,000	0
05256L AB 9	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SE	D	09/27/2018	Citi		7,000,000	7,000,000	0
06759M AJ 0	BABSON CLO LTD 2016-1A B2R	D	07/25/2018	Morgan Stanley Dean Witter		6,000,000	6,000,000	0
06760J AJ 4	BABSON CLO LTD 2018-2A B	D	04/04/2018	J P Morgan & Co		5,000,000	5,000,000	0
10373Q AL 4	BP CAP MARKETS AMERICA	D	12/14/2018	Tax Free Exchange		1,882,584	2,000,000	5,194
10373Q AT 7	BP CAP MARKETS AMERICA	D	12/14/2018	Tax Free Exchange		2,989,603	3,000,000	10,397
12805P AJ 5	CAL FUNDING LTD 2018-2A A	D	09/12/2018	Bank of America		3,412,117	3,412,500	0
14311X AE 2	CARLYLE GLOBAL MARKET STRTGY 2018-1A B	D	04/17/2018	Citi Global Markets Inc		5,000,000	5,000,000	0
15032A AQ 0	CEDAR FUNDING LTD 2016-5A AFR	D	07/03/2018	Jeffries & Co		6,500,000	6,500,000	0
17275G AA 4	CIRRUS FUNDING 2018-1, LTD 2018-1A A	D	11/02/2018	Greensledge Capital Markets		5,000,000	5,000,000	0
19123# AA 6	COCA-COLA SOUTHWEST BEV LLC SERIES A SEN	D	03/01/2018	Bank of America		2,000,000	2,000,000	0
200447 A@ 9	COMISION FEDERAL DE ELECTRICID SENIOR NO	D	06/26/2018	Morgan Stanley & Co		4,000,000	4,000,000	0
21623P AG 2	COOK PARK CLO, LTD 2018-1A C	D	03/09/2018	Morgan Stanley Dean Witter		5,000,000	5,000,000	0
21987B AW 8	CODELCO INC 144A 3.625% 08/01/27	D	02/02/2018	Citi Global Markets Inc		4,905,450	5,000,000	2,517
225401 AF 5	CREDIT SUISSE GROUP-SPON ADR 144A	D	01/05/2018	Credit Suisse		2,000,000	2,000,000	0
26251L AG 9	DRYDEN SENIOR LOAN FUND 2018-64A C	D	03/20/2018	Morgan Stanley Dean Witter		2,450,000	2,450,000	0
26252E AL 3	DRYDEN SENIOR LOAN FUND 2018-70A A2B	D	12/07/2018	Barclays		8,070,000	8,070,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
29287@ AA 9	ENGINE LEASE FINANCE CORP SENIOR NOTE	D	11/27/2018	Bank of America		3,000,000	3,000,000	0
38137M AP 2	Goldentree Loan Opportunities 2016-12A B	D	06/29/2018	Wells Fargo Securities		3,749,986	3,750,000	0
38137P BA 7	GOLDENTREE LOAN OPPORTUNITIES 2015-10A C	D	08/08/2018	Morgan Stanley Dean Witter		7,000,000	7,000,000	0
38138B AJ 9	GOLDEN TREE LOAN MANAGEMENT 2018-3A B2	D	04/26/2018	Bank of America		5,000,000	5,000,000	0
44331D AJ 8	HIGHBRIDGE LOAN MANAGEMENT LTD 5A-2015 B	D	10/02/2018	Morgan Stanley Dean Witter		5,000,000	5,000,000	0
44920U AM 0	HYUNDAI CAPITAL SERVICES 144A	D	02/26/2018	Citi Global Markets Inc		1,995,400	2,000,000	0
46359C AA 1	ENGENCAP ABS TRUST PAYMENT TR 2016-1A	D	01/20/2018	Interest Capitalization		0	0	0
55819D AN 6	MADISON PARK FUNDING LTD 2018-31A A2B	D	11/08/2018	Bank of America		6,000,000	6,000,000	0
62848F AG 7	MYERS PARK CLO LTD 2018-1A B2	D	08/16/2018	Barclays		5,000,000	5,000,000	0
67591Y AG 4	OCTAGON INVESTMENT PARTNERS 38 2018-1A A	D	07/12/2018	Bank of America		5,000,000	5,000,000	0
69355D AC 1	PPM CLO, LTD 2018-1 B1	D	07/02/2018	Goldman Sachs & Co		5,000,000	5,000,000	0
71654Q AX 0	PETROLEOS MEXICANOS 5.500% 01/21/21	D	06/08/2018	Citi Global Markets Inc		3,060,000	3,000,000	64,625
71654Q CK 6	PETROLEOS MEXICANOS 5.350% 02/12/28	D	12/21/2018	Tax Free Exchange		2,998,663	3,000,000	1,338
80413T AG 4	SAUDI INTERNATIONAL BOND 144A	D	04/10/2018	Citi Global Markets Inc		3,962,920	4,000,000	0
81180W AV 3	SEAGATE HDD CAYMAN 4.250% 03/01/22	D	04/26/2018	Tax Free Exchange		4,975,930	5,000,000	23,021
81883A AJ 8	SHACKLETON CLO LTD 2015-7RA A2	D	07/12/2018	Mitsubishi UFJ Securities		10,000,000	10,000,000	0
87164K AH 7	SYNGENTA AG 144A 4.441% 04/24/23	D	04/17/2018	Credit Suisse		4,000,000	4,000,000	0
89382P AA 3	TRANSOCEAN PONTUS LTD 144A	D	07/13/2018	Mizuho Securities		1,003,750	1,000,000	0
915328 BC 1	UPLAND CLO LTD 2016-1A A1BR	D	04/25/2018	Citi Global Markets Inc		14,500,000	14,500,000	0
92325Q AE 7	Venture CDO Ltd 2018-32A A2BF	D	06/15/2018	Jeffries & Co		7,000,000	7,000,000	0
92913U AY 2	VOYA CLO LTD 2015-3A A2BR	D	11/02/2018	Natixis Securities		8,900,000	8,900,000	0
A2002* AD 5	BOREALIS AG SERIES B 4.460% 07/10/22	D	12/20/2018	Tax Free Exchange		2,940,533	3,000,000	59,467
A3158# AH 2	HOFER FINANCIAL SERVICES GmbH SENIOR NOT	D	09/26/2018	Lloyds Securities Inc		5,000,000	5,000,000	0
G2765* AE 4	DIONYSUS AVIATION DES ACT CO GTED SERIES	D	10/23/2018	Citi		5,000,000	5,000,000	0
G3469# AB 3	FIRSTGROUP PLC SENIOR UNSECURED NOTES	D	03/27/2018	Barclays		8,000,000	8,000,000	0
G6363# AC 1	NAC AVIATION 29 DAC SENIOR UNSECURED NOT	D	02/22/2018	Citi		4,000,000	4,000,000	0
G7334@ AA 1	RRPF ENGINE LEASING LIMITED SENIOR SECUR	D	06/13/2018	Citi		2,000,000	2,000,000	0
K7802# AY 5	ROYAL GREENLAND A/S SENIOR NOTE	D	11/19/2018	Citi		2,000,000	2,000,000	0
Q5664# AA 2	LONSDALE FINANCE PTY LIMITED SENIOR SECU	D	10/02/2018	Commonwealth Bank of Australia		4,000,000	4,000,000	0
Q6568@ AA 9	NETWORK FINANCE COMPANY PTY	D	02/14/2018	MUFG Securiites		5,000,000	5,000,000	0
3899999.	Total - Bonds - Industrial and Miscellaneous					1,709,668,313	1,714,053,402	4,321,643
8399997.	Total - Bonds - Part 3					1,879,711,848	1,884,614,797	4,684,571
8399998.	Total - Bonds - Summary Item from Part 5					136,497,800	137,111,878	287,975
8399999.	Total - Bonds					2,016,209,648	2,021,726,675	4,972,546
Common Stocks - Parent, Subsidiaries and Affiliates								
000000 00 0	SUNRISE CAPTIVE RE		12/28/2018	Direct		250,000	XXX	0
13177# 10 6	CAMARGO RE INC		12/26/2018	Capital Contribution		5,000,000	XXX	0
67741# 10 9	OHIO NATIONAL EQUITIES INC		09/27/2018	Capital Contribution		1,100,000	XXX	0
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					6,350,000	XXX	0
9799997.	Total - Common Stocks - Part 3					6,350,000	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					76,425	XXX	0
9799999.	Total - Common Stocks					6,426,425	XXX	0
9899999.	Total - Preferred and Common Stocks					6,426,425	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					2,022,636,073	XXX	4,972,546

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
30293M AJ 3	FRESB 2015-SB6 A10 2015-SB6 A10	..	12/01/2018.	Paydown		717,991	717,991	717,985	717,652	0	339	0	339	0	717,991	0	0	0	14,022	08/25/2035.
3132H3 7A 5	FREDDIE MAC GOLD POOL U90889	..	12/01/2018.	Paydown		591,181	591,181	630,993	628,240	0	(37,059)	0	(37,059)	0	591,181	0	0	0	12,384	03/01/2043.
3136AA 3R 4	FANNIE MAE 2012-149 LV	..	12/01/2018.	Paydown		221,421	221,421	228,064	223,987	0	(2,565)	0	(2,565)	0	221,421	0	0	0	3,615	03/25/2036.
3136AA MC 6	FANNIE MAE 2012-139 WV	..	12/01/2018.	Paydown		83,525	83,525	81,000	82,348	0	1,177	0	1,177	0	83,525	0	0	0	1,364	02/25/2036.
3136AC GJ 4	FANNIE MAE-ACES 2013-MS A2	..	05/29/2018.	Citi Global Markets Inc		4,915,234	5,000,000	5,096,875	5,048,131	0	(4,605)	0	(4,605)	0	5,043,526	0	(128,292)	(128,292)	62,713	11/25/2022.
3136AF BT 0	FANNIE MAE 2013-72 YA 3.000% 06/25/33	..	07/25/2018.	Paydown		166,816	166,816	166,503	166,497	0	319	0	319	0	166,816	0	0	0	1,365	06/25/2033.
36194N LU 1	GN AU1239 2.850% 07/01/33	..	12/01/2018.	Paydown		278,579	278,579	279,972	279,827	0	(1,247)	0	(1,247)	0	278,579	0	0	0	4,321	07/01/2033.
36194S PD 4	GN AU4920 GN AU4920 3.020% 09/15/41	..	12/15/2018.	Paydown		163,134	163,134	166,142	165,839	0	(2,705)	0	(2,705)	0	163,134	0	0	0	2,682	09/15/2041.
36197J ZL 2	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147	..	12/01/2018.	Paydown		168,436	168,436	174,437	173,979	0	(5,543)	0	(5,543)	0	168,436	0	0	0	3,618	03/15/2037.
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L	..	12/15/2018.	Redemption 100.0000		481,005	481,005	481,005	481,005	0	0	0	0	0	481,005	0	0	0	12,413	06/15/2030.
38373M 2F 6	GNMA 2008-80 IO 1.502% 04/16/50	..	12/01/2018.	Paydown		0	0	3,974	3,816	0	(3,816)	0	(3,816)	0	0	0	0	0	465	04/16/2050.
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32	..	12/01/2018.	Paydown		1,035,952	1,035,952	1,012,998	1,026,138	0	9,814	0	9,814	0	1,035,952	0	0	0	29,221	11/20/2032.
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32	..	12/01/2018.	Paydown		338,234	338,234	351,235	341,372	0	(3,138)	0	(3,138)	0	338,234	0	0	0	11,323	07/20/2032.
38375C BD 1	GNMA 2012-57 DA 5.398% 04/20/42	..	12/01/2018.	Paydown		318,567	318,567	348,632	328,980	0	(10,413)	0	(10,413)	0	318,567	0	0	0	10,239	04/20/2042.
38376G A7 5	GNMA 2011-10 AC 3.565% 11/16/44	..	12/01/2018.	Paydown		665,680	665,680	723,043	715,298	0	(49,618)	0	(49,618)	0	665,680	0	0	0	11,683	11/16/2044.
38376G F4 7	GNMA 2011-16 C 3.816% 09/16/46	..	12/20/2018.	FTN Financial		2,266,988	2,263,540	2,503,334	2,304,298	0	(20,877)	0	(20,877)	0	2,283,420	0	(16,432)	(16,432)	92,369	09/16/2046.
38376G F4 7	GNMA 2011-16 C 3.816% 09/16/46	..	12/17/2018.	Redemption 100.0000		198,673	198,673	219,720	202,251	0	(746)	0	(746)	0	201,505	0	(2,832)	(2,832)	3,668	09/16/2046.
38376G S2 7	GNMA 2011-67 CA 3.985% 12/16/51	..	12/01/2018.	Paydown		344,836	344,836	350,815	350,762	0	(5,926)	0	(5,926)	0	344,836	0	0	0	8,078	12/16/2051.
38376G U2 4	GNMA 2011-77 D 5.215% 10/16/45	..	12/01/2018.	Paydown		2,735,949	2,735,949	2,720,804	2,726,499	0	9,450	0	9,450	0	2,735,949	0	0	0	86,025	10/16/2045.
38376G ZU 7	GNMA 2011-9 C 3.512% 09/16/41	..	12/20/2018.	RW Baird		3,087,503	3,088,589	3,369,458	3,147,838	0	(21,606)	0	(21,606)	0	3,126,232	0	(38,728)	(38,728)	115,994	09/16/2041.
38376G ZU 7	GNMA 2011-9 C 3.512% 09/16/41	..	12/17/2018.	Redemption 100.0000		390,373	390,373	425,872	397,861	0	(818)	0	(818)	0	397,043	0	(6,671)	(6,671)	5,173	09/16/2041.
38377X AL 6	GNMA 2011-100 PX 4.000% 12/20/39	..	12/01/2018.	Paydown		1,036,910	1,036,910	1,094,588	1,051,370	0	(14,461)	0	(14,461)	0	1,036,910	0	0	0	20,844	12/20/2039.
38379K J5 8	GNMA 2015-130 VA 2.250% 09/16/41	..	12/01/2018.	Paydown		326,955	326,955	324,400	324,813	0	2,142	0	2,142	0	326,955	0	0	0	3,999	09/16/2041.
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B	..	05/10/2018.	Redemption 100.0000		170,189	170,189	170,189	170,189	0	0	0	0	0	170,189	0	0	0	5,016	08/10/2018.
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B	..	08/10/2018.	Maturity		18,901	18,901	18,901	18,901	0	0	0	0	0	18,901	0	0	0	840	08/10/2018.
0599999.	Total - Bonds - U.S. Government					20,723,032	20,805,436	21,660,939	21,077,891	0	(161,902)	0	(161,902)	0	20,915,987	0	(192,955)	(192,955)	523,434	XXX
Bonds - U.S. States, Territories and Possessions																				
01170R EF 5	ALASKA ST HSG FIN CORP MTG REV SERIES A	..	07/01/2018.	Redemption 100.0000		290,000	290,000	284,391	285,143	0	78	0	78	0	285,221	0	4,779	4,779	6,978	12/01/2037.
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A	..	12/01/2018.	Redemption 100.0000		102,462	102,462	102,462	102,462	0	0	0	0	0	102,462	0	0	0	1,415	02/01/2042.
196479 XM 6	COLORADO HSG & FIN AUTH	..	11/01/2018.	Redemption 100.0000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	4,510	11/01/2027.
19647P BQ 5	COLORADO ST HSG FIN AUTH MF HS	..	12/01/2018.	Redemption 100.0000		427,002	427,002	427,002	427,002	0	0	0	0	0	427,002	0	0	0	163,991	11/01/2045.
19647P BS 1	COLORADO ST HSG FIN AUTH MF HS	..	12/01/2018.	Redemption 100.0000		15,096	15,096	15,096	15,096	0	0	0	0	0	15,096	0	0	0	485	07/01/2057.
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A	..	12/15/2018.	Redemption 100.0000		172,154	172,154	172,154	172,154	0	0	0	0	0	172,154	0	0	0	1,850	06/15/2045.
34074H FQ 0	FLORIDA ST HSG FIN CORP MF REV 2013 SERI	..	10/01/2018.	Redemption 100.0000		15,000	15,000	13,331	13,696	0	37	0	37	0	13,734	0	1,266	1,266	345	04/01/2029.
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES	..	10/01/2018.	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	4,394	01/01/2030.
34074M ND 9	FLORIDA ST HSG FIN CORP REV 2016 Series	..	12/01/2018.	Redemption 100.0000		278,652	278,652	278,652	278,652	0	0	0	0	0	278,652	0	0	0	4,659	07/01/2037.
372546 AN 1	GEORGE WASHINGTON UNIVERSITY	..	04/27/2018.	Call 105.2010		526,005	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	39,732	09/15/2021.
372546 AQ 4	GEORGE WASHINGTON UNIVERSITY	..	04/27/2018.	Call 101.6512		1,016,512	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,002	09/15/2022.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
373539 A3 9	GEORGIA ST HSG & FIN AUTH REV 2011 SERIE	..	05/01/2018.	Redemption 100.0000		270,000	270,000	272,714	271,348	0	(123)	0	(123)	0	271,225	0	(1,225)	(1,225)	4,500	12/01/2026.
419818 HM 4	HAWAII HOUSING 2013 SERIES A	..	12/01/2018.	Redemption 100.0000		163,653	163,653	151,693	153,177	0	182	0	182	0	153,359	0	10,294	10,294	2,298	07/01/2037.
49130N DM 8	KENTUCKY ST HGR EDU STUDENT LO	..	12/01/2018.	Redemption 100.0000		240,000	240,000	239,515	239,534	0	19	0	19	0	239,553	0	447	447	4,500	06/01/2029.
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES	..	11/01/2018.	Redemption 100.0000		445,000	445,000	445,000	445,000	0	0	0	0	0	445,000	0	0	0	6,413	11/01/2041.
57419R L8 6	MARYLAND ST CMNTY DEV ADMIN DE	..	05/24/2018.	Redemption 100.0000		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	6,158	09/01/2048.
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER	..	07/01/2018.	Redemption 100.0000		240,000	240,000	240,600	240,249	0	(18)	0	(18)	0	240,231	0	(231)	(231)	10,313	07/01/2026.
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER	..	07/01/2018.	Redemption 100.0000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	5,145	07/01/2028.
57586N GX 3	MASSACHUSETTS ST HSG FIN AGY	..	11/01/2018.	Redemption 100.0000		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	7,714	12/01/2030.
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E	..	12/01/2018.	Redemption 100.0000		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	3,134	07/01/2031.
60416Q GV 0	MINNESOTA ST HSG FIN AGY	..	12/01/2018.	Redemption 100.0000		92,296	92,296	92,296	92,296	0	0	0	0	0	92,296	0	0	0	1,819	06/01/2047.
60636Y HM 6	MISSOURI ST HSG 2012 SERIES 1	..	01/10/2018.	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	655	07/01/2033.
60637B CN 8	MISSOURI HOUSING 2013 SERIES A	..	12/01/2018.	Redemption 100.0000		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	2,352	11/01/2040.
60637B CP 3	MISSOURI HOUSING 2013 SERIES B	..	12/01/2018.	Redemption 100.0000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	3,533	11/01/2041.
60637B CR 9	MISSOURI HOUSING 2013 SERIES D	..	12/01/2018.	Redemption 100.0000		253,853	253,853	227,638	231,425	0	368	0	368	0	231,793	0	22,060	22,060	2,876	10/01/2034.
61212R T8 9	MONTANA ST BRD OF HSG 2011 SERIES B	..	12/01/2018.	Redemption 100.0000		95,000	95,000	94,998	95,000	0	0	0	0	0	95,000	0	0	0	3,006	12/01/2026.
641279 JT 2	NEVADA HSG DIV SINGLE FAMILY SERIES 2011	..	10/01/2018.	Redemption 100.0000		100,000	100,000	101,353	100,716	0	(70)	0	(70)	0	100,646	0	(646)	(646)	3,088	10/01/2033.
64469D B5 9	NEW HAMPSHIRE HOUSING 4.077% 01/01/34	..	11/01/2018.	Redemption 100.0000		440,000	440,000	440,000	440,000	0	0	0	0	0	440,000	0	0	0	17,829	01/01/2034.
64469D B6 7	NEW HAMPSHIRE HOUSING 3.220% 01/01/40	..	12/01/2018.	Redemption 100.0000		555,000	555,000	555,000	555,000	0	0	0	0	0	555,000	0	0	0	20,848	01/01/2040.
64469D US 8	NEW HAMPSHIRE HOUSING 2013 SERIES A	..	11/01/2018.	Redemption 100.0000		540,000	540,000	565,650	554,791	0	(1,228)	0	(1,228)	0	553,563	0	(13,563)	(13,563)	20,125	07/01/2034.
646080 MY 4	NEW JERSEY ST HIGHER ED ASSIST 2011-1	..	07/06/2018.	Redemption 100.0000		125,000	125,000	131,828	128,706	0	(356)	0	(356)	0	128,349	0	(3,349)	(3,349)	3,562	12/01/2027.
646080 NC 1	NEW JERSEY ST HIGHER ED ASSIST 2011-1	..	07/06/2018.	Redemption 100.0000		245,000	245,000	241,972	242,681	0	57	0	57	0	242,738	0	2,262	2,262	7,098	12/01/2029.
647200 5U 4	NEW MEXICO ST MTGE FIN AUTH	..	12/01/2018.	Redemption 100.0000		427,819	427,819	427,819	427,819	0	0	0	0	0	427,819	0	0	0	6,846	08/01/2038.
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3	..	12/01/2018.	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,618	09/01/2032.
649883 TM 7	NEW YORK HOUSING 2012 SERIES 172	..	08/30/2018.	Redemption 100.0000		720,000	720,000	720,000	720,000	0	0	0	0	0	720,000	0	0	0	27,656	10/01/2027.
64988R FL 1	NEW YORK ST MTGE AGY REV 2013 48TH SERIE	..	08/30/2018.	Redemption 100.0000		70,000	70,000	72,451	71,278	0	(170)	0	(170)	0	71,108	0	(1,108)	(1,108)	1,679	04/01/2041.
658207 PA 7	NORTH CAROLINA HSG FIN AGY 2012 SERIES 3	..	12/01/2018.	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	7,594	01/01/2029.
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES	..	12/01/2018.	Redemption 100.0000		245,000	245,000	245,000	245,000	0	0	0	0	0	245,000	0	0	0	3,559	11/01/2041.
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND	..	12/01/2018.	Redemption 100.0000		560,000	560,000	560,000	560,000	0	0	0	0	0	560,000	0	0	0	30,316	06/01/2020.
735000 QX 2	PORT OF OAKLAND CA 4.500% 05/01/32	..	09/18/2018.	Tax Free Exchange		3,321,979	3,500,000	3,279,780	3,315,580	0	6,399	0	6,399	0	3,321,979	0	0	0	78,750	05/01/2032.
745190 TR 9	PUERTO RICO HWY & TRANS AUTH	..	03/29/2018.	Morgan Stanley Dean Witter		209,000	1,100,000	206,250	206,250	0	0	0	0	0	206,250	0	2,750	2,750	0	07/01/2030.
76221R CM 3	RHODE ISLAND HSG & MTG FIN COR 58-A	..	10/01/2018.	Redemption 100.0000		770,000	770,000	776,576	770,000	0	0	0	0	0	770,000	0	0	0	38,797	10/01/2027.
791078 BB 3	ST LAWRENCE CNTY NY IDA CDC	..	07/01/2018.	Redemption 100.0000		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	6,054	07/01/2021.
83712D UH 7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TA	..	10/01/2018.	Redemption 100.0000		345,000	345,000	358,017	354,567	0	(287)	0	(287)	0	354,280	0	(9,280)	(9,280)	11,950	07/01/2037.
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1	..	12/01/2018.	Redemption 100.0000		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	5,212	01/01/2041.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
83756C MM 4	SOUTH DAKOTA HSG DEV AUTH MTGE	..	12/19/2018.	Redemption 100.0000		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	5,663	11/01/2036.
850593 AE 4	SPRINGFIELD ILL METRO SAN DIST	..	01/01/2018.	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,903	01/01/2018.
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B	..	12/01/2018.	Redemption 100.0000		215,000	215,000	215,570	215,265	0	(16)	0	(16)	0	215,249	0	(249)	(249)	6,582	01/01/2030.
88275F NX 3	TX DEPT OF HSG & COMM AFFAIRS	..	12/01/2018.	Redemption 100.0000		660,000	660,000	660,000	660,000	0	0	0	0	0	660,000	0	0	0	15,516	03/01/2039.
92428C JE 5	VERMONT STUDENT ASSISTANCE COR	..	12/15/2018.	Redemption 100.0000		555,000	555,000	545,543	547,984	0	502	0	502	0	548,486	0	6,514	6,514	15,656	06/15/2026.
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B	..	12/01/2018.	Redemption 100.0000		117,738	117,738	117,738	117,738	0	0	0	0	0	117,738	0	0	0	1,612	04/25/2042.
92812U Q5 0	VIRGINIA HOUSING DEV AUTH 2015 Series A	..	12/25/2018.	Redemption 100.0000		407,147	407,147	407,147	407,147	0	0	0	0	0	407,147	0	0	0	6,942	06/25/2042.
92812V MA 1	VIRGINIA ST HSG DEV AUTH	..	12/25/2018.	Redemption 100.0000		406,734	406,734	406,734	406,734	0	0	0	0	0	406,734	0	0	0	6,853	11/25/2039.
92817Q Q5 4	VIRGINIA RES AUTH INF REV BND SERIES 20	..	08/24/2018.	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,150	11/01/2021.
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES	..	10/01/2018.	Redemption 100.0000		185,000	185,000	185,478	185,234	0	(24)	0	(24)	0	185,210	0	(210)	(210)	5,063	10/01/2031.
940858 L3 5	WASHOE COUNTY NEVADA SCH DIST	..	06/01/2018.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,350	06/01/2018.
1799999. Total - Bonds - U.S. States, Territories & Possessions						20,848,102	21,874,606	20,762,448	20,779,724	0	5,350	0	5,350	0	20,785,074	0	20,511	20,511	745,648	XXX
Bonds - U.S. Political Subdivisions of States																				
736688 FN 7	PORTLAND COMMUNITY COLLEGE DIS	..	06/01/2018.	Redemption 100.0000		195,000	195,000	211,478	205,392	0	(697)	0	(697)	0	204,695	0	(9,695)	(9,695)	4,690	06/01/2027.
2499999. Total - Bonds - U.S. Political Subdivisions of States						195,000	195,000	211,478	205,392	0	(697)	0	(697)	0	204,695	0	(9,695)	(9,695)	4,690	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31	..	12/01/2018.	Paydown		80,875	80,875	81,565	80,795	0	80	0	80	0	80,875	0	0	0	2,668	08/15/2031.
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32	..	12/01/2018.	Paydown		164,819	164,819	161,296	163,626	0	1,193	0	1,193	0	164,819	0	0	0	3,495	02/15/2032.
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31	..	12/01/2018.	Paydown		149,172	149,172	149,794	148,946	0	226	0	226	0	149,172	0	0	0	4,176	10/15/2031.
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31	..	12/01/2018.	Paydown		247,304	247,304	233,652	241,417	0	5,887	0	5,887	0	247,304	0	0	0	9,557	12/15/2031.
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32	..	12/01/2018.	Paydown		154,923	154,923	142,403	149,465	0	5,458	0	5,458	0	154,923	0	0	0	6,195	01/15/2032.
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32	..	12/01/2018.	Paydown		307,599	307,599	296,872	305,341	0	2,259	0	2,259	0	307,599	0	0	0	8,501	04/15/2032.
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23	..	12/01/2018.	Paydown		119,865	119,865	108,459	117,403	0	2,462	0	2,462	0	119,865	0	0	0	3,992	11/15/2023.
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29	..	12/01/2018.	Paydown		132,428	132,428	125,666	130,598	0	1,830	0	1,830	0	132,428	0	0	0	4,265	01/15/2029.
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29	..	12/01/2018.	Paydown		151,544	151,544	145,190	150,206	0	1,338	0	1,338	0	151,544	0	0	0	4,909	02/15/2029.
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23	..	12/01/2018.	Paydown		61,623	61,623	58,446	60,858	0	765	0	765	0	61,623	0	0	0	2,136	11/25/2023.
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24	..	12/01/2018.	Paydown		158,284	158,284	150,864	156,287	0	1,997	0	1,997	0	158,284	0	0	0	5,242	02/25/2024.
3136A1 NZ 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40	..	12/01/2018.	Paydown		1,234,533	1,234,533	1,269,640	1,244,634	0	(10,100)	0	(10,100)	0	1,234,533	0	0	0	24,041	09/25/2040.
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38	..	12/01/2018.	Paydown		220,730	220,730	239,079	227,153	0	(124)	0	(124)	0	227,029	0	(6,298)	(6,298)	4,207	02/25/2038.
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30	..	12/01/2018.	Paydown		260,368	260,368	286,201	270,605	0	(10,237)	0	(10,237)	0	260,368	0	0	0	4,962	01/25/2030.
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43	..	12/01/2018.	Paydown		476,302	476,302	492,824	487,208	0	(10,905)	0	(10,905)	0	476,302	0	0	0	7,592	06/25/2043.
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33	..	12/01/2018.	Paydown		206,914	206,914	205,612	206,086	0	827	0	827	0	206,914	0	0	0	3,944	07/25/2033.
3137A2 NL 1	FHR 3756 PC 4.000% 11/15/40	..	12/01/2018.	Paydown		345,988	345,988	354,638	351,605	0	(5,617)	0	(5,617)	0	345,988	0	0	0	6,535	11/15/2040.
3137A8 UG 1	FHR 3837 DB 4.500% 04/15/41	..	12/01/2018.	Paydown		1,078,443	1,078,443	1,120,602	1,112,973	0	(34,531)	0	(34,531)	0	1,078,443	0	0	0	23,736	04/15/2041.
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28	..	12/01/2018.	Paydown		235,054	235,054	252,756	243,375	0	(8,321)	0	(8,321)	0	235,054	0	0	0	4,480	09/15/2028.
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35	..	12/01/2018.	Paydown		172,308	172,308	186,416	176,834	0	(4,526)	0	(4,526)	0	172,308	0	0	0	3,287	03/15/2035.
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35	..	12/01/2018.	Paydown		266,393	266,393	280,670	272,052	0	(5,659)	0	(5,659)	0	266,393	0	0	0	4,349	12/15/2035.
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33	..	12/01/2018.	Paydown		291,371	291,371	290,142	290,613	0	759	0	759	0	291,371	0	0	0	5,553	04/15/2033.
3137G1 AA 5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1	..	12/01/2018.	Paydown		323,258	323,258	328,612	326,198	0	(2,940)	0	(2,940)	0	323,258	0	0	0	6,180	05/25/2045.
3138L4 EQ 2	FANNIE MAE AM3742 3.150% 09/01/25	..	12/03/2018.	Paydown		20,186	20,186	18,906	19,438	0	532	0	532	0	19,970	0	216	216	591	09/01/2025.

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25	..	12/25/2018.	Paydown		44,413	44,413	43,752	44,009	0	23	0	23	0	44,032	0	381	381	936	08/01/2025.
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31	..	12/01/2018.	Paydown		85,431	85,431	82,606	84,376	0	1,055	0	1,055	0	85,431	0	0	0	2,707	08/25/2031.
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32	..	12/01/2018.	Paydown		99,616	99,616	95,060	97,642	0	1,975	0	1,975	0	99,616	0	0	0	2,974	10/25/2032.
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32	..	12/01/2018.	Paydown		182,935	182,935	179,459	181,271	0	1,664	0	1,664	0	182,935	0	0	0	5,548	05/15/2032.
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32	..	12/15/2018.	Paydown		60,843	60,843	58,697	60,382	0	461	0	461	0	60,843	0	0	0	1,784	06/15/2032.
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32	..	12/01/2018.	Paydown		142,602	142,602	141,684	142,111	0	490	0	490	0	142,602	0	0	0	4,530	06/15/2032.
31392P HP 3	FHLMC 2459 LZ 6.500% 06/15/32	..	12/01/2018.	Paydown		299,841	299,841	288,944	296,225	0	3,616	0	3,616	0	299,841	0	0	0	16,191	06/15/2032.
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32	..	12/01/2018.	Paydown		87,882	87,882	80,782	85,737	0	2,145	0	2,145	0	87,882	0	0	0	2,529	07/15/2032.
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32	..	12/01/2018.	Paydown		343,152	343,152	330,652	338,553	0	4,599	0	4,599	0	343,152	0	0	0	11,640	07/15/2032.
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32	..	12/01/2018.	Paydown		158,020	158,020	142,577	152,989	0	5,031	0	5,031	0	158,020	0	0	0	3,461	08/15/2032.
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32	..	12/01/2018.	Paydown		163,805	163,805	157,824	161,742	0	2,063	0	2,063	0	163,805	0	0	0	4,759	09/15/2032.
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32	..	12/01/2018.	Paydown		50,041	50,041	49,155	49,740	0	302	0	302	0	50,041	0	0	0	1,641	09/15/2032.
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32	..	12/01/2018.	Paydown		197,994	197,994	189,099	195,241	0	2,753	0	2,753	0	197,994	0	0	0	5,720	10/15/2032.
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33	..	12/01/2018.	Paydown		34,265	34,265	32,477	33,460	0	805	0	805	0	34,265	0	0	0	1,258	04/25/2033.
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33	..	12/01/2018.	Paydown		397,798	397,798	388,599	393,608	0	4,190	0	4,190	0	397,798	0	0	0	11,793	06/25/2033.
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33	..	12/01/2018.	Paydown		163,698	163,698	164,644	163,722	0	(24)	0	(24)	0	163,698	0	0	0	4,393	03/15/2033.
31393Y W2 7	FANNIEMAE WHOLE LOAN 2004-W6 1A2	..	12/01/2018.	Paydown		3,121,103	3,121,103	3,035,815	3,099,398	0	21,705	0	21,705	0	3,121,103	0	0	0	85,630	07/25/2034.
31397S SJ 4	FANNIE MAE 2011-24 GY 4.500% 04/25/41	..	12/25/2018.	Paydown		492,555	492,555	511,469	501,891	0	(9,335)	0	(9,335)	0	492,555	0	0	0	15,599	04/25/2041.
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20	..	12/01/2018.	Paydown		19,997	19,997	20,116	19,961	0	36	0	36	0	19,997	0	0	0	684	01/01/2020.
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC	..	12/05/2018.	Redemption 100.0000		444,674	444,674	453,224	450,289	0	(201)	0	(201)	0	450,088	0	(5,414)	(5,414)	8,881	08/05/2030.
36230M FL 6	GN 752871 3.850% 07/15/36	..	12/01/2018.	Paydown		165,370	165,370	171,985	170,994	0	(5,624)	0	(5,624)	0	165,370	0	0	0	3,470	07/15/2036.
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33	..	12/01/2018.	Paydown		132,298	132,298	132,298	132,298	0	0	0	0	0	132,298	0	0	0	2,521	10/16/2033.
38378X 6B 2	GNMA 2015-5 KV 3.250% 05/16/42	..	12/01/2018.	Paydown		181,864	181,864	183,228	182,815	0	(951)	0	(951)	0	181,864	0	0	0	3,215	05/16/2042.
452151 LD 3	ILLINOIS STATE 4.350% 06/01/18	..	06/01/2018.	Maturity		1,200,000	1,200,000	1,146,732	1,196,766	0	3,234	0	3,234	0	1,200,000	0	0	0	26,100	06/01/2018.
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1	..	12/01/2018.	Paydown		681,932	681,932	698,373	690,386	0	(8,454)	0	(8,454)	0	681,932	0	0	0	10,555	01/27/2038.
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE	..	07/15/2018.	Redemption 100.0000		611,399	611,399	611,399	611,399	0	0	0	0	0	611,399	0	0	0	36,925	07/15/2028.
74529J NX 9	PUERTO RICO SALES TAX FIN CORP	..	02/15/2018.	Bank of America		1,100,000	2,000,000	800,000	800,000	0	1,341	0	1,341	0	801,341	0	298,659	298,659	0	08/01/2040.
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR	..	12/01/2018.	Redemption 100.0000		148,032	148,032	148,032	148,032	0	0	0	0	0	148,032	0	0	0	6,060	05/01/2032.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					17,671,844	18,571,844	17,318,987	17,418,753	0	(34,448)	0	(34,448)	0	17,384,301	0	287,544	287,544	436,097	XXX
Bonds - Industrial and Miscellaneous																				
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC	..	12/31/2018.	Redemption 100.0000		203,083	203,083	203,083	203,083	0	0	0	0	0	203,083	0	0	0	6,024	10/31/2038.
00206R CN 0	AT&T INC 3.400% 05/15/25	..	06/27/2018.	Wells Fargo Securities		944,810	1,000,000	997,040	997,737	0	134	0	134	0	997,871	0	(53,061)	(53,061)	21,156	05/15/2025.
00206R EM 0	AT&T INC 3.900% 08/14/27	..	05/23/2018.	Call 101.0000		4,040,000	4,000,000	3,993,080	3,993,327	0	235	0	235	0	3,993,562	0	6,438	6,438	163,933	08/14/2027.
00213R AA 1	ARL FIRST LLC 2012-1A A1	..	06/15/2018.	Paydown		1,001,282	1,001,282	1,001,282	1,001,282	0	0	0	0	0	1,001,282	0	0	0	16,728	12/15/2042.
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC.	..	12/15/2018.	Redemption 100.0000		634,407	634,407	651,320	639,147	0	(574)	0	(574)	0	638,573	0	(4,166)	(4,166)	26,041	08/15/2021.
002824 BL 3	ABBOTT LABORATORIES 3.250% 04/15/23	..	10/28/2018.	Call 100.2966		3,008,898	3,000,000	2,948,314	2,954,395	0	6,535	0	6,535	0	2,960,930	0	39,070	39,070	109,919	04/15/2023.
00434N AB 1	WILLIAMS PARTNERS/ACMP	..	03/28/2018.	Call 104.5703		2,091,405	2,000,000	2,042,500	2,033,907	0	(1,744)	0	(1,744)	0	2,032,163	0	(32,163)	(32,163)	143,676	03/15/2024.
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1	..	12/01/2018.	Paydown		175,587	175,587	132,568	154,883	0	20,703	0	20,703	0	175,587	0	0	0	5,217	10/25/2033.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1	..	12/01/2018.	Paydown		135,331	135,331	129,452	131,725	0	(34)	0	(34)	0	131,691	0	3,640	3,640	2,397	07/25/2043.
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4	..	12/01/2018.	Paydown		301,529	301,529	306,005	304,214	0	(2,685)	0	(2,685)	0	301,529	0	0	0	5,427	03/25/2045.
00842T AC 2	AGATE BAY MORTGAGE LOAN TRUST 2016-1 A3	..	12/25/2018.	Paydown		401,462	401,462	403,720	402,787	0	(1,325)	0	(1,325)	0	401,462	0	0	0	7,364	12/25/2045.
00922K AB 6	AIR 2 US 144A SERIES B ENHANCED EQUIP	..	10/01/2018.	Redemption 100.0000		390,641	390,641	393,007	390,922	0	(66)	0	(66)	0	390,856	0	(215)	(215)	25,014	10/01/2020.
013104 AC 8	NEW ALBERTSONS INC DEBENTURES	..	10/15/2018.	Morgan Stanley Dean Witter		2,605,000	3,000,000	1,837,500	2,058,606	0	48,646	0	48,646	0	2,107,253	0	497,747	497,747	192,243	06/15/2026.
02006W AF 6	ALLY AUTO RECEIVABLES TRUST 2014-2 C	..	08/15/2018.	Paydown		1,500,000	1,500,000	1,499,651	1,499,909	0	91	0	91	0	1,500,000	0	0	0	23,500	06/15/2020.
023135 BA 3	AMAZON.COM INC 144A 3.150% 08/22/27	..	06/08/2018.	Tax Free Exchange		1,996,665	2,000,000	1,996,420	1,996,530	0	135	0	135	0	1,996,665	0	0	0	31,500	08/22/2027.
023765 AA 8	AMERICAN AIRLINES 2016-2 AA	..	12/15/2018.	Redemption 100.0000		145,500	145,500	144,980	145,028	0	32	0	32	0	145,060	0	440	440	3,408	06/15/2028.
023770 AA 8	AMERICAN AIRLINES 2015-1 A	..	11/01/2018.	Redemption 100.0000		303,432	303,432	304,570	304,457	0	(64)	0	(64)	0	304,393	0	(961)	(961)	7,679	05/01/2027.
023770 AB 6	AMERICAN AIRLINES 2015-1 B	..	11/01/2018.	Redemption 100.0000		83,076	83,076	83,076	83,076	0	0	0	0	0	83,076	0	0	0	2,307	05/01/2023.
02377A AA 6	AMERICAN AIRLINES 2014-1 A PT TRUST	..	10/01/2018.	Redemption 100.0000		79,432	79,432	79,432	79,432	0	0	0	0	0	79,432	0	0	0	2,198	10/01/2026.
02377B AB 2	AMERICAN AIRLINES 2015-2 AA	..	09/22/2018.	Redemption 100.0000		142,113	142,113	142,113	142,113	0	0	0	0	0	142,113	0	0	0	3,837	03/22/2029.
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5	..	12/01/2018.	Paydown		822,209	822,209	681,447	681,447	0	140,762	0	140,762	0	822,209	0	0	0	21,994	10/25/2034.
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A	..	12/01/2018.	Paydown		58,721	58,721	58,718	58,687	0	34	0	34	0	58,721	0	0	0	1,178	10/17/2036.
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A	..	12/01/2018.	Paydown		54,776	54,776	54,774	54,760	0	16	0	16	0	54,776	0	0	0	1,014	04/17/2045.
02666Q M2 6	AMERICAN HONDA FINANCE 144A	..	02/16/2018.	Maturity		3,000,000	3,000,000	2,954,370	2,998,568	0	1,432	0	1,432	0	3,000,000	0	0	0	24,000	02/16/2018.
03065J AF 1	AMERICREDIT AUTOMOBILE REC. TR 2014-4 C	..	12/08/2018.	Paydown		2,052,877	2,052,877	2,052,656	2,052,836	0	41	0	41	0	2,052,877	0	0	0	37,981	11/09/2020.
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A	..	12/01/2018.	Paydown		332,186	332,186	318,157	322,364	0	351	0	351	0	322,715	0	9,471	9,471	8,969	01/25/2034.
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9	..	12/01/2018.	Paydown		50,464	50,464	48,427	49,678	0	142	0	142	0	49,820	0	644	644	1,234	11/25/2035.
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5	..	10/01/2018.	Paydown		164,408	164,408	152,283	160,089	0	350	0	350	0	160,439	0	3,968	3,968	6,093	02/25/2028.
03215P ET 2	AMRESCO RESIDENTIAL SEC CORP 1998-2 M2F	..	12/01/2018.	Paydown		106,015	106,015	97,614	104,628	0	430	0	430	0	105,058	0	957	957	5,693	06/25/2028.
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2	..	12/01/2018.	Paydown		776,836	776,836	776,825	776,836	0	0	0	0	0	776,836	0	0	0	12,960	01/25/2047.
035242 AP 1	ANHEUSER-BUSCH INBEV FIN	..	11/13/2018.	Tax Free Exchange		3,624,650	3,500,000	3,653,555	3,634,767	0	(13,616)	0	(13,616)	0	3,621,150	0	3,500	3,500	127,750	02/01/2026.
037411 BD 6	APACHE CORP 2.625% 01/15/23	..	08/22/2018.	Redemption 97.2040		1,364,744	1,404,000	1,356,860	1,376,694	0	3,217	0	3,217	0	1,379,911	0	(15,167)	(15,167)	40,848	01/15/2023.
037833 DB 3	APPLE INC 2.900% 09/12/27	..	12/18/2018.	Citi Global Markets Inc		3,288,915	3,500,000	3,496,080	3,496,184	0	334	0	334	0	3,496,519	0	(207,604)	(207,604)	129,131	09/12/2027.
03837P AA 5	AQUA FINANCE TRUST 2017-A A	..	12/15/2018.	Paydown		2,462,653	2,462,653	2,462,350	2,462,346	0	307	0	307	0	2,462,653	0	0	0	47,702	11/15/2035.
04390A AE 7	ASCENTIUM EQUIPMENT RECEIVABLE 2015-2A C	..	12/10/2018.	Paydown		2,830,000	2,830,000	2,829,309	2,829,603	0	397	0	397	0	2,830,000	0	0	0	91,692	10/12/2021.
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4	..	12/01/2018.	Paydown		370,969	370,969	370,068	369,920	0	(18)	0	(18)	0	369,902	0	1,067	1,067	9,824	06/25/2035.
046003 JU 4	ASSOCIATES CORP OF N AMERICA DEBENTURES	..	11/01/2018.	Maturity		125,000	125,000	142,890	126,484	0	(1,484)	0	(1,484)	0	125,000	0	0	0	8,688	11/01/2018.
05379B AN 7	AVISTA CORP 5.950% 06/01/18	..	06/01/2018.	Maturity		2,000,000	2,000,000	1,993,320	1,999,662	0	338	0	338	0	2,000,000	0	0	0	59,500	06/01/2018.
05464P AB 8	AXIS EQUIPMENT FINANCE REC LLC 2015-1 B	..	07/20/2018.	Paydown		1,999,973	1,999,973	1,999,560	1,999,748	0	45	0	45	0	1,999,792	0	180	180	29,231	03/20/2020.
05490P AC 4	BCC FUNDING CORP 2015-1 B	..	09/20/2018.	Paydown		2,500,000	2,500,000	2,499,947	2,499,974	0	26	0	26	0	2,500,000	0	0	0	48,213	10/20/2020.
05490P AD 2	BCC FUNDING CORP 2015-1 C	..	12/20/2018.	Paydown		2,350,000	2,350,000	2,349,957	2,349,983	0	17	0	17	0	2,350,000	0	0	0	75,387	11/20/2020.

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
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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
055392 AB 0	BFL FUNDING I 144A TRUST CERT SERIES 20.	..	11/01/2018.	Redemption 100.0000		359,937	359,937	359,937	359,974	0	(37)	0	(37)	0	359,937	0	0	0	19,292	05/01/2026.
05541N AB 0	BCC FUNDING CORP 2016-1 A2	..	12/20/2018.	Paydown		2,273,774	2,273,774	2,273,489	2,273,572	0	202	0	202	0	2,273,774	0	0	0	25,949	12/20/2021.
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru	..	12/15/2018.	Redemption 100.0000		155,229	155,229	155,229	155,229	0	0	0	0	0	155,229	0	0	0	3,000	11/15/2032.
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A	..	12/02/2018.	Paydown		160,335	160,335	160,334	160,335	0	0	0	0	0	160,335	0	0	0	2,223	12/02/2027.
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A	..	12/04/2018.	Paydown		260,071	260,071	260,017	260,050	0	21	0	21	0	260,071	0	0	0	4,144	12/04/2028.
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2015-A A	..	12/02/2018.	Paydown		605,494	605,494	605,445	605,469	0	4	0	4	0	605,472	0	22	22	9,128	05/02/2030.
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A	..	12/02/2018.	Paydown		300,919	300,919	300,912	300,912	0	(1)	0	(1)	0	300,912	0	7	7	4,573	10/04/2032.
05607B AB 7	BXG RECEIVABLES NOTE TRUST 2017-A B	..	12/02/2018.	Paydown		484,444	484,444	484,415	484,417	0	0	0	0	0	484,417	0	27	27	8,959	10/04/2032.
05723K AB 6	BAKER HUGHES A GE CO LLC 144A	..	02/01/2018.	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	0	12/15/2027.
070101 E@ 5	BASIN ELECTRIC POWER COOP 2011 SERIES A	..	10/01/2018.	Redemption 100.0000		95,240	95,240	95,240	95,240	0	0	0	0	0	95,240	0	0	0	3,810	10/01/2031.
07177M AB 9	BAXALTA INC 4.000% 06/23/25	..	09/11/2018.	Redemption 100.9330		1,417,099	1,404,000	1,370,292	1,375,301	0	2,298	0	2,298	0	1,377,599	0	39,500	39,500	40,248	06/23/2025.
073879 ED 6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4	..	12/01/2018.	Paydown		850,952	850,952	802,288	802,288	0	0	0	0	0	802,288	0	48,664	48,664	28,505	08/25/2034.
073902 CD 8	BEAR STEARNS COS 4.650% 07/02/18	..	07/02/2018.	Maturity		4,000,000	4,000,000	3,718,480	3,986,391	0	13,609	0	13,609	0	4,000,000	0	0	0	186,000	07/02/2018.
080555 AE 5	BELO CORPORATION DEBENTURES	..	11/02/2018.	RBC Capital Markets		5,263,594	4,925,000	4,538,338	4,685,893	0	14,666	0	14,666	0	4,700,559	0	563,034	563,034	355,181	06/01/2027.
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A	..	12/15/2018.	Paydown		218,750	218,750	218,749	218,750	0	0	0	0	0	218,750	0	0	0	4,992	12/16/2041.
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B	..	12/15/2018.	Paydown		93,750	93,750	93,747	93,748	0	2	0	2	0	93,750	0	0	0	2,885	12/16/2041.
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP	..	12/30/2018.	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.
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1	..	12/15/2018.	Paydown		30,000	30,000	29,991	29,992	0	0	0	0	0	29,992	0	8	8	629	04/15/2047.
124860 CB 1	C-BASS LLC 1999-3 A 6.164% 01/01/29	..	12/05/2018.	Paydown		35,123	35,123	34,475	34,708	0	47	0	47	0	34,756	0	367	367	1,141	01/01/2029.
12489W GE 8	C-BASS 2002-CB6 M2F 5.503% 01/25/33	..	12/01/2018.	Paydown		241,720	241,720	211,374	211,374	0	0	0	0	0	211,374	0	30,346	30,346	3,457	01/25/2033.
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1	..	12/01/2018.	Paydown		547,786	547,786	553,264	546,279	0	(161)	0	(161)	0	546,119	0	1,668	1,668	16,219	10/25/2036.
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C	..	12/10/2018.	Paydown		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	11,027	07/11/2022.
12527G AC 7	CF INDUSTRIES INC 3.450% 06/01/23	..	08/16/2018.	Citi Global Markets Inc		1,434,375	1,500,000	1,399,785	1,439,345	0	6,403	0	6,403	0	1,445,747	0	(11,372)	(11,372)	37,231	06/01/2023.
125464 AA 5	CIC RECEIV MASTER TRUST SECURITIZTION SE	..	10/08/2018.	Redemption 100.0000		524,418	524,418	524,418	524,418	0	0	0	0	0	524,418	0	0	0	16,125	10/07/2021.
12558G AE 5	CIT EQUIPMENT COLLATERAL 2014-VT1 C	..	03/20/2018.	Paydown		2,000,000	2,000,000	1,999,729	1,999,941	0	17	0	17	0	1,999,958	0	42	42	13,250	02/20/2020.
125634 AN 5	CLI FUNDING LLC 2014-1 A	..	12/18/2018.	Paydown		357,064	357,064	356,917	356,961	0	7	0	7	0	356,968	0	96	96	6,502	06/18/2029.
12563L AA 5	CLI FUNDING LLC 2016-1A A	..	12/18/2018.	Paydown		637,295	637,295	637,230	637,237	0	2	0	2	0	637,239	0	56	56	14,321	02/18/2041.
12563L AE 7	CLI FUNDING LLC 2017-1A A	..	12/18/2018.	Paydown		381,134	381,134	381,091	381,092	0	42	0	42	0	381,134	0	0	0	7,258	05/18/2042.
12594X AA 2	CREDIT SUISSE MORTGAGE TRUST 2017-HL1 A1	..	12/01/2018.	Paydown		376,882	376,882	384,361	383,866	0	(6,985)	0	(6,985)	0	376,882	0	0	0	6,978	06/25/2047.
126117 AH 3	CNA FINANCIAL CORP 6.950% 01/15/18	..	01/15/2018.	Maturity		4,925,000	4,925,000	4,222,498	4,922,080	0	2,920	0	2,920	0	4,925,000	0	0	0	171,144	01/15/2018.
12625J AC 2	CPS AUTO TRUST 2013-B C	..	04/15/2018.	Paydown		171,200	171,200	169,167	171,159	0	41	0	41	0	171,200	0	0	0	1,261	09/15/2020.
12632V AB 8	CPS AUTO TRUST 2014-C B	..	09/15/2018.	Paydown		3,050,782	3,050,782	3,050,337	3,050,742	0	39	0	39	0	3,050,782	0	0	0	30,704	08/17/2020.
12635T AA 2	CRG ISSUER 2015-1 A 4.070% 07/10/22	..	09/10/2018.	Paydown		1,586,220	1,586,220	1,574,223	1,578,095	0	8,125	0	8,125	0	1,586,220	0	0	0	43,942	07/10/2022.
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A	..	12/01/2018.	Paydown		187,405	187,405	190,517	188,959	0	(1,554)	0	(1,554)	0	187,405	0	0	0	2,617	04/25/2043.
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3	..	12/01/2018.	Paydown		189,209	189,209	191,648	190,489	0	28	0	28	0	190,517	0	(1,308)	(1,308)	2,713	05/25/2043.

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12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2	..	12/01/2018.	Paydown		671,129	693,088	575,363	624,065	0	2,185	0	2,185	0	626,250	0	44,879	44,879	20,206	02/25/2035.
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A	..	12/01/2018.	Paydown		577,124	647,932	584,970	584,970	0	0	0	0	0	584,970	0	(7,846)	(7,846)	25,344	03/25/2035.
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1	..	12/01/2018.	Paydown		1,228,261	1,228,261	1,215,067	1,222,453	0	5,809	0	5,809	0	1,228,261	0	0	0	34,159	01/25/2035.
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A	..	12/01/2018.	Paydown		4,394	5,067	4,126	4,569	0	14	0	14	0	4,582	0	(188)	(188)	153	11/25/2035.
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17	..	12/01/2018.	Paydown		23,876	26,759	23,327	24,569	0	34	0	34	0	24,604	0	(727)	(727)	698	10/25/2035.
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8	..	12/01/2018.	Paydown		118,291	135,965	121,431	128,422	0	410	4,579	(4,169)	0	124,253	0	(5,961)	(5,961)	4,358	06/25/2035.
127097 B# 9	CABOT OIL & GAS CORP 6.440% 07/16/18	..	07/16/2018.	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	257,600	07/16/2018.
13056L AE 9	CALIFORNIA REPUBLIC AUTO REC 2014-3 B	..	12/15/2018.	Paydown		1,105,223	1,105,223	1,100,215	1,103,916	0	1,307	0	1,307	0	1,105,223	0	0	0	28,292	08/17/2020.
13056T AC 6	CALIFORNIA REPUBLIC AUTO REC 2013-2 B	..	02/15/2018.	Paydown		2,663,727	2,663,727	2,650,408	2,663,062	0	665	0	665	0	2,663,727	0	0	0	9,077	07/15/2019.
13342B AC 9	CAMERON INTL CORP 6.375% 07/15/18	..	07/15/2018.	Maturity		2,000,000	2,000,000	1,997,980	1,999,865	0	135	0	135	0	2,000,000	0	0	0	127,500	07/15/2018.
141781 G# 5	CARGILL INC SR NOTE 7.280% 06/30/23	..	06/30/2018.	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	CFCAT 2014-1A B 2014-1A B	..	04/15/2018.	Paydown		817,759	817,759	825,681	818,057	0	(298)	0	(298)	0	817,759	0	0	0	4,163	04/15/2020.
14428T BA 8	CARPENTER TECHNOLOGY MTN SERIES B	..	04/20/2018.	Maturity		2,425,000	2,425,000	2,135,116	2,415,562	0	9,438	0	9,438	0	2,425,000	0	0	0	87,108	04/20/2018.
149162 B@ 7	CATHOLIC HEALTHCARE WEST SERIES C	..	05/15/2018.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	112,517	05/15/2018.
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2	..	12/01/2018.	Paydown		384,399	384,399	394,321	392,464	0	(8,065)	0	(8,065)	0	384,399	0	0	0	7,217	02/25/2044.
17119Y AF 4	CHRYSLER CAPITAL AUTO REC 2014-BA C	..	12/15/2018.	Paydown		4,000,000	4,000,000	3,998,824	3,999,793	0	207	0	207	0	4,000,000	0	0	0	88,298	05/15/2020.
171232 AR 2	CHUBB CORP 5.750% 05/15/18	..	05/15/2018.	Maturity		1,750,000	1,750,000	1,734,355	1,749,251	0	749	0	749	0	1,750,000	0	0	0	50,313	05/15/2018.
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5	..	12/01/2018.	Paydown		5,536	5,536	5,286	5,286	0	0	0	0	0	5,286	0	251	251	137	09/25/2035.
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1	..	12/01/2018.	Paydown		13,434	13,434	13,173	13,343	0	5	0	5	0	13,348	0	86	86	305	02/25/2021.
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4	..	02/01/2018.	Paydown		90,409	90,409	81,820	89,889	0	9	0	9	0	89,898	0	511	511	478	07/25/2036.
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1	..	05/01/2018.	Paydown		4,135	4,135	3,680	4,107	0	1	0	1	0	4,108	0	27	27	56	12/25/2021.
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3	..	12/01/2018.	Paydown		36,836	36,836	36,652	36,672	0	1	0	1	0	36,673	0	163	163	1,073	09/25/2037.
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A	..	12/01/2018.	Paydown		146,322	146,322	143,338	144,091	0	2,230	0	2,230	0	146,322	0	0	0	2,440	10/25/2043.
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1	..	12/01/2018.	Paydown		935,679	935,679	948,268	942,520	0	(6,840)	0	(6,840)	0	935,679	0	0	0	19,031	06/25/2058.
17325C AC 9	CITIGROUP COMMERCIAL MORTGAGE 2016-SMPL	..	09/01/2018.	Paydown		4,983,000	4,983,000	4,982,836	4,982,424	0	576	0	576	0	4,983,000	0	0	0	96,272	09/10/2031.
17453B AJ 0	FRONTIER COMMUNICATIONS SENIOR NOTES	..	05/08/2018.	Various		4,072,500	6,000,000	4,005,000	4,005,000	0	0	0	0	0	4,005,000	0	67,500	67,500	318,000	08/15/2031.
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2	..	10/25/2018.	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	978	04/25/2047.
194204 AB 9	COLLEGE AVE STUDENT LOANS 2017-A A2	..	12/25/2018.	Paydown		225,259	225,259	225,163	225,172	0	87	0	87	0	225,259	0	0	0	4,890	11/26/2046.
19687T AC 0	COLT FUNDING LLC 2017-1 A3	..	12/01/2018.	Paydown		1,112,083	1,112,083	1,112,066	1,112,083	0	0	0	0	0	1,112,083	0	0	0	16,751	05/27/2047.
199575 AW 1	COLUMBUS SOUTHN PWR CO	..	05/01/2018.	Maturity		5,000,000	5,000,000	4,994,460	4,999,751	0	249	0	249	0	5,000,000	0	0	0	151,250	05/01/2018.
20267T AA 0	COMMONBOND STUDENT LOAN TRUST 2016-A A1	..	12/25/2018.	Paydown		824,198	824,198	824,161	824,171	0	28	0	28	0	824,198	0	0	0	13,437	05/25/2040.
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1	..	12/25/2018.	Paydown		572,998	572,998	572,842	572,852	0	146	0	146	0	572,998	0	0	0	7,344	10/25/2040.
20267V AC 1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B	..	12/25/2018.	Paydown		349,975	349,975	349,956	349,961	0	13	0	13	0	349,975	0	0	0	10,550	05/25/2041.

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20826F AD 8	CONOCOPHILLIPS COMPANY	..	06/11/2018.	Redemption 100.2230		5,011,150	5,000,000	4,991,150	4,993,623	0	369	0	369	0	4,993,991	0	17,159	17,159	95,847	11/15/2024.
209111 ET 6	CONSOLIDATED EDISON CO NY INC	..	04/01/2018.	Maturity		7,000,000	7,000,000	7,002,280	7,000,073	0	(73)	0	(73)	0	7,000,000	0	0	0	204,750	04/01/2018.
21050E AB 0	CONSUMER LOAN UNDERLYING BOND 2017-NP1 B	..	10/15/2018.	Paydown		2,500,000	2,500,000	2,499,989	2,499,950	0	50	0	50	0	2,500,000	0	0	0	46,830	04/17/2023.
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9	..	12/01/2018.	Paydown		41,906	41,906	25,235	25,235	0	0	0	0	0	25,235	0	16,671	16,671	600	03/15/2027.
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7	..	12/01/2018.	Paydown		14,353	14,353	10,396	10,396	0	2,315	0	2,315	0	12,711	0	1,642	1,642	397	03/15/2027.
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8	..	08/01/2018.	Paydown		8,343	8,343	8,341	8,343	0	0	0	0	0	8,343	0	0	0	0	04/15/2028.
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC	..	10/29/2018.	Redemption 100.0000		244,940	244,940	248,614	247,633	0	(214)	0	(214)	0	247,419	0	(2,479)	(2,479)	7,310	04/29/2026.
22540V MK 5	CSFB TRUST 2001-HE30 M-F-1	..	11/01/2018.	Paydown		979,607	1,144,740	471,414	543,335	0	15,510	66,983	(51,473)	0	491,862	0	487,744	487,744	20,340	07/25/2032.
22540V ZZ 8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32	..	12/01/2018.	Paydown		276,454	457,621	232,657	281,178	0	11,759	0	11,759	0	292,937	0	(16,482)	(16,482)	21,667	02/25/2032.
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A	..	12/01/2018.	Paydown		285,593	285,593	280,711	280,711	0	0	0	0	0	280,711	0	4,882	4,882	7,876	02/25/2035.
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1	..	12/01/2018.	Paydown		35,429	35,429	36,226	35,434	0	(33)	0	(33)	0	35,401	0	28	28	1,053	10/25/2019.
226829 AA 7	CROCKET COGENERATION 144A	..	12/30/2018.	Redemption 100.0000		230,481	230,481	230,481	230,481	0	0	0	0	0	230,481	0	0	0	8,531	03/30/2025.
22970* AA 8	BGS BNSF Series 2015-1 CTL PT	..	12/15/2018.	Redemption 100.0000		48,966	48,966	48,966	48,966	0	0	0	0	0	48,966	0	0	0	1,104	05/15/2034.
23157# AF 6	CURTISS-WRIGHT CORPORATION	..	10/15/2018.	Redemption 100.0000		302,297	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	14,908	02/26/2023.
233046 AE 1	DB MASTER FINANCE LLC 2017-1A A2I	..	11/20/2018.	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,270	11/20/2047.
23314# AG 4	DCT IND OPERATING PARTNERSHIP CLASS K	..	08/01/2018.	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	182,910	08/01/2018.
23314# AP 4	DCT IND OPERATING PARTNERSHIP CLASS R SE	..	09/21/2018.	Redemption 100.0000		3,077,893	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	209,540	08/08/2026.
233326 C* 6	DST SYSTEMS INC 5.420% 08/09/20	..	05/01/2018.	Redemption 100.0000		3,157,121	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	277,958	08/09/2020.
23341K AB 1	DRB PRIME STUDENT LOAN TRUST 2015-D A2	..	12/25/2018.	Paydown		1,757,081	1,757,081	1,760,376	1,759,739	0	(2,658)	0	(2,658)	0	1,757,081	0	0	0	27,615	01/25/2040.
23389@ AA 9	DAIRYLAND POWER COOPERATIVE	..	12/31/2018.	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.
24703C AF 0	DELL EQUIPMENT FINANCE TRUST 2015-2 C	..	06/22/2018.	Paydown		2,500,000	2,500,000	2,499,745	2,499,905	0	95	0	95	0	2,500,000	0	0	0	28,974	09/22/2020.
24715@ AC 8	DELOITTE LLP SERIES A 6.240% 09/17/18	..	09/17/2018.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	312,000	09/17/2018.
24736X AA 6	DELTA AIRLINES 2015-1 AA	..	07/30/2018.	Redemption 100.0000		175,328	175,328	179,043	178,855	0	(100)	0	(100)	0	178,755	0	(3,427)	(3,427)	4,767	07/30/2027.
24736Y AA 4	DELTA AIRLINES 2015-1 A	..	07/30/2018.	Redemption 100.0000		131,496	131,496	134,812	134,808	0	(94)	0	(94)	0	134,714	0	(3,218)	(3,218)	3,822	07/30/2027.
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A	..	10/20/2018.	Paydown		731,727	731,727	731,653	731,665	0	63	0	63	0	731,727	0	0	0	13,186	07/20/2027.
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A	..	12/20/2018.	Paydown		801,804	801,804	801,602	801,608	0	196	0	196	0	801,804	0	0	0	12,148	10/22/2029.
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B	..	12/20/2018.	Paydown		601,353	601,353	601,255	601,257	0	95	0	95	0	601,353	0	0	0	11,451	10/22/2029.
25273A AA 2	DIAMOND RESORTS OWNER TRUST 2014-1 A	..	11/20/2018.	Paydown		703,515	703,515	703,440	703,467	0	49	0	49	0	703,515	0	0	0	13,121	05/20/2027.
25273A AB 0	DIAMOND RESORTS OWNER TRUST 2014-1 B	..	11/20/2018.	Paydown		703,515	703,515	703,336	703,392	0	123	0	123	0	703,515	0	0	0	15,394	05/20/2027.
25755T AD 2	DOMINOS PIZZA MASTER ISSUER 2015-1A A2I	..	04/27/2018.	Redemption 100.0000		4,925,000	4,925,000	4,925,000	4,925,000	0	0	0	0	0	4,925,000	0	0	0	86,633	10/25/2045.
260003 AH 1	DOVER CORP 5.450% 03/15/18	..	03/15/2018.	Maturity		2,750,000	2,750,000	2,742,438	2,749,805	0	195	0	195	0	2,750,000	0	0	0	74,938	03/15/2018.
260543 BV 4	DOW CHEMICAL CO 5.700% 05/15/18	..	05/15/2018.	Maturity		750,000	750,000	746,648	749,839	0	161	0	161	0	750,000	0	0	0	21,375	05/15/2018.
26207V AF 4	DRIVE AUTORECEIVABLES TRUST 2015-C C	..	09/15/2018.	Paydown		1,770,815	1,770,815	1,770,524	1,770,748	0	67	0	67	0	1,770,815	0	0	0	20,085	05/17/2021.
26208C AL 2	DRIVE AUTO RECEIVABLES TRUST 2017-AA C	..	12/15/2018.	Paydown		307,893	307,893	307,857	307,868	0	25	0	25	0	307,893	0	0	0	9,175	01/18/2022.
26224H AE 7	DRUG ROYALTY III LP 1 2017-1A A2	..	10/15/2018.	Paydown		978,633	978,633	978,471	978,492	0	141	0	141	0	978,633	0	0	0	17,938	04/15/2027.
263534 CE 7	E I DU PONT DE NEMOURS	..	11/29/2018.	Redemption 102.7790		1,027,790	1,000,000	997,730	999,161	0	224	0	224	0	999,384	0	28,406	28,406	49,347	04/01/2021.
268602 AA 7	ELM TRUST 2016-1A A2 4.163% 06/20/25	..	12/20/2018.	Paydown		1,455,668	1,455,668	1,455,635	1,455,624	0	44	0	44	0	1,455,668	0	0	0	60,599	06/20/2025.
27034M AB 0	Earnest Student Loan Program L 2016-D A2	..	12/25/2018.	Paydown		895,256	895,256	894,974	895,027	0	229	0	229	0	895,256	0	0	0	11,277	01/25/2041.

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
27430* AK 9	EAST PENN MANUFACTURING CO SERIES B...	..	05/22/2018.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	108,900	05/22/2018.
280792 AA 0	ENBRIDGE ENERGY PARTNERS GUAR LEASE REV	..	11/01/2018.	Redemption 100.0000		537,863	537,863	571,355	554,022	0	(1,943)	0	(1,943)	0	552,079	0	(14,216)	(14,216)	43,997	11/01/2028.
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A...	..	12/25/2018.	Paydown		310,863	310,863	310,856	310,860	0	3	0	3	0	310,863	0	0	0	4,016	02/25/2027.
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B...	..	12/25/2018.	Paydown		310,863	310,863	310,818	310,841	0	22	0	22	0	310,863	0	0	0	4,794	02/25/2027.
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B...	..	12/25/2018.	Paydown		1,011,324	1,011,324	1,011,022	1,011,034	0	291	0	291	0	1,011,324	0	0	0	18,421	03/25/2030.
28618X AB 8	ELEMENT RAIL LEASING LLC 2015-1A A2...	..	12/24/2018.	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	143,400	02/19/2045.
29250R AN 6	ENBRIDGE ENERGY PARTNERS...	..	04/15/2018.	Maturity		5,000,000	5,000,000	4,974,186	4,999,011	0	989	0	989	0	5,000,000	0	0	0	162,500	04/15/2018.
29277V AA 4	ENTERGY NEW ORLEANS STORE RCVY 2015-1 A	..	12/01/2018.	Paydown		559,177	559,177	559,041	559,105	0	72	0	72	0	559,177	0	0	0	11,319	06/01/2027.
294751 DR 0	EQUITY ONE ABS INC 2004-1 AF5...	..	12/01/2018.	Paydown		378,422	378,422	378,422	378,422	0	0	0	0	0	378,422	0	0	0	9,880	04/25/2034.
294751 EV 0	EQUITY ONE ABS INC 2004-3 AF5...	..	12/01/2018.	Paydown		501,624	501,624	480,872	493,132	0	1,148	0	1,148	0	494,279	0	7,345	7,345	19,702	07/25/2034.
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2...	..	12/01/2018.	Paydown		146,285	146,285	147,154	146,755	0	(470)	0	(470)	0	146,285	0	0	0	1,694	03/25/2043.
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A...	..	12/01/2018.	Paydown		258,697	258,697	256,145	256,732	0	1,965	0	1,965	0	258,697	0	0	0	3,690	06/25/2043.
30212P AN 5	EXPEDIA INC 3.800% 02/15/28...	..	01/03/2018.	Tax Free Exchange		2,986,068	3,000,000	2,985,820	2,986,063	0	5	0	5	0	2,986,068	0	0	0	0	02/15/2028.
30217V AC 1	ENBRIDGE ENERGY PARTNERS LP 144A...	..	12/31/2017.	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/31/2017.
30251T AA 7	FNBC 1993-A PASS THRU TR 93-A...	..	01/05/2018.	Redemption 100.0000		233,084	233,084	233,084	233,084	0	0	0	0	0	233,084	0	0	0	9,417	01/05/2018.
302568 AA 8	HARPER LAKE SOLAR FUND SENIOR SECURED 1	..	12/31/2018.	Redemption 100.0000		451,633	451,633	451,633	451,633	0	0	0	0	0	451,633	0	0	0	34,527	12/31/2018.
30273@ AA 3	FPL ENERGY ROCKAWAY PEAKING SENIOR SECUR	..	12/31/2018.	Redemption 100.0000		789,454	774,385	774,385	774,385	0	0	0	0	0	774,385	0	0	0	63,181	06/28/2020.
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43...	..	07/15/2018.	Paydown		6,432	6,432	6,432	6,432	0	0	0	0	0	6,432	0	0	0	73	04/15/2043.
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B	..	01/15/2018.	Redemption 100.0000		325,337	325,337	325,337	325,337	0	0	0	0	0	325,337	0	0	0	12,851	01/15/2020.
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27...	..	12/01/2018.	Paydown		46,856	46,856	49,257	48,400	0	(1,544)	0	(1,544)	0	46,856	0	0	0	782	05/01/2027.
3140FX ED 0	FNMA BF0131 3.500% 08/01/56...	..	12/01/2018.	Paydown		663,904	663,904	682,369	682,303	0	(18,399)	0	(18,399)	0	663,904	0	0	0	12,033	08/01/2056.
316773 AD 2	FIFTH THIRD BANCORP SUB NOTES...	..	06/01/2018.	Maturity		10,000,000	10,000,000	9,320,600	9,972,784	0	27,216	0	27,216	0	10,000,000	0	0	0	225,000	06/01/2018.
31953* AL 6	BNSF RAILWAY COMPANY SERIES A...	..	11/15/2018.	Redemption 100.0000		27,614	27,614	27,614	27,614	0	0	0	0	0	27,614	0	0	0	1,234	10/15/2027.
31953* AM 4	BNSF RAILWAY COMPANY SERIES B...	..	11/15/2018.	Redemption 100.0000		2,968	2,968	2,968	2,968	0	0	0	0	0	2,968	0	0	0	135	10/15/2027.
31953* AN 2	BNSF RAILWAY COMPANY SERIES C...	..	11/15/2018.	Redemption 100.0000		18,385	18,385	18,385	18,385	0	0	0	0	0	18,385	0	0	0	819	10/15/2027.
31953* AP 7	BNSF RAILWAY COMPANY SERIES D...	..	11/15/2018.	Redemption 100.0000		7,232	7,232	7,232	7,232	0	0	0	0	0	7,232	0	0	0	320	10/15/2027.
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E...	..	11/15/2018.	Redemption 100.0000		10,131	10,131	10,131	10,131	0	0	0	0	0	10,131	0	0	0	441	10/15/2027.
31953* AR 3	BNSF RAILWAY COMPANY SERIES F...	..	11/15/2018.	Redemption 100.0000		34,071	34,071	34,071	34,071	0	0	0	0	0	34,071	0	0	0	1,506	12/13/2027.
32058B AE 9	FIRST INVESTORS AUTO OWNER TR 2013-3A C	..	04/15/2018.	Paydown		1,343,393	1,343,393	1,343,082	1,343,362	0	30	0	30	0	1,343,393	0	0	0	10,870	01/15/2020.
32058G AG 3	FIRST INVESTORS AUTO OWNER TR 2014-2A B	..	07/15/2018.	Paydown		3,660,000	3,660,000	3,659,277	3,659,940	0	60	0	60	0	3,660,000	0	0	0	30,520	06/15/2020.
32058H AJ 5	FIRST INVESTORS AUTO OWNERS TR 2014-3A C	..	12/15/2018.	Paydown		922,436	922,436	922,216	922,356	0	80	0	80	0	922,436	0	0	0	24,817	11/16/2020.
32485* AD 9	CATALYST OLD RIVER HYDRO LA OLD RIVER HY	..	11/01/2018.	Redemption 100.0000		2,291,796	2,291,796	2,291,796	2,291,796	0	0	0	0	0	2,291,796	0	0	0	216,676	05/01/2020.
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3...	..	12/01/2018.	Paydown		163,340	163,340	166,505	165,170	0	(50)	0	(50)	0	165,120	0	(1,780)	(1,780)	2,381	03/25/2045.
33843G AB 2	FLAGSHIP CREDIT AUTO TRUST 2014-2 B...	..	10/15/2018.	Paydown		3,925,846	3,925,846	3,925,339	3,925,786	0	60	0	60	0	3,925,846	0	0	0	45,231	11/16/2020.

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
343412 AB 8	FLUOR CORP 3.375% 09/15/21	..	09/24/2018.	Call 100.6570		2,013,140	2,000,000	1,949,420	1,973,938	0	4,832	0	4,832	0	1,978,770	0	21,230	21,230	82,328	09/15/2021.
34417M AA 5	FOCUS BRANDS FUNDING LLC 2017-1A A2I	..	10/30/2018.	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	723	04/30/2047.
344868 AA 2	NFL FOOTBALL CLUB TRUST V 144A	..	08/16/2018.	Redemption 104.6863		1,786,563	1,706,587	1,706,587	1,706,587	0	0	0	0	0	1,706,587	0	79,976	79,976	79,890	10/05/2020.
34530U AA 9	FORD CREDIT AUTO OWNER TRUST 2016-1 A	..	05/29/2018.	Barclays		9,842,188	10,000,000	10,057,813	10,037,954	0	(5,527)	0	(5,527)	0	10,032,427	0	(190,239)	(190,239)	106,517	08/15/2027.
35040U AA 9	Foundation Finance Trust 2017-1A A	..	12/15/2018.	Paydown		2,528,378	2,528,378	2,528,012	2,528,016	0	362	0	362	0	2,528,378	0	0	0	42,472	07/15/2033.
35104U AA 2	FOURSIGHT CAPITAL AUTO REC 2014-1 A	..	09/21/2018.	Paydown		409,883	409,883	409,840	409,879	0	4	0	4	0	409,883	0	0	0	3,344	03/23/2020.
354613 AG 6	FRANKLIN RESOURCES INC	..	05/20/2018.	Call 103.3890		1,033,890	1,000,000	998,890	999,688	0	48	0	48	0	999,736	0	264	264	57,015	05/20/2020.
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6	..	12/01/2018.	Paydown		177,435	177,435	178,766	177,902	0	(50)	0	(50)	0	177,852	0	(417)	(417)	7,434	04/25/2029.
36157R D9 3	GE CAPITAL MTG 1999-HE M	..	12/01/2018.	Paydown		48,763	59,349	56,144	50,615	6,506	74	0	6,580	0	57,134	0	(8,371)	(8,371)	2,227	04/25/2029.
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F	..	12/01/2018.	Paydown		113,054	113,054	116,163	113,007	0	47	0	47	0	113,054	0	0	0	3,134	01/25/2020.
369622 42 8	GENERAL ELECTRIC CAPITAL CORP	..	03/01/2018.	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	55,250	10/15/2052.
37956A AA 1	GLOBAL SC FINANCE SRL 2017-1A A	..	12/17/2018.	Paydown		356,493	356,493	356,365	356,373	0	120	0	120	0	356,493	0	0	0	7,551	04/15/2037.
38013G AF 6	GM FINAN AUTO LEASING TRUST 2015-2 C	..	05/20/2018.	Paydown		2,000,000	2,000,000	1,999,632	1,999,934	0	66	0	66	0	2,000,000	0	0	0	24,917	07/22/2019.
38061L AA 7	GOLD KEY RESORTS 2014-A A	..	12/15/2018.	Paydown		1,096,279	1,096,279	1,096,048	1,096,131	0	148	0	148	0	1,096,279	0	0	0	18,257	03/17/2031.
38081E AA 9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47	..	09/20/2018.	Paydown		784,528	784,528	784,528	784,528	0	0	0	0	0	784,528	0	0	0	22,284	09/20/2047.
38217K AA 2	Goodgreen Trust 2016-1A A	..	12/15/2018.	Paydown		1,056,824	1,056,824	1,056,297	1,056,343	0	20	0	20	0	1,056,363	0	461	461	15,627	10/15/2052.
39121J A* 1	GREAT RIVER ENERGY 2009B	..	07/01/2018.	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.
39121J AE 0	GREAT RIVER ENERGY 144A	..	07/01/2018.	Redemption 100.0000		523,745	523,745	474,356	480,962	0	15,837	0	15,837	0	496,799	0	26,946	26,946	32,755	07/01/2038.
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A	..	08/15/2018.	Redemption 100.0000		1,285,000	1,285,000	1,285,000	1,285,000	0	0	0	0	0	1,285,000	0	0	0	84,434	02/15/2021.
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1	..	12/01/2018.	Paydown		26,170	26,170	23,815	25,681	0	18	0	18	0	25,699	0	471	471	796	09/25/2037.
41242* AJ 1	NBA HARDWOOD FUNDING LL SENIOR NOTES SER	..	10/04/2018.	Redemption 100.0000		6,094,236	5,862,162	5,862,162	5,862,162	0	0	0	0	0	5,862,162	0	0	0	506,292	06/08/2020.
416515 AU 8	HARTFORD FINL SVCS GRP	..	03/15/2018.	Maturity		1,500,000	1,500,000	1,499,955	1,500,000	0	0	0	0	0	1,500,000	0	0	0	47,250	03/15/2018.
42710W AA 0	HERCULES CAPITAL FUNDING TRUST 2014-1A A	..	10/16/2018.	Paydown		1,900,716	1,900,716	1,900,716	1,900,716	0	0	0	0	0	1,900,716	0	0	0	32,211	04/16/2021.
42770L AA 1	HERO FUNDING TRUST 2015-1A A	..	12/20/2018.	Paydown		592,995	592,995	592,727	592,713	0	19	0	19	0	592,732	0	264	264	15,630	09/20/2040.
42770Q AA 0	HERO FUNDING TRUST 2014-2A A	..	09/20/2018.	Paydown		512,789	512,789	512,440	512,466	0	323	0	323	0	512,789	0	0	0	16,163	09/21/2040.
42805R BA 6	HERTZ VEHICLE FINANCING LLC 2010-1A A3	..	02/25/2018.	Paydown		1,000,000	1,000,000	999,685	999,969	0	31	0	31	0	1,000,000	0	0	0	5,913	02/15/2019.
42805R BS 7	HERTZ VEHICLE FINANCING LLC 2013-1A B2	..	08/25/2018.	Paydown		3,000,000	3,000,000	2,983,125	2,997,840	0	2,160	0	2,160	0	3,000,000	0	0	0	34,100	08/25/2019.
431282 AF 9	HIGHWOODS REALTY LP FORMERLY HIGHWOODS/F	..	04/15/2018.	Maturity		475,000	475,000	437,276	473,841	0	1,159	0	1,159	0	475,000	0	0	0	17,813	04/15/2018.
44266R AC 1	HOWARD HUGHES MEDICAL IN	..	12/20/2018.	Redemption 102.8861		1,028,861	1,000,000	997,930	998,775	0	192	0	192	0	998,968	0	29,894	29,894	45,597	09/01/2023.
44919* AC 2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2	..	12/31/2018.	Redemption 100.0000		385,457	385,457	385,457	385,457	0	0	0	0	0	385,457	0	0	0	8,371	12/31/2031.
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6	..	12/01/2018.	Paydown		51,222	51,222	51,207	51,101	0	(3)	0	(3)	0	51,097	0	125	125	1,874	08/20/2028.
45254N FL 6	IMPAC CMB TRUST 2003-9F A1	..	12/25/2018.	Paydown		56,554	56,554	48,637	54,262	0	131	0	131	0	54,393	0	2,161	2,161	764	07/25/2033.
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5	..	12/01/2018.	Paydown		811,212	811,212	748,749	748,749	0	0	0	0	0	748,749	0	62,463	62,463	17,937	08/25/2034.
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6	..	12/01/2018.	Paydown		21,612	21,612	21,248	21,477	0	(27)	0	(27)	0	21,450	0	162	162	438	08/25/2034.
458140 AM 2	INTEL CORP 2.700% 12/15/22	..	12/18/2018.	US Bancorp		1,956,320	2,000,000	1,991,460	1,995,486	0	834	0	834	0	1,996,320	0	(40,000)	(40,000)	54,750	12/15/2022.
459200 GM 7	IBM CORP 7.625% 10/15/18	..	10/15/2018.	Maturity		3,000,000	3,000,000	2,988,840	2,998,791	0	1,209	0	1,209	0	3,000,000	0	0	0	228,750	10/15/2018.

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A	..	12/15/2018.	Paydown		133,064	133,064	133,037	133,049	0	15	0	15	0	133,064	0	0	0	2,691	12/15/2048.
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A	..	12/15/2018.	Paydown		176,966	176,966	188,195	186,538	0	(9,572)	0	(9,572)	0	176,966	0	0	0	4,398	10/15/2056.
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A	..	12/15/2018.	Paydown		188,642	188,642	188,523	188,531	0	111	0	111	0	188,642	0	0	0	3,337	09/15/2072.
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2	..	12/01/2018.	Paydown		134,177	134,177	137,243	135,086	0	53	0	53	0	135,138	0	(961)	(961)	1,875	03/01/2043.
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2	..	12/01/2018.	Paydown		97,879	97,879	96,166	96,784	0	1	0	1	0	96,786	0	1,093	1,093	1,550	05/25/2043.
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A	..	12/01/2018.	Paydown		194,175	194,175	197,087	195,337	0	59	0	59	0	195,396	0	(1,221)	(1,221)	3,948	08/26/2036.
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A	..	12/01/2018.	Paydown		179,392	179,392	187,016	183,339	0	(3,947)	0	(3,947)	0	179,392	0	0	0	4,228	11/27/2038.
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2	..	12/01/2018.	Paydown		389,295	389,295	404,258	396,364	0	(281)	0	(281)	0	396,084	0	(6,789)	(6,789)	8,088	06/25/2029.
46647S AE 0	JP MORGAN MORTGAGE TRUST 2017-3 1A3	..	12/01/2018.	Paydown		290,011	290,011	296,061	295,781	0	(309)	0	(309)	0	295,471	0	(5,460)	(5,460)	4,569	08/25/2047.
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2	..	12/01/2018.	Paydown		315,544	315,544	317,614	317,177	0	(1,633)	0	(1,633)	0	315,544	0	0	0	5,838	01/25/2047.
46648H AN 3	JP MORGAN MORTGAGE TRUST 2017-2 A13	..	12/01/2018.	Paydown		360,386	360,386	363,005	362,592	0	(2,206)	0	(2,206)	0	360,386	0	0	0	6,748	05/25/2047.
46849E AP 2	JACKSON NATIONAL LIFE 144A GIC BACKED N	..	06/01/2018.	Maturity		9,925,000	9,925,000	9,886,888	9,923,551	0	1,449	0	1,449	0	9,925,000	0	0	0	233,238	06/01/2018.
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC	..	09/05/2018.	Redemption 100.0000		822,246	822,246	822,246	822,246	0	0	0	0	0	822,246	0	0	0	25,776	03/05/2023.
47760Q AA 1	JIMMY JOHN'S FUNDING LLC 2017-1A A2I	..	10/30/2018.	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	677	07/30/2047.
482439 AA 4	KCT INTERMODAL TRANPORTATION GUAR: BURLI	..	08/01/2018.	Redemption 100.0000		276,800	276,800	276,800	276,800	0	0	0	0	0	276,800	0	0	0	19,055	08/01/2018.
49327M 2A 1	KEY BANK NA 1.650% 02/01/18	..	02/01/2018.	Maturity		1,000,000	1,000,000	983,420	999,645	0	355	0	355	0	1,000,000	0	0	0	8,250	02/01/2018.
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE	..	12/30/2018.	Redemption 100.0000		1,296,023	1,296,023	1,299,620	1,296,658	0	(146)	0	(146)	0	1,296,512	0	(489)	(489)	46,471	03/30/2021.
50075N AU 8	KRAFT FOODS INC 6.125% 02/01/18	..	02/01/2018.	Maturity		2,000,000	2,000,000	1,989,040	1,999,884	0	116	0	116	0	2,000,000	0	0	0	61,250	02/01/2018.
501044 BM 2	KROGER CO 6.800% 12/15/18	..	12/15/2018.	Maturity		4,925,000	4,925,000	5,434,442	4,970,604	0	(45,604)	0	(45,604)	0	4,925,000	0	0	0	334,900	12/15/2018.
502413 AZ 0	L-3 COMMUNICATIONS CORP	..	07/06/2018.	Call 103.8180		2,076,360	2,000,000	2,034,530	2,014,929	0	(2,897)	0	(2,897)	0	2,012,031	0	(12,031)	(12,031)	168,985	07/15/2020.
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1	..	12/15/2018.	Paydown		187,500	187,500	183,862	184,196	0	3,304	0	3,304	0	187,500	0	0	0	4,367	01/15/2042.
511546 AA 1	ENBRIDGE ENERGY PARTNERS SENIOR NOTES	..	10/01/2018.	Maturity		125,000	125,000	137,525	125,964	0	(964)	0	(964)	0	125,000	0	0	0	8,750	10/01/2018.
521615 AA 2	LEA POWER PARTNERS LLC 144A	..	12/15/2018.	Redemption 100.0000		39,989	39,989	39,989	39,989	0	0	0	0	0	39,989	0	0	0	1,609	06/15/2033.
52177R AF 5	LEAF II RECEIVABLES FUNDING LL 2017-1 C	..	06/15/2018.	Paydown		3,750,000	3,750,000	3,749,315	3,749,395	0	605	0	605	0	3,750,000	0	0	0	53,063	04/15/2022.
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG	..	12/08/2018.	Redemption 100.0000		337,569	337,569	337,569	337,569	0	0	0	0	0	337,569	0	0	0	13,210	06/08/2021.
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2	..	12/01/2018.	Paydown		188,927	183,620	169,110	169,110	0	0	0	0	0	169,110	0	19,818	19,818	7,691	11/25/2035.
534187 AL 3	LINCOLN NATIONAL CORP 7.000% 03/15/18	..	03/15/2018.	Maturity		3,400,000	3,400,000	3,585,912	3,405,020	0	(5,020)	0	(5,020)	0	3,400,000	0	0	0	119,000	03/15/2018.
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A	..	10/29/2018.	Redemption 100.0000		302,913	302,913	302,913	302,913	0	0	0	0	0	302,913	0	0	0	8,070	10/30/2027.
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1	..	12/15/2018.	Paydown		307,078	307,078	307,059	307,062	0	16	0	16	0	307,078	0	0	0	4,965	01/15/2045.
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1	..	11/01/2018.	Paydown		26,851	26,851	26,952	26,773	0	(3)	0	(3)	0	26,770	0	81	81	519	12/25/2018.
55281T AB 6	MCA FUND HOLDING LLC 2017-1 B	..	11/15/2018.	Paydown		453,388	453,388	453,388	453,388	0	0	0	0	0	453,388	0	0	0	13,446	08/15/2028.
553891 AA 0	MVW OWNER TRUST 2014-1 A	..	12/20/2018.	Paydown		353,261	353,261	353,161	353,261	0	0	0	0	0	353,261	0	0	0	4,155	09/20/2031.
553894 AA 4	MVW OWNER TRUST 2016-1A A	..	12/20/2018.	Paydown		691,716	691,716	691,642	691,646	0	70	0	70	0	691,716	0	0	0	7,394	12/20/2033.
553896 AB 7	MVW OWNER TRUST 2017-1A B	..	12/20/2018.	Paydown		495,499	495,499	495,480	495,479	0	20	0	20	0	495,499	0	0	0	8,194	12/20/2034.
553896 AC 5	MVW OWNER TRUST 2017-1A C	..	12/20/2018.	Paydown		990,998	990,998	990,738	990,750	0	248	0	248	0	990,998	0	0	0	17,819	12/20/2034.
559080 AD 8	MAGELLAN MIDSTREAM PARTNERS	..	07/15/2018.	Maturity		6,600,000	6,600,000	6,610,332	6,600,735	0	(735)	0	(735)	0	6,600,000	0	0	0	422,400	07/15/2018.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A	..	12/20/2018.	Paydown		212,907	212,907	212,877	212,898	0	9	0	9	0	212,907	0	0	0	2,728	05/20/2030.
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B	..	12/20/2018.	Paydown		141,938	141,938	141,928	141,935	0	3	0	3	0	141,938	0	0	0	2,536	05/20/2030.
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A	..	02/20/2018.	Paydown		529,651	529,651	529,593	529,634	0	17	0	17	0	529,651	0	0	0	4,017	10/20/2032.
573284 AK 2	MARTIN MARIETTA MATERIAL	..	04/15/2018.	Maturity		4,000,000	4,000,000	4,007,880	4,000,299	0	(299)	0	(299)	0	4,000,000	0	0	0	132,000	04/15/2018.
577081 AT 9	MATTEL INC 4.350% 10/01/20	..	06/26/2018.	Various		7,000,000	7,000,000	7,050,340	7,015,982	0	(2,536)	0	(2,536)	0	7,013,446	0	(13,446)	(13,446)	218,225	10/01/2020.
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1	..	07/01/2018.	Redemption 100.0000		257,467	257,467	257,467	257,467	0	0	0	0	0	257,467	0	0	0	16,143	01/01/2021.
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2	..	07/01/2018.	Redemption 100.0000		225,286	225,286	225,286	225,286	0	0	0	0	0	225,286	0	0	0	14,125	01/01/2021.
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3	..	07/01/2018.	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.
59048@ AA 6	MESA AIRLINES 2015-1 A	..	07/15/2018.	Redemption 100.0000		214,738	214,738	214,738	214,738	0	0	0	0	0	214,738	0	0	0	7,713	07/15/2029.
59549W AA 1	MID STATE TRUST SERIES 11 A1	..	12/15/2018.	Paydown		372,382	372,382	362,602	368,480	0	3,902	0	3,902	0	372,382	0	0	0	8,893	07/15/2038.
59560U AA 9	MID-STATE TRUST 2004-1 A	..	12/01/2018.	Paydown		104,459	104,459	106,891	105,885	0	(1,426)	0	(1,426)	0	104,459	0	0	0	3,511	08/15/2037.
59560W AC 1	MID-STATE TRUST 2010-1 M	..	12/01/2018.	Paydown		408,470	408,470	408,188	408,138	0	333	0	333	0	408,470	0	0	0	11,407	12/15/2045.
59748T AB 5	MIDLAND COGEN VENTURE LP 144A	..	09/15/2018.	Redemption 100.0000		262,425	262,425	262,425	262,425	0	0	0	0	0	262,425	0	0	0	10,965	03/15/2025.
59980C AF 0	MILL CITY MORTGAGE TRUST 2017-3 M2	..	11/01/2018.	Paydown		9,411	9,411	9,182	9,186	0	225	0	225	0	9,411	0	0	0	229	02/25/2058.
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED N	..	12/30/2018.	Redemption 100.0000		61,671	61,671	61,671	61,671	0	0	0	0	0	61,671	0	0	0	2,465	06/30/2027.
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA	..	08/13/2018.	Redemption 100.0000		2,526,877	2,366,670	2,366,670	2,366,670	0	0	0	0	0	2,366,670	0	0	0	257,208	11/11/2023.
61166W AU 5	MONSANTO CO 3.375% 07/15/24	..	07/12/2018.	Tax Free Exchange		6,541,410	6,500,000	6,553,540	6,537,804	0	(2,894)	0	(2,894)	0	6,534,910	0	6,500	6,500	219,376	07/15/2024.
61237W AC 0	MONTEFIORE MEDICAL CENTER	..	10/20/2018.	Redemption 100.0000		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	5,645	04/20/2032.
61762M BV 2	MORGAN STANLEY BAML TRUST 2013-C10 A3	..	06/01/2018.	Paydown		74,929	74,929	77,760	76,617	0	(1,688)	0	(1,688)	0	74,929	0	0	0	1,181	07/15/2046.
61946E AA 6	MOSIAC SOLAR LOANS LLC 2017-1A A	..	12/20/2018.	Paydown		727,273	727,273	727,065	727,075	0	199	0	199	0	727,273	0	0	0	15,639	06/20/2042.
620076 BB 4	MOTOROLA SOLUTIONS INC	..	02/14/2018.	Various		5,002,150	5,000,000	5,152,400	5,074,357	0	(2,016)	0	(2,016)	0	5,072,341	0	(70,191)	(70,191)	47,396	05/15/2022.
62946A AA 2	NP SPE II LLC 2016-1A A1	..	12/20/2018.	Paydown		365,140	365,140	365,140	365,140	0	0	0	0	0	365,140	0	0	0	8,200	04/20/2046.
629568 AX 4	NABORS INDUSTRIES INC 4.625% 09/15/21	..	10/18/2018.	Morgan Stanley Dean Witter		2,943,750	3,000,000	3,165,190	3,072,513	0	(14,873)	0	(14,873)	0	3,057,640	0	(113,890)	(113,890)	153,010	09/15/2021.
62963# AK 7	NRP (OPERATING) LLC SERIES J (No RJ-9)	..	12/28/2018.	Redemption 100.0000		160,323	160,323	160,323	160,323	0	0	0	0	0	160,323	0	0	0	8,093	12/01/2026.
63730* AB 1	NATIONAL RAILROAD PASSENGER SENIOR SECUR	..	11/15/2018.	Redemption 100.0000		383,562	383,562	383,562	383,562	0	0	0	0	0	383,562	0	0	0	10,233	11/15/2033.
63857Q AB 0	NATIONS EQUIP FINANCE FUNDING 2014-1A B	..	03/20/2018.	Paydown		2,847,045	2,847,045	2,847,045	2,847,045	0	0	0	0	0	2,847,045	0	0	0	22,258	01/20/2019.
63857V AA 1	NATIONS EQUIP FIN FUNDING 2016-1A A	..	08/20/2018.	Paydown		1,488,786	1,488,786	1,488,754	1,488,736	0	14	0	14	0	1,488,750	0	35	35	21,723	02/20/2021.
63862H AB 3	NATIONSTAR HECM LOAN TRUST 2017-1A M1	..	10/25/2018.	Paydown		3,290,000	3,290,000	3,289,999	3,289,987	0	13	0	13	0	3,290,000	0	0	0	80,657	05/25/2027.
63939N AB 9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A	..	12/15/2018.	Paydown		364,828	364,828	364,658	364,703	0	125	0	125	0	364,828	0	0	0	7,717	12/15/2045.
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5	..	12/01/2018.	Paydown		1,009,927	1,009,927	948,183	1,010,966	0	(6,570)	0	(6,570)	0	1,004,396	0	5,531	5,531	24,928	11/25/2033.
64829K BV 1	NEW RESIDENTIAL MORTGAGE LOAN 2017-2A A3	..	12/01/2018.	Paydown		1,237,556	1,237,556	1,286,953	1,279,347	0	(41,791)	0	(41,791)	0	1,237,556	0	0	0	23,621	03/25/2057.
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S	..	05/17/2018.	Call 124.5671		6,668,622	5,353,437	5,628,782	5,483,755	0	(3,937)	0	(3,937)	0	5,479,817	0	(126,380)	(126,380)	1,592,990	10/15/2026.
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S	..	04/15/2018.	Redemption 100.0000		185,000	185,000	194,573	189,531	0	(211)	0	(211)	0	189,320	0	(4,320)	(4,320)	8,151	10/15/2026.
66586G CD 7	NORTHERN TRUST COMPANY	..	08/15/2018.	Maturity		4,000,000	4,000,000	4,033,240	4,002,711	0	(2,711)	0	(2,711)	0	4,000,000	0	0	0	260,000	08/15/2018.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3	..	12/01/2018.	Paydown		510,866	510,866	513,181	512,718	0	(138)	0	(138)	0	512,580	0	(1,714)	(1,714)	8,829	10/25/2045.
678858 BJ 9	OKLAHOMA GAS & ELECTRIC CO	..	09/01/2018.	Maturity		1,750,000	1,750,000	1,743,788	1,749,454	0	546	0	546	0	1,750,000	0	0	0	111,125	09/01/2018.
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE	..	12/01/2018.	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.
68268B AA 7	ONEMAIN FINANCIAL ISSUANCE TRU 2014-2A	..	01/18/2018.	Paydown		30,200	30,200	30,195	30,199	0	1	0	1	0	30,200	0	0	0	62	09/18/2024.
68268E AA 1	ONEMAIN FINANCIAL ISSUANCE TRU 2015-1A	..	12/18/2018.	Paydown		4,028,074	4,028,074	4,041,921	4,029,541	0	(1,467)	0	(1,467)	0	4,028,074	0	0	0	67,468	03/18/2026.
68389X AS 4	ORACLE CORP 3.625% 07/15/23	..	12/21/2018.	US Bancorp		3,024,180	3,000,000	2,972,940	2,983,784	0	2,644	0	2,644	0	2,986,428	0	37,752	37,752	157,385	07/15/2023.
684065 BC 8	ORANGE & ROCKLAND UTIL 144A	..	09/01/2018.	Maturity		1,500,000	1,500,000	1,497,315	1,499,770	0	230	0	230	0	1,500,000	0	0	0	92,250	09/01/2018.
684181 AA 8	ORANGE COGEN FUNDING CORP 144A	..	12/15/2018.	Redemption 100.0000		505,050	505,050	505,050	505,050	0	0	0	0	0	505,050	0	0	0	26,417	03/15/2022.
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A	..	12/09/2018.	Paydown		615,364	615,364	615,257	615,292	0	4	0	4	0	615,297	0	68	68	7,323	07/09/2029.
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B	..	12/09/2018.	Paydown		473,729	473,729	473,624	473,658	0	4	0	4	0	473,662	0	67	67	7,459	07/09/2029.
68504T AA 2	ORANGE LAKE TIMESHARE TRUST 2015-AA A	..	12/08/2018.	Paydown		548,264	548,264	548,175	548,195	0	4	0	4	0	548,200	0	64	64	7,626	09/08/2027.
687847 AD 5	OSCAR US FUNDING TRUST 2014-1A A4	..	11/15/2018.	Paydown		5,000,000	5,000,000	4,998,588	4,999,699	0	301	0	301	0	5,000,000	0	0	0	89,998	12/15/2021.
68784L AE 2	OSCAR US FUNDING TRUST 2015-1A A4	..	12/15/2018.	Paydown		609,945	609,945	605,752	606,773	0	3,172	0	3,172	0	609,945	0	0	0	13,247	06/15/2022.
69138V AB 7	OXBOW RESOURCES LLC 2011-1A A2	..	08/01/2018.	Paydown		1,000,000	1,000,000	999,956	999,976	0	24	0	24	0	1,000,000	0	0	0	37,268	05/01/2036.
69144V AA 1	OXFORD FINANCE FUNDING TRUST 2014-1A A	..	12/15/2018.	Paydown		2,562,985	2,562,985	2,562,985	2,562,985	0	0	0	0	0	2,562,985	0	0	0	52,618	12/15/2022.
694308 GS 0	PACIFIC GAS & ELECTRIC	..	11/15/2018.	Barclays		1,800,000	2,000,000	2,126,340	2,115,791	0	(2,635)	0	(2,635)	0	2,113,156	0	(313,156)	(313,156)	145,200	01/15/2040.
70342@ AC 2	PATTERSON COMPANIES INC	..	03/25/2018.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	57,500	03/25/2018.
713409 AC 4	PEPSI BOTTLING GROUP INC SR NOTE GTD BO	..	11/09/2018.	Tax Free Exchange		11,327,348	9,925,000	12,374,453	11,387,020	0	(84,484)	0	(84,484)	0	11,302,536	0	24,813	24,813	694,750	03/01/2029.
72447X AD 9	PITNEY BOWES INC 5.600% 03/15/18	..	03/15/2018.	Maturity		5,000,000	5,000,000	4,944,150	4,998,550	0	1,450	0	1,450	0	5,000,000	0	0	0	140,000	03/15/2018.
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A	..	12/01/2018.	Paydown		17,419	17,419	16,418	17,154	0	31	0	31	0	17,185	0	234	234	430	01/25/2036.
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE	..	05/10/2018.	Redemption 100.0000		490,805	486,000	486,000	486,000	0	0	0	0	0	486,000	0	0	0	14,363	12/31/2018.
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1	..	12/01/2018.	Paydown		231,152	231,152	218,841	226,343	0	4,809	0	4,809	0	231,152	0	0	0	7,286	02/26/2036.
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2	..	12/01/2018.	Paydown		46,884	51,618	49,069	50,822	0	123	0	123	0	50,945	0	(4,061)	(4,061)	1,943	10/25/2021.
749685 AQ 6	RPM INTERNATIONAL INC 6.500% 02/15/18	..	02/15/2018.	Maturity		2,000,000	2,000,000	1,970,520	1,999,515	0	485	0	485	0	2,000,000	0	0	0	65,000	02/15/2018.
754427 AA 0	RAVENSWOOD UNIT 04 TRST 144A GUARANTOR	..	01/15/2018.	Redemption 100.0000		344,001	344,001	344,001	344,001	0	0	0	0	0	344,001	0	0	0	10,313	01/15/2019.
75913M AB 5	REGIONS BANK 7.500% 05/15/18	..	05/15/2018.	Maturity		4,000,000	4,000,000	4,007,650	4,000,389	0	(389)	0	(389)	0	4,000,000	0	0	0	150,000	05/15/2018.
759950 CU 0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5	..	12/01/2018.	Paydown		191,433	191,433	171,555	175,933	0	460	0	460	0	176,393	0	15,040	15,040	6,244	07/25/2034.
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2	..	12/01/2018.	Paydown		435,363	435,363	369,561	379,756	0	55,608	0	55,608	0	435,363	0	0	0	15,183	02/25/2035.
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7	..	03/01/2018.	Paydown		3,674,528	3,674,528	3,576,924	3,638,398	0	106	0	106	0	3,638,504	0	36,024	36,024	53,752	05/01/2034.
76110W XR 2	RESIDENTIAL ASSET SEC CORP 2004-KS4 AI5	..	06/01/2018.	Paydown		4,214,656	4,206,753	3,504,225	3,504,225	0	0	0	0	0	3,504,225	0	710,431	710,431	96,277	05/25/2034.
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10	..	12/01/2018.	Paydown		572,682	572,682	572,647	570,593	0	736	0	736	0	571,328	0	1,354	1,354	18,284	10/25/2034.
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS	..	07/15/2018.	Redemption 100.0000		353,680	353,680	410,704	365,933	0	(1,096)	0	(1,096)	0	364,837	0	(11,157)	(11,157)	17,964	07/15/2021.
76169# AG 8	REYES HOLDINGS LLC SERIES 2012A	..	07/31/2018.	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	51,300	07/31/2022.
77340R AC 1	ROCKIES EXPRESS PIPELINE 144A	..	07/15/2018.	Maturity		2,500,000	2,500,000	2,510,715	2,500,782	0	(782)	0	(782)	0	2,500,000	0	0	0	171,250	07/15/2018.
776696 AC 0	ROPER INDUSTRIES 6.250% 09/01/19	..	09/13/2018.	Call 103.0950		4,123,800	4,000,000	4,052,800	4,011,095	0	(4,507)	0	(4,507)	0	4,006,588	0	(6,588)	(6,588)	382,133	09/01/2019.
78410F AA 4	SCF EQUIPMENT TRUST LLC 2016-1A A	..	12/20/2018.	Paydown		4,866,793	4,866,793	4,850,634	4,854,845	0	2,634	0	2,634	0	4,857,479	0	9,315	9,315	96,006	11/20/2021.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
78446T AC 8	SLM STUDENT LOAN TRUST 2011-C A2B	..	12/15/2018.	Paydown		250,065	250,065	268,617	266,724	0	(16,659)	0	(16,659)	0	250,065	0	0	0	6,128	10/17/2044.
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2	..	07/15/2018.	Paydown		1,048,545	1,048,545	1,048,411	1,048,534	0	11	0	11	0	1,048,545	0	0	0	13,598	10/15/2046.
78448Q AB 4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A	..	12/15/2018.	Paydown		590,976	590,976	588,252	589,406	0	1,570	0	1,570	0	590,976	0	0	0	8,518	07/15/2027.
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2	..	12/25/2018.	Paydown		378,378	378,378	382,014	380,485	0	(2,107)	0	(2,107)	0	378,378	0	0	0	5,761	10/25/2027.
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A	..	08/01/2018.	Paydown		396,202	396,202	396,156	395,905	0	(16)	0	(16)	0	395,889	0	313	313	5,088	09/20/2029.
80283Y AF 2	SANTANDER DRIVE AUTO REC TRUST 2014-4 C	..	08/15/2018.	Paydown		931,588	931,588	931,311	931,564	0	24	0	24	0	931,588	0	0	0	8,618	11/16/2020.
80284B AF 1	SANTANDER DRIVE AUTO REC TRUST 2015-2 C	..	12/15/2018.	Paydown		3,681,523	3,681,523	3,680,563	3,681,364	0	75	0	75	0	3,681,439	0	84	84	47,572	04/15/2021.
80285E AF 4	SANTANDER DRIVE AUTO REC 2016-1 C	..	12/15/2018.	Paydown		249,869	249,869	249,823	249,846	0	23	0	23	0	249,869	0	0	0	7,530	04/15/2022.
811065 AC 5	SCRIPPS NETWORKS INTERACTIVE	..	04/04/2018.	Tax Free Exchange		2,489,532	2,500,000	2,481,650	2,486,593	0	439	0	439	0	2,487,032	0	2,500	2,500	0	11/15/2024.
816851 AJ 8	SEMPRA ENERGY 6.150% 06/15/18	..	06/15/2018.	Maturity		5,000,000	5,000,000	4,998,100	4,999,889	0	111	0	111	0	5,000,000	0	0	0	153,750	06/15/2018.
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1	..	12/01/2018.	Paydown		24,290	24,290	24,244	24,237	0	1	0	1	0	24,239	0	51	51	608	01/25/2042.
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2	..	12/01/2018.	Paydown		482,785	482,785	491,177	490,397	0	(7,612)	0	(7,612)	0	482,785	0	0	0	7,451	05/25/2043.
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2	..	12/01/2018.	Paydown		125,568	125,568	126,394	126,069	0	(30)	0	(30)	0	126,038	0	(470)	(470)	1,955	06/25/2043.
81745N AS 8	SEQUOIA MORTGAGE TRUST 2014-1 2A6	..	12/01/2018.	Paydown		319,237	319,237	331,308	327,976	0	(8,740)	0	(8,740)	0	319,237	0	0	0	7,673	04/25/2044.
81745X AA 5	SEQUOIA MORTGAGE TRUST 2017-4 A1	..	12/01/2018.	Paydown		186,352	186,352	190,574	190,260	0	(3,909)	0	(3,909)	0	186,352	0	0	0	3,394	07/25/2047.
81746H AB 7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2	..	12/01/2018.	Paydown		669,761	669,761	679,459	678,891	0	(9,130)	0	(9,130)	0	669,761	0	0	0	10,303	10/25/2047.
81746R AU 3	SEQUOIA MORTGAGE TRUST 2016-2 A19	..	12/01/2018.	Paydown		280,181	280,181	285,916	284,842	0	(840)	0	(840)	0	284,002	0	(3,821)	(3,821)	5,329	08/25/2046.
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A	..	10/25/2018.	Paydown		223,427	223,427	223,427	223,427	0	0	0	0	0	223,427	0	0	0	5,586	01/25/2044.
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1	..	12/01/2018.	Paydown		139,090	139,090	136,042	136,974	0	2,116	0	2,116	0	139,090	0	0	0	2,034	07/25/2043.
82280R AA 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1	..	12/01/2018.	Paydown		253,645	253,645	253,566	253,531	0	114	0	114	0	253,645	0	0	0	4,726	04/25/2044.
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1	..	12/01/2018.	Paydown		253,645	253,645	250,554	250,856	0	2,790	0	2,790	0	253,645	0	0	0	4,726	04/25/2044.
82652E AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B	..	12/20/2018.	Paydown		347,205	347,205	347,198	347,195	0	10	0	10	0	347,205	0	0	0	4,928	10/20/2031.
82838Y AA 9	SILVERLEAF FINANCE LLC 2014-A A	..	08/15/2018.	Paydown		1,014,618	1,014,618	1,014,492	1,014,550	0	68	0	68	0	1,014,618	0	0	0	15,449	01/15/2027.
83405A AA 2	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 A	..	12/25/2018.	Paydown		1,337,100	1,337,100	1,336,986	1,337,011	0	89	0	89	0	1,337,100	0	0	0	22,406	01/26/2026.
83416W AB 9	SOLAR STAR FUNDING LLC 144A	..	12/31/2018.	Redemption 100.0000		98,958	98,958	98,958	98,958	0	0	0	0	0	98,958	0	0	0	3,493	06/30/2035.
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2	..	12/20/2018.	Paydown		226,134	226,134	226,134	226,134	0	0	0	0	0	226,134	0	0	0	1,850	05/20/2046.
837004 BY 5	SOUTH CAROLINA ELEC & GAS FIRST MORTGAGE	..	09/28/2018.	Call 100.2810		125,351	125,000	124,299	124,943	0	51	0	51	0	124,994	0	6	6	6,312	11/01/2018.
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A	..	01/01/2018.	Redemption 100.0000		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028.
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU	..	12/15/2018.	Redemption 100.0000		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	3,080	06/15/2040.
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU	..	12/15/2018.	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.
845467 AL 3	SOUTHWESTERN ENRG CO 6.200% 01/23/25	..	08/31/2018.	Various		4,002,500	4,000,000	3,991,280	4,069,074	0	(49,295)	0	(49,295)	0	4,019,778	0	(17,278)	(17,278)	294,867	01/23/2025.
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A	..	11/01/2018.	Paydown		521,188	521,188	521,188	521,188	0	0	0	0	0	521,188	0	0	0	13,999	08/01/2031.

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84858D AA 6	SPIRIT AIRLINES 2015-1 A	..	10/01/2018.	Redemption 100.0000		65,844	65,844	65,844	65,844	0	0	0	0	0	65,844	0	0	0	2,025	04/01/2028.
84858E AA 4	SPIRIT AIRLINES 2015-1 B	..	10/01/2018.	Redemption 100.0000		99,207	99,207	99,207	99,207	0	0	0	0	0	99,207	0	0	0	2,943	04/01/2024.
84858W AA 4	SPIRIT AIRLINES 2017-1AA	..	08/15/2018.	Redemption 100.0000		94,005	94,005	94,146	94,143	0	(4)	0	(4)	0	94,139	0	0	(134)	2,265	02/15/2030.
85022W AA 2	SPRINGCASTLE SPV 2016-AA A	..	12/25/2018.	Paydown		2,007,315	2,007,315	2,007,238	2,007,244	0	71	0	71	0	2,007,315	0	0	0	31,149	04/25/2029.
852060 AT 9	SPRINT CAPITAL CORP 8.750% 03/15/32	..	10/18/2018.	Deutsche Bank Securities		3,261,375	2,925,000	2,868,852	2,882,367	0	1,261	0	1,261	0	2,883,628	0	377,747	377,747	282,242	03/15/2032.
854502 70 5	STANLEY BLACK & DECKER	..	03/02/2018.	Wells Fargo Securities		2,549,941	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	49,941	49,941	0	07/25/2052.
859245 AA 0	STERLING BANK TRUST FSB 2004-1	..	10/26/2018.	Paydown		0	0	65,457	49,692	0	(49,692)	0	(49,692)	0	0	0	0	0	15,313	04/26/2026.
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2	..	03/01/2018.	Paydown		528,210	557,214	424,634	424,634	0	0	0	0	0	424,634	0	103,576	103,576	3,358	03/25/2031.
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1	..	12/01/2018.	Paydown		42,260	42,260	42,240	42,123	0	0	0	0	0	42,123	0	137	137	1,485	03/25/2032.
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5	..	12/01/2018.	Paydown		325,140	325,140	221,030	221,030	0	0	0	0	0	221,030	0	104,110	104,110	11,151	08/25/2033.
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8	..	12/01/2018.	Paydown		143,060	143,060	142,434	142,516	0	(5)	0	(5)	0	142,510	0	550	550	3,835	01/25/2033.
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1	..	12/01/2018.	Paydown		40,487	40,487	38,362	40,038	0	35	0	35	0	40,073	0	415	415	985	02/25/2020.
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5	..	12/01/2018.	Paydown		372,764	372,764	369,446	370,331	0	154	0	154	0	370,485	0	2,280	2,280	10,377	09/25/2034.
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2	..	03/01/2018.	Paydown		646,618	646,618	627,798	643,909	0	(343)	0	(343)	0	643,566	0	3,051	3,051	5,607	11/25/2034.
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9	..	12/01/2018.	Paydown		65,989	93,439	91,450	92,589	0	43	0	43	0	92,632	0	(26,643)	(26,643)	2,279	12/25/2034.
86787E AM 9	SUNTRUST BANK 7.250% 03/15/18	..	03/15/2018.	Maturity		4,000,000	4,000,000	3,981,240	3,999,478	0	522	0	522	0	4,000,000	0	0	0	145,000	03/15/2018.
871503 AK 4	SYMANTEC CORP 3.950% 06/15/22	..	10/23/2018.	William Blair		2,325,750	2,400,000	2,375,231	2,386,837	0	2,229	0	2,229	0	2,389,066	0	(63,316)	(63,316)	81,414	06/15/2022.
87243B AB 5	BOARDWALK PIPELINES LLC	..	06/01/2018.	Maturity		4,925,000	4,925,000	4,912,566	4,924,511	0	489	0	489	0	4,925,000	0	0	0	128,050	06/01/2018.
87342R AA 2	TACO BELL FUNDING, LLC 2016-1A A2I	..	11/25/2018.	Paydown		2,468,750	2,468,750	2,468,750	2,468,750	0	0	0	0	0	2,468,750	0	0	0	95,269	05/26/2020.
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A	..	12/20/2018.	Paydown		250,000	250,000	249,892	249,907	0	93	0	93	0	250,000	0	0	0	4,807	11/20/2038.
87407P AR 1	TAL ADVANTAGE LLC 2014-3A A	..	12/20/2018.	Paydown		572,000	572,000	572,000	572,000	0	0	0	0	0	572,000	0	0	0	10,131	11/21/2039.
87612E AS 5	TARGET CORP 6.000% 01/15/18	..	01/15/2018.	Maturity		3,000,000	3,000,000	2,991,640	2,999,958	0	42	0	42	0	3,000,000	0	0	0	90,000	01/15/2018.
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED	..	08/01/2018.	Redemption 100.0000		212,509	212,509	225,436	219,212	0	(146)	0	(146)	0	219,066	0	(6,557)	(6,557)	15,141	02/01/2030.
88315F AA 9	TEXTAINER MARINE CCONTAINERS 2017-1A A	..	12/20/2018.	Paydown		617,750	617,750	617,723	617,721	0	29	0	29	0	617,750	0	0	0	12,505	05/20/2042.
88315F AE 1	TEXTAINER MARINE CCONTAINERS 2017-2A A	..	12/20/2018.	Paydown		446,897	446,897	446,817	446,819	0	78	0	78	0	446,897	0	0	0	8,600	06/20/2042.
88642L AD 4	TIDEWATER AUTO REC TRUST 2016-AA C	..	12/15/2018.	Paydown		1,922,285	1,922,285	1,921,990	1,922,182	0	102	0	102	0	1,922,285	0	0	0	57,758	02/15/2021.
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A	..	12/01/2018.	Paydown		763,674	763,674	776,083	775,432	0	(11,758)	0	(11,758)	0	763,674	0	0	0	20,397	04/25/2074.
89171D AA 5	TOWD POINT MRTGE TRUST 2015-1 A1	..	12/25/2018.	Paydown		988,467	988,467	1,016,308	997,933	0	(2,563)	0	(2,563)	0	995,371	0	(6,904)	(6,904)	16,546	10/25/2053.
89417E AE 9	TRAVELERS COS INC 5.800% 05/15/18	..	05/15/2018.	Maturity		3,000,000	3,000,000	2,997,270	2,999,870	0	130	0	130	0	3,000,000	0	0	0	87,000	05/15/2018.
89566E AA 6	TRISTATE GEN AND TRANS ASSN 144A PASS TH	..	01/31/2018.	Redemption 100.0000		193,250	193,250	193,250	193,250	0	0	0	0	0	193,250	0	0	0	5,836	01/31/2018.
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A	..	03/12/2018.	Redemption 100.0000		98,772	98,772	98,772	98,772	0	0	0	0	0	98,772	0	0	0	730	11/12/2026.
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A	..	12/16/2018.	Paydown		107,903	107,903	107,903	107,903	0	0	0	0	0	107,903	0	0	0	2,888	10/16/2040.
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1	..	12/15/2018.	Paydown		123,927	123,927	123,927	123,927	0	0	0	0	0	123,927	0	0	0	1,212	01/15/2043.
89690E AC 1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2	..	12/15/2018.	Paydown		4,517	4,517	4,517	4,517	0	0	0	0	0	4,517	0	0	0	207	07/15/2041.
90131H AM 7	21ST CENTURY FOX AMERICA	..	08/10/2018.	Maturity		510,000	510,000	508,022	509,618	0	382	0	382	0	510,000	0	0	0	42,075	08/10/2018.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS	..	05/10/2018.	Redemption 100.0000		2,807,908	2,561,238	2,561,238	2,561,238	0	0	0	0	0	2,561,238	0	0	0	309,723	05/10/2025.
902494 AF 0	TYSON FOODS INC 7.000% 05/01/18	..	05/01/2018.	Maturity		2,000,000	2,000,000	2,250,700	2,008,724	0	(8,724)	0	(8,724)	0	2,000,000	0	0	0	70,000	05/01/2018.
902635 AA 9	UNITED CAPITAL MARKETS 2003-A	..	12/25/2018.	Paydown		0	0	28,518	28,289	0	(19,581)	0	(19,581)	0	8,709	0	(8,709)	(8,709)	22,959	11/08/2027.
906548 CF 7	UNION ELECTRIC CO 6.000% 04/01/18	..	04/01/2018.	Maturity		2,000,000	2,000,000	1,993,960	1,999,803	0	197	0	197	0	2,000,000	0	0	0	60,000	04/01/2018.
907818 DA 3	UNION PACIFIC CORP 5.700% 08/15/18	..	08/15/2018.	Maturity		2,000,000	2,000,000	1,993,220	1,999,482	0	518	0	518	0	2,000,000	0	0	0	114,000	08/15/2018.
90932Q AA 4	UNITED AIR 2014-2 A PTT	..	09/03/2018.	Redemption 100.0000		167,871	167,871	168,150	168,076	0	(3)	0	(3)	0	168,072	0	(202)	(202)	4,720	09/03/2026.
90933J AA 9	UNITED AIRLINES 2016-2 B	..	10/07/2018.	Redemption 100.0000		171,296	171,296	171,296	171,296	0	0	0	0	0	171,296	0	0	0	4,186	10/07/2025.
91169# AA 0	UNITED STATES COLD STORAGE INC	..	02/21/2018.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	61,100	02/21/2018.
91324P BJ 0	UNITEDHEALTH GROUP INC	..	02/15/2018.	Maturity		6,100,000	6,100,000	6,130,324	6,100,483	0	(483)	0	(483)	0	6,100,000	0	0	0	183,000	02/15/2018.
918290 AA 5	VSE VOI Mortgage LLC 2016-A A	..	12/01/2018.	Paydown		613,225	613,225	613,162	612,983	0	242	0	242	0	613,225	0	0	0	7,969	07/20/2033.
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF	..	12/01/2018.	Paydown		1,252,664	1,252,664	1,252,329	1,252,183	0	481	0	481	0	1,252,664	0	0	0	21,122	05/25/2047.
92536B AB 1	VERUS SECURITIZATION TRUST 2017-1A A2	..	12/01/2018.	Paydown		852,644	852,644	852,629	852,130	0	514	0	514	0	852,644	0	0	0	13,584	01/25/2047.
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1	..	12/01/2018.	Paydown		146,992	146,992	106,225	125,729	0	(669)	0	(669)	0	125,061	0	21,931	21,931	2,965	10/25/2033.
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1	..	11/01/2018.	Paydown		23,720	23,720	24,002	23,663	0	(7)	0	(7)	0	23,655	0	65	65	459	12/25/2018.
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1	..	12/01/2018.	Paydown		510,446	510,446	345,225	385,747	0	1,731	0	1,731	0	387,478	0	122,968	122,968	7,863	02/25/2034.
92927K A@ 1	WABCO HOLDINGS INC SERIES B	..	04/30/2018.	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	51,162	06/25/2025.
949456 AA 5	WELK RESORTS LLC 2013-A A	..	12/15/2018.	Paydown		427,227	427,227	427,169	427,205	0	23	0	23	0	427,227	0	0	0	6,834	03/15/2029.
949458 AA 1	WELK RESORTS LLC 2015-AA A	..	12/15/2018.	Paydown		448,791	448,791	448,755	448,760	0	31	0	31	0	448,791	0	0	0	6,428	06/16/2031.
94945P AA 3	WELK RESORTS LLC 2017-AA A	..	12/15/2018.	Paydown		345,769	345,769	345,734	345,736	0	33	0	33	0	345,769	0	0	0	5,216	06/15/2033.
94945P AB 1	WELK RESORTS LLC 2017-AA B	..	12/15/2018.	Paydown		345,817	345,817	345,759	345,763	0	54	0	54	0	345,817	0	0	0	6,309	06/15/2033.
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT	..	12/10/2018.	Redemption 100.0498		1,077,584	964,760	964,760	964,754	0	6	0	6	0	964,760	0	481	481	156,996	01/10/2024.
94978# AJ 6	HY-VEE INC CRD TN LEASE	..	12/05/2018.	Redemption 100.0000		1,394,038	1,290,734	1,290,734	1,290,734	0	2	0	2	0	1,290,736	0	(2)	(2)	185,967	10/05/2021.
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT	..	12/10/2018.	Redemption 100.0000		465,271	462,674	462,674	462,674	0	0	0	0	0	462,674	0	0	0	19,923	05/10/2019.
94978# JE 8	ZC AVIATION 2014 CLASS A-1	..	12/15/2018.	Redemption 100.0000		239,331	239,331	239,331	239,331	0	0	0	0	0	239,331	0	0	0	4,719	09/15/2024.
94978# JG 3	ZC AVIATION 2014 CLASS A-1	..	12/11/2018.	Redemption 100.0000		240,293	240,293	240,293	240,293	0	0	0	0	0	240,293	0	0	0	4,738	10/11/2024.
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8	..	12/25/2018.	Paydown		6,083	6,083	5,777	6,014	0	6	0	6	0	6,019	0	64	64	197	10/25/2035.
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15	..	12/01/2018.	Paydown		217,875	232,546	204,059	221,460	0	326	0	326	0	221,786	0	(3,911)	(3,911)	6,962	07/25/2036.
95058X AA 6	WENDYS FUNDING LLC 2015-1A A2I	..	01/19/2018.	Paydown		10,752,500	10,752,500	10,749,751	10,750,190	0	2,310	0	2,310	0	10,752,500	0	0	0	94,761	06/15/2045.
95058X AD 0	WENDYS FUNDING LLC 2018-1A A2I	..	12/15/2018.	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	958	03/15/2048.
95058X AE 8	WENDYS FUNDING LLC 2018-1A A2II	..	12/15/2018.	Paydown		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,249	03/15/2048.
96032X AA 5	WESTGATE RESORTS 2014-1A A	..	12/01/2018.	Paydown		656,829	656,829	654,314	655,658	0	1,171	0	1,171	0	656,829	0	0	0	7,522	12/20/2026.
96032X AB 3	WESTGATE RESORTS 2014-1A B	..	12/01/2018.	Paydown		262,732	262,732	262,393	262,308	0	424	0	424	0	262,732	0	0	0	4,548	12/20/2026.
96033B AA 2	WESTGATE RESORTS 2015-1A A	..	08/01/2018.	Paydown		834,030	834,030	833,747	832,889	0	1,141	0	1,141	0	834,030	0	0	0	12,843	05/20/2027.
96033B AC 8	WESTGATE RESORTS 2015-1A B	..	08/01/2018.	Paydown		417,015	417,015	416,423	416,242	0	773	0	773	0	417,015	0	0	0	8,173	05/20/2027.
96033C AA 0	WESTGATE RESORTS 2016-1A A	..	12/20/2018.	Paydown		1,384,729	1,384,729	1,379,753	1,382,213	0	2,516	0	2,516	0	1,384,729	0	0	0	28,095	12/20/2028.
96033D AA 8	WESTGATE RESORTS 2017-1A A	..	12/01/2018.	Paydown		436,652	436,652	436,123	436,082	0	570	0	570	0	436,652	0	0	0	7,192	12/20/2030.
96033D AB 6	WESTGATE RESORTS 2017-1A B	..	12/01/2018.	Paydown		218,326	218,326	218,002	217,969	0	357	0	357	0	218,326	0	0	0	4,775	12/20/2030.
96033L AA 0	WESTGATE RESORTS 2015-2A A	..	12/20/2018.	Paydown		612,718	612,718	611,904	611,750	0	968	0	968	0	612,718	0	0	0	10,357	07/20/2028.
96033L AB 8	WESTGATE RESORTS 2015-2A B	..	12/20/2018.	Paydown		612,718	612,718	611,761	611,530	0	1,188	0	1,188	0	612,718	0	0	0	12,946	07/20/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
96042D AJ 8	WESTLAKE AUTO RECEIVEABLES TR 2015-3A C	..	08/15/2018.	Paydown		4,711,529	4,711,529	4,710,783	4,711,387	0	142	0	142	0	4,711,529	0	0	0	50,213	05/17/2021.
96042T AJ 3	WESTLAKE AUTO REC TRUST 2016-1A C	..	12/15/2018.	Paydown		2,500,000	2,500,000	2,499,565	2,499,715	0	285	0	285	0	2,500,000	0	0	0	50,748	09/15/2021.
961548 AQ 7	WESTVACO CORP DEBENTURES	..	03/15/2018.	Redemption 100.0000		993,000	993,000	1,011,619	1,001,046	0	(160)	0	(160)	0	1,000,886	0	(7,886)	(7,886)	37,982	03/15/2027.
97063Q AA 0	WILLIS ENGINE SECURITIZATION 2017-A A	..	12/15/2018.	Paydown		231,200	231,200	231,003	231,009	0	62	0	62	0	231,071	0	130	130	6,441	08/15/2042.
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1	..	12/01/2018.	Paydown		113,686	113,686	117,523	116,163	0	(63)	0	(63)	0	116,099	0	(2,413)	(2,413)	2,317	06/27/2044.
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4	..	12/01/2018.	Paydown		562,415	562,415	574,806	568,489	0	(6,073)	0	(6,073)	0	562,415	0	0	0	9,568	01/20/2045.
980745 B@ 1	WOODWARD GOVERNOR COMPANY	..	10/01/2018.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	127,800	10/01/2018.
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39	..	12/15/2018.	Redemption 100.0000		448,135	448,135	448,135	448,135	0	0	0	0	0	448,135	0	0	0	14,574	12/15/2039.
009088 AA 3	AIR CANADA 2015-2AA 3.750% 12/15/27	A	12/15/2018.	Redemption 100.0000		96,444	96,444	96,444	96,444	0	0	0	0	0	96,444	0	0	0	2,712	12/15/2027.
009088 AB 1	AIR CANADA 2015-2A 4.125% 12/15/27	A	12/15/2018.	Redemption 100.0000		96,440	96,440	96,440	96,440	0	0	0	0	0	96,440	0	0	0	2,984	12/15/2027.
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	09/15/2018.	Redemption 100.0000		289,494	289,494	292,872	292,620	0	(143)	0	(143)	0	292,477	0	(2,983)	(2,983)	7,816	03/15/2027.
009090 AB 7	AIR CANADA 2015-1B 3.875% 03/15/23	A	09/15/2018.	Redemption 100.0000		76,868	76,868	76,868	76,868	0	0	0	0	0	76,868	0	0	0	2,234	03/15/2023.
13643E AG 0	CANADIAN OIL SANDS LTD 144A	A	10/16/2018.	National Bank of Canada		4,032,600	4,000,000	4,017,130	4,009,198	0	(1,714)	0	(1,714)	0	4,007,484	0	25,116	25,116	188,500	04/01/2022.
611688 AA 0	MONSANTO FINANCE CANADA	A	07/12/2018.	Tax Free Exchange		4,315,365	4,000,000	4,359,440	4,317,546	0	(6,180)	0	(6,180)	0	4,311,365	0	4,000	4,000	110,000	07/30/2035.
73755L AM 9	POTASH CORP OF SASKATCHEWAN	A	04/10/2018.	Tax Free Exchange		1,995,016	2,000,000	1,990,400	1,992,774	0	243	0	243	0	1,993,016	0	2,000	2,000	30,000	04/01/2025.
73755L AN 7	POTASH CORP OF SASKATCHEWAN	A	04/10/2018.	Tax Free Exchange		3,518,542	3,500,000	3,516,745	3,515,454	0	(412)	0	(412)	0	3,515,042	0	3,500	3,500	0	12/15/2026.
87425E AM 5	TALISMAN ENERGY INC 3.750% 02/01/21	A	01/17/2018.	Call 104.2710		4,170,840	4,000,000	4,028,280	4,010,717	0	(153)	0	(153)	0	4,010,565	0	(10,565)	(10,565)	240,007	02/01/2021.
878742 AY 1	TECK RESOURCES LIMITED	A	08/14/2018.	Call 99.0000		1,980,000	2,000,000	925,000	1,115,239	0	72,477	0	72,477	0	1,187,716	0	812,284	812,284	57,708	02/01/2023.
89346D AC 1	TRANSALTA CORP 6.900% 05/15/18	A	03/15/2018.	Call 100.8220		3,024,660	3,000,000	3,008,920	3,002,618	0	(1,426)	0	(1,426)	0	3,001,192	0	(1,192)	(1,192)	93,660	05/15/2018.
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G	A	12/05/2018.	Redemption 100.0000		363,010	339,258	334,017	334,287	0	(10,761)	0	(10,761)	0	323,525	0	15,733	15,733	56,178	04/28/2021.
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G	A	12/05/2018.	Redemption 100.0000		47,408	47,408	0	0	0	0	0	0	0	0	0	47,408	47,408	0	04/28/2021.
00175M AW 0	AMERICAN MONEY MANAGEMENT CORP 2014-15A	D	12/09/2018.	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	74,880	12/09/2026.
00802# AA 4	AEROSTAR AIRPORT HLDG LLC	C	09/22/2018.	Redemption 100.0000		54,309	54,309	54,309	54,309	0	0	0	0	0	54,309	0	0	0	2,295	03/22/2035.
02343* AB 8	AMCOR FINANCE INC 5.690% 12/15/18	D	12/15/2018.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	170,700	12/15/2018.
034863 AD 2	ANGLO AMERICAN CAPITAL 144A	D	05/03/2018.	Call 103.6390		4,145,560	4,000,000	4,036,270	4,011,854	0	(1,379)	0	(1,379)	0	4,010,475	0	(10,475)	(10,475)	252,360	09/27/2020.
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	12/31/2018.	Redemption 100.0000		119,000	119,000	119,000	119,000	0	0	0	0	0	119,000	0	0	0	4,902	06/30/2035.
05565Q CD 8	BP CAPITAL MARKETS PLC	D	12/14/2018.	Tax Free Exchange		1,889,778	2,000,000	1,778,160	1,866,130	0	21,648	0	21,648	0	1,887,778	0	2,000	2,000	55,000	05/10/2023.
05565Q DB 1	BP CAPITAL MARKETS PLC	D	12/14/2018.	Tax Free Exchange		3,003,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	3,000	3,000	93,570	05/04/2026.
09627L AQ 0	BLUEMOUNTAIN CLO LTD 2014-1A B2R	D	07/30/2018.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	127,125	04/30/2026.
111013 AG 3	BRITITSH SKY BROADCASTING 144A	D	02/15/2018.	Maturity		2,500,000	2,500,000	2,502,495	2,500,040	0	(40)	0	(40)	0	2,500,000	0	0	0	76,250	02/15/2018.
12479L AA 8	CAI 2012-1A A 2012-1A A	D	12/25/2018.	Paydown		300,000	300,000	299,935	299,967	0	33	0	33	0	300,000	0	0	0	5,639	10/25/2027.
14311M AL 0	CARLYLE GLOBAL MKT STRATEGIES 2015-3A A2	D	07/28/2018.	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	62,550	07/28/2028.
15032A AC 1	CEDAR FUNDING LTD 2016-5A AF	D	07/17/2018.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	107,625	07/17/2028.
15032A AG 2	CEDAR FUNDING LTD 2016-5A BF	D	07/17/2018.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	139,313	07/17/2028.
15137E AU 7	CENT CLO LP 2014-21A A2BR	D	07/27/2018.	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	52,500	07/27/2026.
15639K AA 0	CENTRICA PLC 144A 4.000% 10/16/23	D	03/05/2018.	Redemption 103.2470		4,129,880	4,000,000	4,005,760	4,003,444	0	(107)	0	(107)	0	4,003,337	0	126,543	126,543	61,778	10/16/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
200447 A* 1	COMISION FEDERAL DE ELECTRICID SENIOR NO	D	09/29/2018.	Redemption 100.0000		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	19,755	09/29/2036.
202712 AG 0	COMMONWEALTH BANK OF AUSTRALIA 144A SUB	C	06/15/2018.	Maturity		11,925,000	11,925,000	12,160,581	11,934,522	0	(9,522)	0	(9,522)	0	11,925,000	0	0	0	277,256	06/15/2018.
25245B AB 3	DIAGEO INVESTMENT CORP	D	12/19/2018.	Mizuho Securities		3,939,760	4,000,000	3,988,100	3,994,389	0	1,188	0	1,188	0	3,995,577	0	(55,817)	(55,817)	127,778	05/11/2022.
26971H AA 0	EAGLE LTD 2014-1A A1 2.570% 12/15/39	D	12/15/2018.	Paydown		1,250,000	1,250,000	1,249,802	1,249,950	0	27	0	27	0	1,249,977	0	23	23	17,320	12/15/2039.
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	D	12/15/2018.	Paydown		277,662	277,662	279,398	278,937	0	(1,275)	0	(1,275)	0	277,662	0	0	0	7,682	12/15/2039.
29100X AA 3	EMERALD AVIATION FINANCE LIMIT 2013-1 A	D	11/15/2018.	Paydown		2,427,670	2,427,670	2,461,051	2,455,757	0	(28,086)	0	(28,086)	0	2,427,670	0	0	0	99,836	10/15/2038.
37952U AD 5	SEACO CONTAINER 2014-1A A1	D	12/17/2018.	Paydown		250,000	250,000	249,948	249,962	0	3	0	3	0	249,965	0	35	35	4,320	07/17/2029.
4041A2 AH 7	HBOS PLC 144A 6.750% 05/21/18	D	05/21/2018.	Maturity		6,000,000	6,000,000	6,027,840	6,001,439	0	(1,439)	0	(1,439)	0	6,000,000	0	0	0	202,500	05/21/2018.
423012 A@ 2	HEINEKEN NV SENIOR NOTES	D	08/15/2018.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	317,000	08/15/2018.
46359C AA 1	ENGENCAP ABS TRUST PAYMENT TR 2016-1A	D	12/20/2018.	Paydown		3,313,546	3,313,546	3,306,556	3,308,145	0	5,401	0	5,401	0	3,313,546	0	0	0	81,935	12/21/2026.
46507M AA 0	ISRAEL ELECTRIC CORP LTD 144A	D	04/30/2018.	Call 103.1860		617,052	598,000	596,989	597,853	0	46	0	46	0	597,898	0	102	102	53,375	01/15/2019.
51817T AB 8	LATAM AIRLINES 2015-1 A	D	11/15/2018.	Redemption 100.0000		283,743	283,743	272,534	273,489	0	444	0	444	0	273,933	0	9,810	9,810	7,448	11/15/2027.
55818M AS 6	MADISON PARK FUNDING LTD 2014-13A B2R	D	04/19/2018.	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	49,500	01/19/2025.
64129X AU 3	NEUBERGER BERMAN CLO LTD 2014-16A A2R	D	01/15/2018.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	29,000	04/15/2026.
65504L AC 1	NOBLE HOLDING INTL LTD	D	02/01/2018.	Redemption 102.2500		511,250	500,000	498,625	499,580	0	13	0	13	0	499,593	0	11,657	11,657	12,250	08/01/2020.
65504L AJ 6	NOBLE HOLDING INTL LTD	D	02/01/2018.	Redemption 92.0000		1,840,000	2,000,000	2,085,560	2,040,999	0	(777)	0	(777)	0	2,040,223	0	(200,223)	(200,223)	29,844	03/15/2022.
68278# AB 4	ONESTEEL US INVESTMENTS	D	09/27/2018.	Redemption 100.0000		249,786	249,786	249,786	0	0	0	0	0	0	0	0	249,786	249,786	0	07/09/2018.
71645W AP 6	PETROBRAS INTERNATIONAL FIN CO	D	05/03/2018.	Call 104.9183		3,672,140	3,500,000	3,449,440	3,476,507	0	3,641	0	3,641	0	3,480,149	0	19,851	19,851	330,345	01/20/2020.
759468 AA 9	RELIANCE HOLDINGS USA 144A	D	12/21/2018.	Wells Fargo Securities		1,010,080	1,000,000	995,380	998,493	0	509	0	509	0	999,001	0	11,079	11,079	53,375	10/19/2020.
784309 AA 4	S-JETS Limited 2017-1 A	D	12/15/2018.	Paydown		553,333	553,333	553,332	553,330	0	4	0	4	0	553,333	0	0	0	11,890	08/15/2042.
81180W AU 5	SEAGATE HDD CAYMAN 144A	D	04/26/2018.	Tax Free Exchange		4,998,951	5,000,000	4,998,100	4,998,874	0	77	0	77	0	4,998,951	0	0	0	106,250	03/01/2022.
83363R AA 5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI	C	12/15/2018.	Redemption 100.0000		8,750	8,750	8,998	8,851	0	(10)	0	(10)	0	8,841	0	(91)	(91)	408	12/15/2026.
88167A AE 1	TEVA PHARMACEUTICALS NE	D	10/15/2018.	Morgan Stanley Dean Witter		2,050,000	2,500,000	2,503,130	2,502,885	0	(230)	0	(230)	0	2,502,655	0	(452,655)	(452,655)	82,250	10/01/2026.
89675* AN 7	TRITON CONTAINER INVEST LLC SERIES A-1	D	04/30/2018.	Redemption 100.0000		285,714	285,714	285,714	285,714	0	0	0	0	0	285,714	0	0	0	8,671	04/30/2020.
89675* AP 2	TRITON CONTAINER INVEST LLC SERIES A-2	D	04/30/2018.	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	33,000	04/30/2022.
89989F AA 2	TURBINE ENGINE SEC LTD 2013-1A A	C	12/15/2018.	Paydown		1,094,397	1,094,397	1,076,613	1,080,702	0	13,695	0	13,695	0	1,094,397	0	0	0	18,433	12/13/2048.
91911T AM 5	VALE OVERSEAS LIMITED 4.375% 01/11/22	D	11/29/2018.	Redemption 102.4000		1,241,088	1,212,000	1,231,707	1,221,123	0	(1,933)	0	(1,933)	0	1,219,190	0	21,898	21,898	73,351	01/11/2022.
92857W AE 0	VODAFONE GROUP PLC 4.625% 07/15/18	C	07/15/2018.	Maturity		9,925,000	9,925,000	9,822,427	9,919,979	0	5,021	0	5,021	0	9,925,000	0	0	0	459,031	07/15/2018.
98372P AG 3	XL CAPITAL LTD SENIOR NOTES	D	12/27/2018.	Call 118.3553		1,183,553	1,000,000	1,054,650	1,026,454	0	(3,180)	0	(3,180)	0	1,023,274	0	(23,274)	(23,274)	254,741	11/15/2024.
G1257* AE 1	BOREALIS FUNDING COMPANY LTD SERIES B	D	12/20/2018.	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	133,800	07/10/2022.
G3424# AD 3	G4S PLC 6.780% 07/15/18	C	07/15/2018.	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	406,800	07/15/2018.
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM	D	12/15/2018.	Redemption 100.0000		643,352	643,352	657,023	650,152	0	(1,101)	0	(1,101)	0	649,050	0	(5,698)	(5,698)	17,700	02/15/2021.
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES	D	12/15/2018.	Redemption 100.0000		840,000	840,000	840,000	840,000	0	0	0	0	0	840,000	0	0	0	22,167	12/15/2021.
L5115# AC 8	INGENIUM FINANCING SA SNR SEC SERIES C	D	09/26/2018.	Redemption 100.0000		8,455,005	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	852,561	09/26/2022.
L9082* AH 2	TRAFIGURA BEHEER BV SERIES B	D	04/07/2018.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	98,583	04/07/2018.
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO	D	12/31/2018.	Redemption 100.0000		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	9,188	11/30/2033.
Y3915@ AA 7	INDIAN OIL CORPORATION LIMITED	D	08/01/2018.	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					727,607,955	725,156,083	720,263,765	720,696,296	6,506	32,150	71,562	(32,906)	0	720,663,316	0	2,952,674	2,952,674	26,917,850	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
8399997. Total - Bonds - Part 4						787,045,933	786,602,969	780,217,617	780,178,056	6,506	(159,547)	71,562	(224,603)	0	779,953,373	0	3,058,079	3,058,079	28,627,719	XXX
8399998. Total - Bonds - Summary Item from Part 5						136,500,047	137,111,878	136,497,800	0	0	(22,585)	0	(22,585)	0	136,475,211	0	24,834	24,834	1,211,949	XXX
8399999. Total - Bonds						923,545,980	923,714,847	916,715,417	780,178,056	6,506	(182,132)	71,562	(247,188)	0	916,428,584	0	3,082,913	3,082,913	29,839,668	XXX
Preferred Stocks - Industrial and Miscellaneous																				
78409G 20 6	SCE TRUST IV SERIES J PFD 5.375%	..	08/30/2018.	Incapital	80,000.000	2,053,573	0.00	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	53,573	53,573	53,750	XXX
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						2,053,573	XXX	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	53,573	53,573	53,750	XXX
8999997. Total - Preferred Stocks - Part 4						2,053,573	XXX	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	53,573	53,573	53,750	XXX
8999999. Total - Preferred Stocks						2,053,573	XXX	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	53,573	53,573	53,750	XXX
Common Stocks - Industrial and Miscellaneous																				
88642R 10 9	TIDEWATER INC	..	03/30/2018.	Security Withdraw	1.000	29	XXX	25	24	1	0	0	1	0	25	0	4	4	0	XXX
88642R 10 9	TIDEWATER INC	..	05/03/2018.	ONFS Corporate	78,119.000	2,618,158	XXX	1,952,975	1,906,104	46,871	0	0	46,871	0	1,952,975	0	665,183	665,183	0	XXX
88642R 13 3	TIDEWATER INC WARRANTS	..	03/29/2018.	Tax Free Exchange	3,057.000	76,425	XXX	76,425	72,757	3,668	0	0	3,668	0	76,425	0	0	0	0	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous						2,694,612	XXX	2,029,425	1,978,885	50,540	0	0	50,540	0	2,029,425	0	665,187	665,187	0	XXX
9799997. Total - Common Stocks - Part 4						2,694,612	XXX	2,029,425	1,978,885	50,540	0	0	50,540	0	2,029,425	0	665,187	665,187	0	XXX
9799998 Total - Common Stocks - Summary Item from Part 5						102,455	XXX	76,425	0	0	0	0	0	0	76,425	0	26,030	26,030	0	XXX
9799999. Total - Common Stocks						2,797,067	XXX	2,105,850	1,978,885	50,540	0	0	50,540	0	2,105,850	0	691,217	691,217	0	XXX
9899999. Total - Preferred and Common Stocks						4,850,640	XXX	4,105,850	3,978,885	50,540	0	0	50,540	0	4,105,850	0	744,790	744,790	53,750	XXX
9999999. Total - Bonds, Preferred and Common Stocks						928,396,620	XXX	920,821,267	784,156,941	57,046	(182,132)	71,562	(196,648)	0	920,534,434	0	3,827,703	3,827,703	29,893,418	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions																				
196479 K3 2	COLORADO HSG & FIN AUTH	..	03/07/2018	Barclays	10/10/2018	Redemption 100.0000	145,000	145,000	145,000	145,000	0	0	0	0	0	0	0	0	1,729	0
762323 AL 7	RHODE ISLAND ST STUDENT LOAN A.	..	06/28/2018	Bank of America	12/01/2018	Redemption 100.0000	565,000	565,000	565,000	565,000	0	0	0	0	0	0	0	0	9,007	0
1799999.	Total - Bonds - U.S. States, Territories & Possessions						710,000	710,000	710,000	710,000	0	0	0	0	0	0	0	0	10,736	0
Bonds - U.S. Special Revenue and Special Assessment																				
3140Q9 UA 9	FANNIE MAE POOL CA2376	..	10/03/2018	J P Morgan & Co	12/01/2018	Paydown	89,735	90,128	89,735	89,735	0	(393)	0	(393)	0	0	0	0	464	100
31418C XN 9	FANNIE MAE POOL MA3384	..	10/05/2018	Wells Fargo Securities	12/01/2018	Paydown	112,073	111,985	112,073	112,073	0	88	0	88	0	0	0	0	550	125
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						201,808	202,113	201,808	201,808	0	(305)	0	(305)	0	0	0	0	1,014	225
Bonds - Industrial and Miscellaneous																				
00115A AG 4	AEP TRANSMISSION CO LLC 144A	..	02/12/2018	Wells Fargo Securities	05/10/2018	Tax Free Exchange	2,500,000	2,410,450	2,411,064	2,411,064	0	614	0	614	0	0	0	0	0	35,417
02007J AA 5	ALLY AUTO RECEIVABLES TRUST 2018-3 A1	..	06/19/2018	Barclays	12/18/2018	Barclays	1,134,384	1,134,384	1,133,897	1,134,384	0	0	0	0	0	0	(487)	(487)	13,291	0
02007J AA 5	ALLY AUTO RECEIVABLES TRUST 2018-3 A1	..	06/19/2018	Barclays	12/17/2018	Paydown	6,865,616	6,865,616	6,865,616	6,865,616	0	0	0	0	0	0	0	0	42,517	0
023135 BC 9	AMAZON.COM INC 3.150% 08/22/27	..	06/08/2018	Tax Free Exchange	12/13/2018	Deutsche Bank Securities	2,000,000	1,978,115	1,913,160	1,979,252	0	1,137	0	1,137	0	0	(66,092)	(66,092)	51,625	18,550
023138 AA 8	AMBAC ASSURANCE CORP 5.100% 06/07/20	..	02/13/2018	Direct	06/27/2018	J P Morgan & Co	5,595	7,386	7,442	7,073	0	(313)	0	(313)	0	0	369	369	209	0
023138 AA 8	AMBAC ASSURANCE CORP 5.100% 06/07/20	..	02/13/2018	Direct	02/14/2018	Security Withdraw	5,595	0	0	1	0	1	0	1	0	0	(1)	(1)	0	0
03236T AB 2	AXIS EQUIPMENT FINANCE REC 2018-1A B	..	02/16/2018	KeyBanc Capital Markets	12/20/2018	Paydown	5	5	5	5	0	0	0	0	0	0	0	0	0	0
05607U AB 5	BXG RECEIVABLES NOTE TRUST 2018-A B	..	10/16/2018	KeyBanc Capital Markets	12/02/2018	Paydown	68,683	68,672	68,683	68,683	0	11	0	11	0	0	0	0	301	0
05607U AC 3	BXG RECEIVABLES NOTE TRUST 2018-A C	..	10/16/2018	KeyBanc Capital Markets	12/02/2018	Paydown	66,183	66,170	66,183	66,183	0	13	0	13	0	0	0	0	327	0
05723K AB 6	BAKER HUGHES A GE CO LLC 144A	..	01/11/2018	Morgan Stanley & Co	02/01/2018	Tax Free Exchange	5,000,000	4,966,500	4,966,639	4,966,639	0	139	0	139	0	0	0	0	0	16,222
06051G GW 3	BANK OF AMERICA 144A 3.419% 12/20/28	..	01/29/2018	Bank of America	05/23/2018	Tax Free Exchange	2,000,000	1,970,220	1,971,119	1,971,119	0	899	0	899	0	0	0	0	0	7,788
11042T AA 1	BRITISH AIR 18-1 AA PTT 144A	..	03/14/2018	Citi Global Markets Inc	12/20/2018	Redemption 100.0000	4,660	4,660	4,660	4,660	0	0	0	0	0	0	0	0	120	0
12563L AJ 6	CLI FUNDING LLC 2018-1A A	..	04/24/2018	Wells Fargo Securities	12/18/2018	Paydown	207,552	207,037	207,552	207,552	0	515	0	515	0	0	0	0	2,794	0
12596E AA 2	CNH EQUIPMENT TRUST 2018-B A1	..	09/18/2018	Wells Fargo Securities	12/18/2018	Barclays	4,711,607	4,711,607	4,706,822	4,711,607	0	0	0	0	0	0	(4,785)	(4,785)	27,483	0
12596E AA 2	CNH EQUIPMENT TRUST 2018-B A1	..	09/18/2018	Wells Fargo Securities	12/17/2018	Paydown	1,288,393	1,288,393	1,288,393	1,288,393	0	0	0	0	0	0	0	0	4,419	0
134429 BH 1	CAMPBELL SOUP COMPANY 4.800% 03/15/48	..	03/12/2018	Credit Suisse	03/13/2018	Stifel Nicolaus	1,000,000	995,270	995,900	995,270	0	0	0	0	0	0	630	630	0	0
14313F AA 7	CARMAX AUTO OWNER TRUST 2018-3 A1	..	07/18/2018	Barclays	12/18/2018	Barclays	4,509,800	4,509,800	4,506,982	4,509,800	0	0	0	0	0	0	(2,819)	(2,819)	45,113	0
14313F AA 7	CARMAX AUTO OWNER TRUST 2018-3 A1	..	07/18/2018	Barclays	12/17/2018	Paydown	9,490,200	9,490,200	9,490,200	9,490,200	0	0	0	0	0	0	0	0	52,394	0
19423D AB 6	COLLEGE AVE STUDENT LOANS 2018-A A2	..	06/12/2018	Barclays	12/25/2018	Paydown	92,661	92,620	92,661	92,661	0	41	0	41	0	0	0	0	1,370	0
20268M AA 4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A	..	12/14/2018	Barclays	12/25/2018	Paydown	60,117	59,704	60,117	60,117	0	413	0	413	0	0	0	0	178	137
209111 FS 7	CONSOLIDATED EDISON CO NY INC	..	11/27/2018	Bank of America	12/18/2018	Bank of America	2,000,000	1,998,520	2,051,340	1,998,527	0	7	0	7	0	0	52,813	52,813	4,444	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
24736Y AA 4	DELTA AIRLINES 2015-1 A	..	03/16/2018	Barclays	07/30/2018	Redemption 100.0000	109,580	110,314	109,580	110,286	0	(28)	0	(28)	0	0	(706)	(706)	2,123	590
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B	..	08/14/2018	Credit Suisse	12/20/2018	Paydown	654,102	654,060	654,102	654,102	0	42	0	42	0	0	0	0	6,067	0
25755T AK 6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II	..	04/18/2018	Guggenheim Capital	10/25/2018	Paydown	50,000	50,000	50,000	50,000	0	0	0	0	0	0	0	0	818	0
26078J AD 2	DOWDUPONT INC 4.725% 11/15/28	..	11/14/2018	Credit Suisse	11/16/2018	BNP Paribas	2,000,000	2,000,000	2,011,120	2,000,000	0	0	0	0	0	0	11,120	11,120	0	0
26442C AU 8	DUKE ENERGY CAROLINAS 3.950% 03/15/48	..	02/26/2018	Credit Suisse	07/13/2018	Mizuho Securities	3,000,000	2,985,810	2,985,900	2,985,933	0	123	0	123	0	0	(33)	(33)	44,767	0
29978C AA 8	EverBank Mortgage Loan Trust 2018-1 A1	..	02/08/2018	Bank of America	12/01/2018	Paydown	422,471	417,718	422,471	422,471	0	4,753	0	4,753	0	0	0	0	6,637	904
3140J6 GP 6	FNMA P/T POOL BM2005 4.000% 12/01/47	..	02/02/2018	Morgan Stanley Dean Witter	12/01/2018	Paydown	949,949	977,112	949,949	949,949	0	(27,163)	0	(27,163)	0	0	0	0	16,774	1,267
3140Q8 WM 3	FANNIE MAE POOL CA1551	..	04/24/2018	J P Morgan & Co	12/01/2018	Paydown	284,712	289,517	284,712	284,712	0	(4,805)	0	(4,805)	0	0	0	0	3,715	411
33849N AG 0	FLAGSTAR MORTGAGE TRUST 2018-5 A7	..	09/07/2018	Bank of America	12/01/2018	Paydown	183,321	184,266	183,321	183,321	0	(945)	0	(945)	0	0	0	0	1,242	387
33850T AC 2	FLAGSTAR MORTGAGE TRUST 2018-1 A3	..	02/09/2018	J P Morgan & Co	12/01/2018	Paydown	527,387	522,690	527,387	527,387	0	4,697	0	4,697	0	0	0	0	7,860	1,128
33850T AE 8	FLAGSTAR MORTGAGE TRUST 2018-1 A5	..	02/09/2018	J P Morgan & Co	12/01/2018	Paydown	878,977	881,586	878,977	878,977	0	(2,609)	0	(2,609)	0	0	0	0	13,100	1,880
33851F AA 5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1	..	10/24/2018	Bank of America	12/01/2018	Paydown	67,684	67,032	67,684	67,684	0	651	0	651	0	0	0	0	362	218
33851L AD 6	FLAGSTAR MORTGAGE TRUST 2018-4 A4	..	06/21/2018	J P Morgan & Co	12/01/2018	Paydown	467,741	469,714	467,741	467,741	0	(1,973)	0	(1,973)	0	0	0	0	5,860	1,403
35563P HF 9	Freddie Mac - SCRT 2018-4 MA	..	11/08/2018	Wells Fargo Securities	12/01/2018	Paydown	87,466	85,447	87,466	87,466	0	2,019	0	2,019	0	0	0	0	347	374
36255J AA 2	GM FINANCIAL SECURITIZED TERM 2018-3 A1	..	07/11/2018	J P Morgan & Co	12/18/2018	Barclays	987,408	987,408	986,868	987,408	0	0	0	0	0	0	(540)	(540)	10,064	0
36255J AA 2	GM FINANCIAL SECURITIZED TERM 2018-3 A1	..	07/11/2018	J P Morgan & Co	12/17/2018	Paydown	8,512,592	8,512,592	8,512,592	8,512,592	0	0	0	0	0	0	0	0	41,277	0
36256B AC 4	GS MORTGAGE-BACKED SECURITIES 2018-RPL1	..	11/20/2018	Goldman Sachs & Co	12/01/2018	Paydown	69,927	68,949	69,927	69,927	0	978	0	978	0	0	0	0	219	189
36256G AA 7	GM FINANCIAL AUTOMOBILE LEAS 2018-3 A1	..	09/18/2018	RBC Capital Markets	12/20/2018	Barclays	4,051,380	4,051,380	4,047,740	4,051,380	0	0	0	0	0	0	(3,640)	(3,640)	23,103	0
36256G AA 7	GM FINANCIAL AUTOMOBILE LEAS 2018-3 A1	..	09/18/2018	RBC Capital Markets	12/20/2018	Paydown	4,948,620	4,948,620	4,948,620	4,948,620	0	0	0	0	0	0	0	0	16,145	0
37956A AB 9	GLOBAL SC FINANCE SRL 2018-1A A	..	05/17/2018	Deutsche Bank Securities	12/17/2018	Paydown	265,200	265,149	265,200	265,200	0	51	0	51	0	0	0	0	3,537	0
411707 AB 8	CKE RESTAURANTS HOLDINGS INC 2018-1A AI	..	05/23/2018	Barclays	12/20/2018	Paydown	7,500	7,500	7,500	7,500	0	0	0	0	0	0	0	0	159	0
411707 AD 4	CKE RESTAURANTS HOLDINGS INC 2018-1A AII	..	05/23/2018	Barclays	12/20/2018	Paydown	15,000	15,000	15,000	15,000	0	0	0	0	0	0	0	0	372	0
43284B AB 8	HILTON GRAND VACATIONS TRUST 2018-AA B	..	09/11/2018	Bank of America	12/25/2018	Paydown	118,265	118,238	118,265	118,265	0	28	0	28	0	0	0	0	754	0
43284B AC 6	HILTON GRAND VACATIONS TRUST 2018-AA C	..	09/11/2018	Bank of America	12/25/2018	Paydown	118,265	118,254	118,265	118,265	0	12	0	12	0	0	0	0	815	0
437076 BW 1	HOME DEPOT INC 3.900% 12/06/28	..	11/27/2018	J P Morgan & Co	12/14/2018	Bank of America	3,000,000	2,979,390	3,046,440	2,979,446	0	56	0	56	0	0	66,994	66,994	3,900	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
448579 AG 7	HYATT HOTELS CORP 4.375% 09/15/28	..	08/07/2018	J P Morgan & Co	08/10/2018	US Bancorp	1,900,000	1,897,454	1,900,988	1,897,454	0	0	0	0	0	0	3,534	3,534	0	0
465964 AC 8	JP MORGAN MORTGAGE TRUST 2018-LTV1 A3	..	11/28/2018	J P Morgan & Co	12/01/2018	Paydown	69,811	70,411	69,811	69,811	0	(600)	0	(600)	0	0	0	0	262	253
46648R AC 5	JP MORGAN MORTGAGE TRUST 2018-1 A3	..	01/18/2018	J P Morgan & Co	12/01/2018	Paydown	177,310	177,891	177,310	177,310	0	(582)	0	(582)	0	0	0	0	2,580	517
46649Y AC 9	JP MORGAN MORTGAGE TRUST 2018-9 A3	..	09/20/2018	J P Morgan & Co	12/01/2018	Paydown	34,170	33,914	34,170	34,170	0	256	0	256	0	0	0	0	228	103
46649Y AE 5	JP MORGAN MORTGAGE TRUST 2018-9 A5	..	09/20/2018	J P Morgan & Co	12/01/2018	Paydown	58,454	58,664	58,454	58,454	0	(210)	0	(210)	0	0	0	0	390	175
46650M AC 1	JP MORGAN MORTGAGE TRUST 2018-8 A3	..	08/16/2018	J P Morgan & Co	12/01/2018	Paydown	133,918	133,960	133,918	133,918	0	(42)	0	(42)	0	0	0	0	1,010	432
47788E AA 6	JOHN DEERE OWNER TRUST 2018-B A1	..	07/18/2018	Bank of America	12/18/2018	Barclays	4,765,294	4,765,294	4,761,572	4,765,294	0	0	0	0	0	0	(3,723)	(3,723)	49,662	0
47788E AA 6	JOHN DEERE OWNER TRUST 2018-B A1	..	07/18/2018	Bank of America	12/17/2018	Paydown	4,234,706	4,234,706	4,234,706	4,234,706	0	0	0	0	0	0	0	0	27,136	0
487312 AA 8	KEENAN FT DETRICK ENERGY 144A	..	06/07/2018	Wells Fargo Securities	11/15/2018	Redemption 100.0000	125,932	139,169	125,932	138,608	0	(561)	0	(561)	0	0	(12,677)	(12,677)	3,837	554
526057 CS 1	LENNAR CORP 144A 5.250% 06/01/26	..	04/10/2018	Bank of America	06/13/2018	Tax Free Exchange	2,000,000	2,015,000	2,014,701	2,014,701	0	(299)	0	(299)	0	0	0	0	52,500	38,208
57563N AB 4	MASSACHUSETTS EDUCATIONAL FIN 2018-A A	..	09/20/2018	RBC Capital Markets	12/25/2018	Redemption 100.0000	105,507	104,509	105,507	104,536	0	27	0	27	0	0	971	971	39,347	0
585499 AB 2	MELLO MORTGAGE CAPITAL ACCEPT 2018-MTG2	..	10/25/2018	Credit Suisse	12/01/2018	Paydown	114,396	112,930	114,396	114,396	0	1,466	0	1,466	0	0	0	0	576	381
58772R AA 2	MERCEDES-BENZ AUTO RECEIVABLES 2018-1 A1	..	07/17/2018	BNP Paribas	12/18/2018	Citi Global Markets Inc	721,547	721,547	721,237	721,547	0	0	0	0	0	0	(310)	(310)	6,971	0
58772R AA 2	MERCEDES-BENZ AUTO RECEIVABLES 2018-1 A1	..	07/17/2018	BNP Paribas	12/17/2018	Paydown	5,278,453	5,278,453	5,278,453	5,278,453	0	0	0	0	0	0	0	0	24,679	0
62848B AB 7	MVW OWNER TRUST 2018-1A B	..	06/19/2018	Credit Suisse	12/20/2018	Paydown	202,479	202,448	202,479	202,479	0	31	0	31	0	0	0	0	2,174	0
66775V AA 3	NORTHWEST PIPELINE LLC 144A	..	02/14/2018	J P Morgan & Co	03/01/2018	Tax Free Exchange	3,000,000	2,981,970	2,982,064	2,982,064	0	94	0	94	0	0	0	0	0	45,000
67103H AG 2	O'REILLY AUTOMOTIVE INC	..	05/10/2018	J P Morgan & Co	05/10/2018	Credit Suisse	3,000,000	2,991,960	2,994,150	2,991,960	0	0	0	0	0	0	2,190	2,190	0	0
68504W AB 3	ORANGE LAKE TIMESHARE TRUST 2018-A B	..	02/13/2018	Bank of America	12/08/2018	Paydown	1,339,731	1,339,711	1,339,731	1,339,731	0	20	0	20	0	0	0	0	18,159	0
68504W AC 1	ORANGE LAKE TIMESHARE TRUST 2018-A C	..	02/13/2018	Bank of America	12/08/2018	Paydown	1,148,385	1,148,225	1,148,385	1,148,385	0	160	0	160	0	0	0	0	17,377	0
69371V AA 5	PSMC TRUST 2018-1A A1 3.500% 02/25/48	..	03/08/2018	Credit Suisse	12/01/2018	Paydown	446,971	441,314	446,971	446,971	0	5,657	0	5,657	0	0	0	0	5,356	652
69374J AA 9	PSMC TRUST 2018-3 A1 4.000% 08/25/48	..	09/10/2018	Credit Suisse	12/01/2018	Paydown	52,241	52,118	52,241	52,241	0	122	0	122	0	0	0	0	412	75
69374K AA 6	PSMC TRUST 2018-4 A1 4.000% 11/25/48	..	10/09/2018	Credit Suisse	12/01/2018	Paydown	52,939	52,319	52,939	52,939	0	620	0	620	0	0	0	0	243	65
703481 AA 9	PATTERSON-UTI ENERGY INC 144A	..	01/10/2018	Goldman Sachs & Co	09/13/2018	Tax Free Exchange	5,000,000	4,996,250	4,996,515	4,996,515	0	265	0	265	0	0	0	0	105,333	0
72703P AA 1	PLANET FITNESS MASTER ISSUER 2018-1A A2I	..	07/19/2018	Guggenheim Capital	12/05/2018	Paydown	25,000	25,000	25,000	25,000	0	0	0	0	0	0	0	0	367	0
744320 AZ 5	PRUDENTIAL FINANCIAL INC 144A	..	02/09/2018	Deutsche Bank Securities	05/04/2018	Tax Free Exchange	5,000,000	4,743,490	4,744,522	4,744,522	0	1,032	0	1,032	0	0	0	0	0	35,852

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											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
81746Q AA 9	SEQUOIA MORTGAGE TRUST 2018-2 A1	..	01/16/2018	Wells Fargo Securities	12/01/2018	Paydown	371,511	374,123	371,511	371,511	0	(2,612)	0	(2,612)	0	0	0	0	6,853	867
81747D AA 7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1	..	02/08/2018	Wells Fargo Securities	12/01/2018	Paydown	984,006	999,994	984,006	984,006	0	(15,988)	0	(15,988)	0	0	0	0	16,692	2,952
81747E AC 1	SEQUOIA MORTGAGE TRUST 2018-CH2 A3	..	05/10/2018	Wells Fargo Securities	12/01/2018	Paydown	526,070	529,307	526,070	526,070	0	(3,236)	0	(3,236)	0	0	0	0	7,821	1,344
81747L AB 7	SEQUOIA MORTGAGE TRUST 2018-CH4 A2	..	09/20/2018	Wells Fargo Securities	12/01/2018	Paydown	213,528	213,797	213,528	213,528	0	(268)	0	(268)	0	0	0	0	1,507	641
81747W AG 2	SEQUOIA MORTGAGE TRUST 2018-7 A4	..	08/08/2018	Wells Fargo Securities	12/01/2018	Paydown	115,133	115,709	115,133	115,133	0	(576)	0	(576)	0	0	0	0	950	256
82653D AB 5	SIERRA RECEIVABLES FUNDING CO 2018-2A B	..	07/11/2018	Credit Suisse	12/20/2018	Paydown	434,780	434,727	434,780	434,780	0	53	0	53	0	0	0	0	4,013	0
82653D AC 3	SIERRA RECEIVABLES FUNDING CO 2018-2A C	..	07/11/2018	Credit Suisse	12/20/2018	Paydown	434,780	434,659	434,780	434,780	0	121	0	121	0	0	0	0	4,332	0
82653G AB 8	SIERRA RECEIVABLES FUNDING CO 2018-3A B	..	10/10/2018	Barclays	12/20/2018	Paydown	149,215	149,191	149,215	149,215	0	25	0	25	0	0	0	0	750	0
82653G AC 6	SIERRA RECEIVABLES FUNDING CO 2018-3A C	..	10/10/2018	Barclays	12/20/2018	Paydown	193,786	193,783	193,786	193,786	0	4	0	4	0	0	0	0	1,049	0
83546D AF 5	SONIC CAPITAL LLC 2018-1A A2	..	01/23/2018	Guggenheim Capital	12/20/2018	Paydown	2,083	2,083	2,083	2,083	0	0	0	0	0	0	0	0	74	0
84334# AA 5	SOUTHERN MARYLAND ELECTRIC COO FIRST MOR	..	04/16/2018	Mizuho Securities	10/16/2018	Redemption 100.0000	61,376	61,376	61,376	61,376	0	0	0	0	0	0	0	0	1,228	0
84858D AA 6	SPIRIT AIRLINES 2015-1 A	..	09/19/2018	Various	10/01/2018	Redemption 100.0000	204,479	207,161	204,479	207,096	0	(65)	0	(65)	0	0	(2,617)	(2,617)	5,609	3,660
86212V AE 4	STORE MASTER FUNDING LLC 2018-1A A2	..	10/12/2018	Credit Suisse	12/20/2018	Paydown	8,609	8,606	8,609	8,609	0	3	0	3	0	0	0	0	44	0
86212V AF 1	STORE MASTER FUNDING LLC 2018-1A A3	..	10/12/2018	Credit Suisse	12/20/2018	Paydown	1,667	1,666	1,667	1,667	0	1	0	1	0	0	0	0	9	0
86212V AG 9	STORE MASTER FUNDING LLC 2018-1A A4	..	10/12/2018	Credit Suisse	12/20/2018	Paydown	2,083	2,083	2,083	2,083	0	0	0	0	0	0	0	0	12	0
88315L AA 6	TEXTAINER MARINE CONTAINERS 2018-1A A	..	08/02/2018	Wells Fargo Securities	12/20/2018	Paydown	150,000	148,227	150,000	150,000	0	1,773	0	1,773	0	0	0	0	1,267	0
88632A AA 6	TIAA BANK MORTGAGE LOAN TRUST 2018-3 A1	..	10/26/2018	Bank of America	12/01/2018	Paydown	51,993	51,465	51,993	51,993	0	528	0	528	0	0	0	0	283	168
89657A AA 4	TRINITY RAIL LEASING L.P. 2018-1A A1	..	06/13/2018	Bank of America	12/17/2018	Paydown	301,147	301,036	301,147	301,147	0	111	0	111	0	0	0	0	3,265	0
89679H AJ 4	TRITON CONTAINER FINANCE LLC 2018-1A A	..	03/13/2018	Bank of America	12/20/2018	Paydown	525,000	524,900	525,000	525,000	0	100	0	100	0	0	0	0	8,641	0
92211M AC 7	VANTAGE DATA CENTERS ISSUER 2018-1A A2	..	02/09/2018	Guggenheim Capital	12/15/2018	Paydown	66,667	66,667	66,667	66,667	0	0	0	0	0	0	0	0	1,237	0
92211M AE 3	VANTAGE DATA CENTERS ISSUER 2018-2A A2	..	11/16/2018	Guggenheim Capital	12/15/2018	Paydown	3,333	3,333	3,333	3,333	0	0	0	0	0	0	0	0	8	0
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A	..	04/06/2018	Citi Global Markets Inc	12/01/2018	Paydown	451,779	451,626	451,779	451,779	0	154	0	154	0	0	0	0	7,272	1,847
94989U AS 0	WELLS FARGO MORTGAGE BACKED 2018-1 A17	..	10/16/2018	Wells Fargo Securities	12/01/2018	Paydown	54,446	51,954	54,446	54,446	0	2,493	0	2,493	0	0	0	0	228	127

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
95058X AD 0	WENDYS FUNDING LLC 2018-1A A2I	..	04/04/2018	Citi	12/15/2018	Paydown	37,500	36,894	37,500	37,500	0	606	0	606	0	0	0	0	670	78
96033W AB 4	WESTGATE RESORTS 2018-1A B	..	04/19/2018	Amherst Securities	12/01/2018	Paydown	541,330	538,623	541,330	541,330	0	2,707	0	2,707	0	0	0	0	6,445	0
96033W AC 2	WESTGATE RESORTS 2018-1A C	..	04/19/2018	Amherst Securities	12/01/2018	Paydown	618,663	617,479	618,663	618,663	0	1,184	0	1,184	0	0	0	0	8,436	0
97064E AA 6	WILLIS ENGINE SECURITIZATION T 2018-A A	..	08/16/2018	Bank of America	12/15/2018	Paydown	33,827	33,825	33,827	33,827	0	2	0	2	0	0	0	0	370	0
98163E AA 4	WORLD OMNI AUTO RECEIVABLES TR 2018-C A1	..	07/24/2018	Mitsubishi UFJ Securities	12/18/2018	Barclays	1,067,527	1,067,527	1,066,860	1,067,527	0	0	0	0	0	0	(667)	(667)	9,868	0
98163E AA 4	WORLD OMNI AUTO RECEIVABLES TR 2018-C A1	..	07/24/2018	Mitsubishi UFJ Securities	12/17/2018	Paydown	2,932,473	2,932,473	2,932,473	2,932,473	0	0	0	0	0	0	0	0	14,794	0
009088 AA 3	AIR CANADA 2015-2AA 3.750% 12/15/27	A	03/21/2018	Barclays	12/15/2018	Redemption 100.0000	241,110	240,434	241,110	240,473	0	38	0	38	0	0	638	638	6,781	2,240
496902 AP 2	KINROSS GOLD CORP 144A	A	04/10/2018	J P Morgan & Co	07/16/2018	Tax Free Exchange	6,500,000	6,372,500	6,376,018	6,376,018	0	3,518	0	3,518	0	0	0	0	146,250	64,438
89352H AW 9	TRANS-CANADA PIPELINES	A	05/03/2018	J P Morgan & Co	10/10/2018	Deutsche Bank Securities	2,000,000	1,992,220	1,973,880	1,992,504	0	284	0	284	0	0	(18,624)	(18,624)	36,597	0
895945 G@ 6	TRICAN WELL SERVICE LTD PIK SERIES G	A	10/28/2018	Direct	12/05/2018	Redemption 100.0000	3,024	0	3,024	0	0	0	0	0	0	0	3,024	3,024	0	0
02315Q AA 6	AMBAC LSNI LLC 144A 7.808% 02/12/23	D	02/13/2018	Direct	06/27/2018	J P Morgan & Co	26,900	26,967	27,169	26,900	0	(67)	0	(67)	0	0	269	269	697	0
02315Q AA 6	AMBAC LSNI LLC 144A 7.808% 02/12/23	D	02/13/2018	Direct	02/14/2018	Security Withdraw	26,900	0	0	(3)	0	(3)	0	(3)	0	0	3	3	0	0
12805P AJ 5	CAL FUNDING LTD 2018-2A A	D	09/12/2018	Bank of America	12/25/2018	Paydown	87,500	87,490	87,500	87,500	0	10	0	10	0	0	0	0	696	0
71654Q CH 3	PETROLEOS MEXICANOS 144A	D	02/01/2018	Citi Global Markets Inc	12/21/2018	Tax Free Exchange	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	80,250	0
3899999. Total - Bonds - Industrial and Miscellaneous							136,200,070	135,585,687	135,588,239	135,563,403	0	(22,280)	0	(22,280)	0	0	24,834	24,834	1,200,199	287,750
8399998. Total - Bonds							137,111,878	136,497,800	136,500,047	136,475,211	0	(22,585)	0	(22,585)	0	0	24,834	24,834	1,211,949	287,975
Common Stocks - Industrial and Miscellaneous																				
88642R 10 9	TIDEWATER INC	..	03/29/2018	Tax Free Exchange	05/03/2018	ONFS Corporate	3,057.000	76,425	102,455	76,425	0	0	0	0	0	0	26,030	26,030	0	0
9099999. Total - Common Stocks - Industrial and Miscellaneous								76,425	102,455	76,425	0	0	0	0	0	0	26,030	26,030	0	0
9799998. Total - Common Stocks								76,425	102,455	76,425	0	0	0	0	0	0	26,030	26,030	0	0
9899999. Total - Preferred and Common Stocks								76,425	102,455	76,425	0	0	0	0	0	0	26,030	26,030	0	0
9999999. Total - Bonds, Preferred and Common Stocks								136,574,225	136,602,502	136,551,636	0	(22,585)	0	(22,585)	0	0	50,864	50,864	1,211,949	287,975

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	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	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	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer											
67740* 10 4	Ohio National Life Assurance Corporation		89206	31-0962495	8bi	NO	0	290,426,659	0	3,200.000	100.0
63763# 10 1	National Security Life and Annuity Co		85472	13-2740556	8bi	NO	0	37,019,048	0	10,000.000	100.0
61411* 10 5	Montgomery Re		13575	26-3791519	8bi	NO	0	0	0	250,000.000	100.0
49179@ 10 0	Kenwood Re		15363	80-0955278	8bi	NO	0	0	0	250,000.000	100.0
13177# 10 6	Camargo Re Captive		15855	47-4249160	8bi	NO	0	25,250,000	0	250,000.000	100.0
000000 00 0	Sunrise Captive Re		16481	83-2532656	8bi	NO	0	250,000	0	250,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	352,945,707	0	XXX	XXX
Common Stocks - Other Affiliates											
67741# 10 9	Ohio National Equities, Inc		0	31-1454699	8bii		0	1,994,230	0	3,330.000	100.0
68215@ 10 6	The O. N. Equity Sales Co		0	31-0742113	8bii		0	6,503,625	0	33,600.000	100.0
67741@ 10 1	Ohio National Investment, Inc		0	31-1454693	8bii		0	0	0	10.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	8,497,855	0	XXX	XXX
1899999. Total - Common Stocks							0	361,443,562	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	361,443,562	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: $.....971,757,874.
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	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest

NONE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
BARCLAYS CUSTOM 01/14/2020 Strike @ 160.382 BXIIG$003	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	01/13/2017	01/14/2020	6,329	1,015,053	160.382	48,722	0	0	46,246		46,246	(59,638)	0	0	0	0		0/0
BARCLAYS CUSTOM 02/14/2020 Strike @ 160.0548 BXIIG$004	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	02/15/2017	02/14/2020	1,796	287,394	160.0548	13,766	0	0	13,676		13,676	(16,912)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2021 Strike @ 175.9437 BXIIG$015	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	01/12/2018	01/14/2021	24,543	4,318,237	175.9437	0	203,781	0	55,005		55,005	(148,776)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2021 Strike @ 175.9437 BXIIG$016	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	02/05/2018	01/14/2021	6,271	1,103,280	175.9437	0	52,046	0	14,053		14,053	(37,993)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/11/2019 Strike @ 160.88 BXIIG$000	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	10/14/2016	10/11/2019	201	32,347	160.88	1,575	0	0	1,329		1,329	(2,046)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/11/2019 Strike @ 168.2026 BXIIG$031	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	10/15/2018	10/11/2019	8,826	1,484,531	168.2026	0	39,187	0	24,882		24,882	(14,305)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2020 Strike @ 173.3773 BXIIG$012	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	10/13/2017	10/14/2020	4,657	807,371	173.3773	38,188	0	0	12,138		12,138	(25,656)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2021 Strike @ 168.2026 BXIIG$032	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	10/15/2018	10/14/2021	4,288	721,229	168.2026	0	33,402	0	26,912		26,912	(6,491)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/13/2020 Strike @ 176.2006 BXIIG$013	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	11/14/2017	11/13/2020	6,497	1,144,856	176.2006	54,402	0	0	13,092		13,092	(31,898)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2019 Strike @ 157.6832 BXIIG$001	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	11/14/2016	11/14/2019	5,154	812,739	157.6832	39,230	0	0	46,266		46,266	(55,469)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/13/2019 Strike @ 158.2445 BXIIG$002	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	12/14/2016	12/13/2019	2,091	330,934	158.2445	16,070	0	0	18,103		18,103	(21,907)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2020 Strike @ 176.7431 BXIIG$014	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	12/15/2017	12/14/2020	12,689	2,242,718	176.7431	106,043	0	0	25,183		25,183	(59,384)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/12/2021 Strike @ 168.0285 BXIIG$017	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	02/14/2018	02/12/2021	176,309	29,624,977	168.0285	0	1,401,840	0	1,022,688		1,022,688	(379,152)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/12/2021 Strike @ 169.6624 BXIIG$018	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	03/14/2018	03/12/2021	179,596	30,470,666	169.6624	0	1,426,613	0	944,020		944,020	(482,593)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/13/2020 Strike @ 160.0319 BXIIG$005	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	03/14/2017	03/13/2020	2,517	402,848	160.0319	19,529	0	0	19,430		19,430	(23,161)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2020 Strike @ 163.3022 BXIIG$006	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	04/13/2017	04/14/2020	7,309	1,193,582	163.3022	57,173	0	0	43,151		43,151	(61,454)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2021 Strike @ 169.8689 BXIIG$019	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	04/13/2018	04/14/2021	75,659	12,852,142	169.8689	0	601,552	0	401,090		401,090	(200,462)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2019 Strike @ 170.7436 BXIIG$021	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	05/15/2018	05/14/2019	1,325	226,198	170.7436	0	6,041	0	2,127		2,127	(3,914)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2020 Strike @ 166.4841 BXIIG$007	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	05/12/2017	05/14/2020	3,330	554,357	166.4841	26,498	0	0	14,877		14,877	(25,355)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2021 Strike @ 170.7436 BXIIG$020	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	05/15/2018	05/14/2021	18,395	3,140,799	170.7436	0	153,229	0	93,705		93,705	(59,524)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/12/2020 Strike @ 168.9675 BXIIG$008	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	06/14/2017	06/12/2020	8,003	1,352,255	168.9675	64,232	0	0	31,545		31,545	(56,660)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2019 Strike @ 172.2793 BXIIG$022	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital... AC28XWWI3WIBK2824319	06/15/2018	06/14/2019	14,188	2,444,373	172.2793	0	65,300	0	20,164		20,164	(45,136)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
BARCLAYS CUSTOM 6/14/2021 Strike @ 172.2793 BXIIG$023	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital...	AC28XWWI3WIBK2824319...	06/15/2018	06/14/2021	4,930	849,292	172.2793	0	41,260	0	23,007		23,007	(18,253)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/12/2019 Strike @ 174.1576 BXIIG$024	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital...	AC28XWWI3WIBK2824319...	07/13/2018	07/12/2019	17,641	3,072,265	174.1576	0	80,896	0	20,860		20,860	(60,036)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2020 Strike @ 167.017 BXIIG$009	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital...	AC28XWWI3WIBK2824319...	07/14/2017	07/14/2020	3,843	641,846	167.017	30,560	0	0	17,131		17,131	(27,575)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2021 Strike @ 174.1576 BXIIG$025	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital...	AC28XWWI3WIBK2824319...	07/13/2018	07/14/2021	10,547	1,836,783	174.1576	0	85,383	0	44,078		44,078	(41,306)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 172.9247 BXIIG$027	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital...	AC28XWWI3WIBK2824319...	08/15/2018	08/13/2021	1,905	329,456	172.9247	0	15,366	0	8,344		8,344	(7,022)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 172.9247 BXIIG$026	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital...	AC28XWWI3WIBK2824319...	08/15/2018	08/13/2021	5,825	1,007,292	172.9247	0	46,979	0	25,511		25,511	(21,469)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2019 Strike @ 172.9247 BXIIG$028	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital...	AC28XWWI3WIBK2824319...	08/15/2018	08/14/2019	16,785	2,902,538	172.9247	0	77,296	0	17,379		17,379	(59,918)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2020 Strike @ 166.3356 BXIIG$010	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital...	AC28XWWI3WIBK2824319...	08/14/2017	08/14/2020	2,470	410,886	166.3356	19,681	0	0	12,008		12,008	(17,875)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/13/2019 Strike @ 173.2475 BXIIG$029	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital...	AC28XWWI3WIBK2824319...	09/18/2018	09/13/2019	19,475	3,373,924	173.2475	0	89,423	0	21,201		21,201	(68,222)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2020 Strike @ 168.6971 BXIIG$011	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital...	AC28XWWI3WIBK2824319...	09/14/2017	09/14/2020	10,925	1,843,018	168.6971	87,728	0	0	43,806		43,806	(72,384)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2021 Strike @ 173.2475 BXIIG$030	Fixed Index Annuities	Exhibit 5	Equity/ Index	Barclays Capital...	AC28XWWI3WIBK2824319...	09/18/2018	09/14/2021	11,593	2,008,498	173.2475	0	93,581	0	50,738		50,738	(42,843)	0	0	0	0		0/0
RUSSELL 2000 1/14/2019 Strike @ 1591.972 4642L$062	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB653...	01/16/2018	01/14/2019	128	203,629	1591.972	0	11,512	0	0		0	(11,512)	0	0	0	0		0/0
RUSSELL 2000 1/14/2019 Strike @ 1591.972 4642L$060	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB653...	01/12/2018	01/14/2019	2,131	3,391,856	1591.972	0	191,755	0	3		3	(191,752)	0	0	0	0		0/0
RUSSELL 2000 1/14/2019 Strike @ 1591.972 4642L$059	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB653...	01/12/2018	01/14/2019	2,475	3,939,526	1591.972	0	222,716	0	4		4	(222,712)	0	0	0	0		0/0
RUSSELL 2000 1/14/2019 Strike @ 1591.972 4642L$061	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB653...	01/12/2018	01/14/2019	1,944	3,095,176	1591.972	0	174,982	0	3		3	(174,979)	0	0	0	0		0/0
RUSSELL 2000 1/14/2019 Strike @ 1591.972 4642L$063	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB653...	01/16/2018	01/14/2019	720	1,146,443	1591.972	0	64,813	0	1		1	(64,812)	0	0	0	0		0/0
RUSSELL 2000 10/11/2019 Strike @ 1546.679 4642L$095	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	10/12/2018	10/11/2019	830	1,284,424	1546.679	0	66,692	0	3,084		3,084	(63,607)	0	0	0	0		0/0
RUSSELL 2000 10/11/2019 Strike @ 1546.679 4642L$096	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	10/12/2018	10/11/2019	4,122	6,374,668	1546.679	0	330,995	0	15,309		15,309	(315,687)	0	0	0	0		0/0
RUSSELL 2000 11/14/2019 Strike @ 1502.505 4642L$097	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	11/14/2018	11/14/2019	5,421	8,144,959	1502.505	0	433,679	0	59,745		59,745	(373,934)	0	0	0	0		0/0
RUSSELL 2000 12/13/2019 Strike @ 1410.813 4642L$098	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	12/14/2018	12/13/2019	4,896	6,907,213	1410.813	0	394,633	0	210,898		210,898	(183,735)	0	0	0	0		0/0
RUSSELL 2000 2/14/2019 Strike @ 1522.096 4642L$068	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB653...	02/15/2018	02/14/2019	506	770,652	1522.096	0	55,694	0	38,668		38,668	(17,026)	0	0	0	0		0/0
RUSSELL 2000 2/14/2019 Strike @ 1522.096 4642L$064	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB653...	02/14/2018	02/14/2019	1,610	2,450,803	1522.096	0	161,015	0	122,973		122,973	(38,042)	0	0	0	0		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 2/14/2019 Strike @ 1522.096 4642L$065	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	02/14/2018	02/14/2019	2,590	3,942,609	1522.096	0	259,026	0	197,822		197,822	(61,204)	0	0	0	0		0/0
RUSSELL 2000 2/14/2019 Strike @ 1522.096 4642L$066	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	02/14/2018	02/14/2019	18,300	27,854,813	1522.096	0	1,830,030	0	1,397,627		1,397,627	(432,403)	0	0	0	0		0/0
RUSSELL 2000 2/14/2019 Strike @ 1522.096 4642L$067	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	02/15/2018	02/14/2019	100	152,179	1522.096	0	10,998	0	7,636		7,636	(3,362)	0	0	0	0		0/0
RUSSELL 2000 3/14/2019 Strike @ 1584.311 4642L$073	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/15/2018	03/14/2019	756	1,197,486	1584.311	0	75,584	0	298		298	(75,286)	0	0	0	0		0/0
RUSSELL 2000 3/14/2019 Strike @ 1584.311 4642L$072	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/15/2018	03/14/2019	34	54,421	1584.311	0	3,435	0	14		14	(3,421)	0	0	0	0		0/0
RUSSELL 2000 3/14/2019 Strike @ 1584.3112 4642L$069	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2018	03/14/2019	13,618	21,575,308	1584.3112	0	1,361,810	0	5,369		5,369	(1,356,441)	0	0	0	0		0/0
RUSSELL 2000 3/14/2019 Strike @ 1584.3112 4642L$070	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2018	03/14/2019	2,786	4,414,461	1584.3112	0	278,636	0	1,099		1,099	(277,537)	0	0	0	0		0/0
RUSSELL 2000 3/14/2019 Strike @ 1584.3112 4642L$071	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2018	03/14/2019	1,645	2,606,255	1584.3112	0	164,504	0	649		649	(163,855)	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$076	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/13/2018	04/12/2019	2,447	3,791,602	1549.509	0	216,122	0	10,357		10,357	(205,765)	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$074	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/13/2018	04/12/2019	3,775	5,849,551	1549.509	0	333,425	0	15,978		15,978	(317,446)	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$078	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/16/2018	04/12/2019	427	661,129	1549.509	0	32,854	0	1,806		1,806	(31,048)	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$075	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/13/2018	04/12/2019	8,089	12,533,978	1549.509	0	714,437	0	34,237		34,237	(680,200)	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1549.509 4642L$077	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/16/2018	04/12/2019	69	107,474	1549.509	0	5,341	0	294		294	(5,047)	0	0	0	0		0/0
RUSSELL 2000 5/14/2019 Strike @ 1600.3438 4642L$080	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	05/14/2018	05/14/2019	1,226	1,961,605	1600.3438	0	122,574	0	732		732	(121,842)	0	0	0	0		0/0
RUSSELL 2000 5/14/2019 Strike @ 1600.3438 4642L$079	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	05/14/2018	05/14/2019	1,998	3,198,127	1600.3438	0	199,840	0	1,194		1,194	(198,646)	0	0	0	0		0/0
RUSSELL 2000 5/14/2019 Strike @ 1600.3438 4642L$081	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	05/14/2018	05/14/2019	1,856	2,970,766	1600.3438	0	185,633	0	1,122		1,122	(184,511)	0	0	0	0		0/0
RUSSELL 2000 6/14/2019 Strike @ 1684.7246 4642L$083	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	06/14/2018	06/14/2019	87	146,689	1684.7246	0	8,707	0	3		3	(8,704)	0	0	0	0		0/0
RUSSELL 2000 6/14/2019 Strike @ 1684.7246 4642L$082	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	06/14/2018	06/14/2019	2,397	4,038,386	1684.7246	0	239,706	0	84		84	(239,622)	0	0	0	0		0/0
RUSSELL 2000 6/14/2019 Strike @ 1684.73 4642L$084	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	06/14/2018	06/14/2019	3,467	5,840,336	1684.73	0	346,664	0	121		121	(346,543)	0	0	0	0		0/0
RUSSELL 2000 7/12/2019 Strike @ 1687.0791 4642L$086	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	07/13/2018	07/12/2019	2,200	3,711,591	1687.0791	0	220,001	0	196		196	(219,805)	0	0	0	0		0/0
RUSSELL 2000 7/12/2019 Strike @ 1687.0791 4642L$087	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	07/13/2018	07/12/2019	1,835	3,095,031	1687.0791	0	183,455	0	164		164	(183,291)	0	0	0	0		0/0
RUSSELL 2000 7/12/2019 Strike @ 1687.0791 4642L$088	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	07/17/2018	07/12/2019	86	144,262	1687.0791	0	5,957	0	8		8	(5,950)	0	0	0	0		0/0

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 7/12/2019 Strike @ 1687.0791 4642L$085	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/13/2018	07/12/2019	1,105	1,863,396	1687.0791	0	110,451	0	98		98	(110,352)	0	0	0	0		0/0
RUSSELL 2000 8/14/2019 Strike @ 1692.578 4642L$089	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	08/14/2018	08/14/2019	2,311	3,910,837	1692.578	0	148,689	0	151		151	(148,538)	0	0	0	0		0/0
RUSSELL 2000 8/14/2019 Strike @ 1692.578 4642L$091	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	08/14/2018	08/14/2019	1,926	3,259,871	1692.578	0	123,940	0	126		126	(123,814)	0	0	0	0		0/0
RUSSELL 2000 8/14/2019 Strike @ 1692.578 4642L$090	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	08/14/2018	08/14/2019	431	729,603	1692.578	0	27,739	0	28		28	(27,711)	0	0	0	0		0/0
RUSSELL 2000 9/13/2019 Strike @ 1721.719 4642L$094	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	3,500	6,025,724	1721.719	0	241,029	0	237		237	(240,791)	0	0	0	0		0/0
RUSSELL 2000 9/13/2019 Strike @ 1721.719 4642L$092	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	2,073	3,569,950	1721.719	0	142,798	0	141		141	(142,657)	0	0	0	0		0/0
RUSSELL 2000 9/13/2019 Strike @ 1721.719 4642L$093	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	557	958,171	1721.719	0	38,327	0	38		38	(38,289)	0	0	0	0		0/0
S&P 500 1/14/2019 Strike @ 2786.24 7846L$068	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/16/2018	01/14/2019	487	1,358,181	2786.24	0	73,119	0	146		146	(72,973)	0	0	0	0		0/0
S&P 500 1/14/2019 Strike @ 2786.24 7846L$066	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	3,175	8,845,699	2786.24	0	476,217	0	950		950	(475,267)	0	0	0	0		0/0
S&P 500 1/14/2019 Strike @ 2786.24 7846L$067	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	5,320	14,822,100	2786.24	0	797,963	0	1,595		1,595	(796,368)	0	0	0	0		0/0
S&P 500 1/14/2019 Strike @ 2786.24 7846L$069	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/16/2018	01/14/2019	896	2,496,248	2786.24	0	134,388	0	268		268	(134,120)	0	0	0	0		0/0
S&P 500 1/14/2019 Strike @ 2786.24 7846L$065	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	4,589	12,786,501	2786.24	0	688,374	0	1,382		1,382	(686,992)	0	0	0	0		0/0
S&P 500 10/11/2019 Strike @ 2767.13 7846L$115	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	10/12/2018	10/11/2019	2,014	5,574,190	2767.13	0	409,119	0	125,017		125,017	(284,102)	0	0	0	0		0/0
S&P 500 10/11/2019 Strike @ 2767.13 7846L$113	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	10/12/2018	10/11/2019	6,397	17,700,390	2767.13	0	1,299,123	0	396,981		396,981	(902,142)	0	0	0	0		0/0
S&P 500 10/11/2019 Strike @ 2767.13 7846L$114	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	10/12/2018	10/11/2019	464	1,284,668	2767.13	0	94,288	0	28,812		28,812	(65,476)	0	0	0	0		0/0
S&P 500 11/14/2019 Strike @ 2701.58 7846L$117	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/14/2018	11/14/2019	8,945	24,164,579	2701.58	0	1,810,548	0	821,903		821,903	(988,646)	0	0	0	0		0/0
S&P 500 12/13/2019 Strike @ 2599.95 7846L$119	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	12/14/2018	12/13/2019	8,989	23,370,093	2599.95	0	1,869,010	0	1,279,571		1,279,571	(589,439)	0	0	0	0		0/0
S&P 500 2/14/2019 Strike @ 2698.63 7846L$073	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/15/2018	02/14/2019	270	727,605	2698.63	0	51,228	0	5,561		5,561	(45,667)	0	0	0	0		0/0
S&P 500 2/14/2019 Strike @ 2698.63 7846L$072	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	30,032	81,044,339	2698.63	0	5,465,762	0	620,388		620,388	(4,845,374)	0	0	0	0		0/0
S&P 500 2/14/2019 Strike @ 2698.63 7846L$071	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	4,506	12,161,214	2698.63	0	820,172	0	92,949		92,949	(727,223)	0	0	0	0		0/0
S&P 500 2/14/2019 Strike @ 2698.63 7846L$070	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	3,402	9,180,577	2698.63	0	619,153	0	71,005		71,005	(548,148)	0	0	0	0		0/0
S&P 500 2/14/2019 Strike @ 2698.63 7846L$074	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/15/2018	02/14/2019	727	1,962,498	2698.63	0	138,171	0	15,023		15,023	(123,148)	0	0	0	0		0/0

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1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 3/14/2019 Strike @ 2749.48 7846L$076	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	6,687	18,387,065	2749.48	0	1,270,619	0	149,933		149,933	(1,120,686)	0	0	0	0		0/0
S&P 500 3/14/2019 Strike @ 2749.48 7846L$080	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2018	03/14/2019	1,356	3,728,130	2749.48	0	257,629	0	30,438		30,438	(227,190)	0	0	0	0		0/0
S&P 500 3/14/2019 Strike @ 2749.48 7846L$077	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	38,625	106,199,187	2749.48	0	7,338,786	0	867,064		867,064	(6,471,722)	0	0	0	0		0/0
S&P 500 3/14/2019 Strike @ 2749.48 7846L$079	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/15/2018	03/14/2019	281	771,229	2749.48	0	53,295	0	6,289		6,289	(47,006)	0	0	0	0		0/0
S&P 500 3/14/2019 Strike @ 2749.48 7846L$078	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2018	03/14/2019	4,494	12,355,888	2749.48	0	853,841	0	102,338		102,338	(751,503)	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2656.3 7846L$083	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	8,602	22,849,572	2656.3	0	1,601,755	0	384,813		384,813	(1,216,943)	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2656.3 7846L$084	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	6,208	16,491,373	2656.3	0	1,156,045	0	277,733		277,733	(878,312)	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2656.3 7846L$085	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/16/2018	04/12/2019	125	331,666	2656.3	0	24,473	0	5,586		5,586	(18,887)	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2656.3 7846L$082	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2018	04/12/2019	26,193	69,575,775	2656.3	0	4,877,262	0	1,171,734		1,171,734	(3,705,527)	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2656.3 7846L$086	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/16/2018	04/12/2019	605	1,605,733	2656.3	0	118,482	0	27,042		27,042	(91,440)	0	0	0	0		0/0
S&P 500 5/14/2019 Strike @ 2730.13 7846L$088	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	7,362	20,099,135	2730.13	0	1,398,774	0	435,335		435,335	(963,440)	0	0	0	0		0/0
S&P 500 5/14/2019 Strike @ 2730.13 7846L$089	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	4,532	12,372,949	2730.13	0	861,080	0	258,173		258,173	(602,907)	0	0	0	0		0/0
S&P 500 5/14/2019 Strike @ 2730.13 7846L$090	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	3,675	10,032,054	2730.13	0	698,168	0	209,518		209,518	(488,650)	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2782.49 7846L$092	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	3,724	10,362,549	2782.49	0	707,598	0	182,239		182,239	(525,359)	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2782.49 7846L$094	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	8,266	23,000,535	2782.49	0	1,570,572	0	408,044		408,044	(1,162,528)	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2782.49 7846L$093	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/14/2018	06/14/2019	474	1,317,759	2782.49	0	89,982	0	23,113		23,113	(66,869)	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2782.49 7846L$095	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2018	06/14/2019	231	642,588	2782.49	0	38,052	0	11,301		11,301	(26,751)	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2782.49 7846L$096	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/15/2018	06/14/2019	76	211,414	2782.49	0	12,519	0	3,708		3,708	(8,811)	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2801.31 7846L$103	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/17/2018	07/12/2019	455	1,275,661	2801.31	0	77,254	0	23,600		23,600	(53,653)	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2801.31 7846L$099	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/13/2018	07/12/2019	1,257	3,522,143	2801.31	0	238,890	0	64,390		64,390	(174,501)	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2801.31 7846L$102	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/17/2018	07/12/2019	173	485,047	2801.31	0	29,376	0	8,867		8,867	(20,508)	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2801.31 7846L$098	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/13/2018	07/12/2019	4,828	13,523,492	2801.31	0	917,237	0	238,353		238,353	(678,883)	0	0	0	0		0/0

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 7/12/2019 Strike @ 2801.31 7846L$100	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/13/2018	07/12/2019	3,934	11,021,530	2801.31	0	747,540	0	203,905		203,905	(543,636)	0	0	0	0		0/0
S&P 500 8/14/2019 Strike @ 2839.96 7846L$106	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	08/14/2018	08/14/2019	5,383	15,288,555	2839.96	0	931,939	0	172,646		172,646	(759,292)	0	0	0	0		0/0
S&P 500 8/14/2019 Strike @ 2839.96 7846L$105	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	08/14/2018	08/14/2019	2,983	8,470,266	2839.96	0	516,300	0	95,651		95,651	(420,649)	0	0	0	0		0/0
S&P 500 8/14/2019 Strike @ 2839.96 7846L$104	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	08/14/2018	08/14/2019	4,879	13,856,392	2839.96	0	844,595	0	156,474		156,474	(688,122)	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 2904.98 7846L$108	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	6,640	19,290,113	2904.98	0	1,180,504	0	173,212		173,212	(1,007,292)	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 2904.98 7846L$109	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	2,541	7,380,247	2904.98	0	451,660	0	66,270		66,270	(385,390)	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 2904.98 7846L$112	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/17/2018	09/13/2019	419	1,217,564	2904.98	0	71,336	0	10,933		10,933	(60,403)	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 2904.98 7846L$110	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	6,635	19,274,775	2904.98	0	1,179,600	0	173,075		173,075	(1,006,525)	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$034 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interes t Rate	Goldman Sachs	W22LROWP2IHZNBB6K528	12/06/2018	12/06/2023	0	261,000,000	2.75	0	9,450,000	0	11,350,513		11,350,513	1,900,513	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$030 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interes t Rate	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	12/06/2018	12/06/2023	0	245,000,000	2.75	0	9,300,000	0	10,644,760		10,644,760	1,344,760	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$032 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interes t Rate	BNP Paribas	KVQR4N79VEW8JPSK1K14	12/06/2018	12/06/2023	0	275,000,000	2.75	0	10,615,000	0	11,968,433		11,968,433	1,353,433	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$026 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interes t Rate	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/06/2018	12/06/2023	0	273,000,000	2.75	0	10,504,305	0	11,840,617		11,840,617	1,336,312	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$028 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interes t Rate	Credit Suisse	ANGGYXNX0JLX3X63JN86	12/06/2018	12/06/2023	0	246,000,000	2.75	0	9,450,000	0	10,774,073		10,774,073	1,324,073	0	0	0	0		0/0
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants											623,397	108,434,476	0	71,283,786	XXX	71,283,786	(38,066,047)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																							
NASDAQ 100 10/18/2019 Strike @ 7116.088 73LBL$000 Periodic 10/18/2019	Variable Annuities	Exhibit 5	Equity/ Index	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/18/2018	10/22/2019	23,890	169,999,927	7116.088	0	0	0	6,076,371	^...	6,076,371	6,076,371	0	0	0	0		0/0
RUSSELL 2000 10/18/2019 Strike @ 1560.752 46LBL$000 Periodic 10/18/2019	Variable Annuities	Exhibit 5	Equity/ Index	Barclays Capital	AC28XWWI3WIBK2824319	10/18/2018	10/22/2019	176,197	275,000,023	1560.752	0	0	0	13,359,742	^...	13,359,742	13,359,742	0	0	0	0		0/0
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	1286.12	21,324	0	0	1,153		1,153	(545)	0	0	0	0		0/0
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	1380	37,835	0	0	975		975	(878)	0	0	0	0		0/0
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	1327.22	28,446	0	0	1,755		1,755	(702)	0	0	0	0		0/0

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 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	1380	21,385	0	0	610		610	(501)	0	0	0	0		0/0
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	205,000	0	0	1		1	(245)	0	0	0	0		0/0
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	1325.83	46,387	0	0	3,040		3,040	(1,100)	0	0	0	0		0/0
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	1149	90,323	0	0	73		73	(1,013)	0	0	0	0		0/0
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	1363.61	37,620	0	0	2,780		2,780	(849)	0	0	0	0		0/0
S&P 500 05/28/2021 Strike @ 1257.60 78462F$72	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748...	01/25/2012	05/28/2021	393	494,237	1257.6	145,214	0	0	6,656		6,656	(3,405)	0	0	0	0		0/0
S&P 500 05/31/2019 Strike @ 1149.00 78462F$51	Variable Annuities	Exhibit 5	Equity/ Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	06/17/2009	05/31/2019	385	442,365	1149	117,336	0	0	161		161	(1,481)	0	0	0	0		0/0
S&P 500 06/30/2021 Strike @ 1257.60 78462F$73	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748...	01/25/2012	06/30/2021	621	780,970	1257.6	230,056	0	0	11,092		11,092	(5,417)	0	0	0	0		0/0
S&P 500 07/30/2021 Strike @ 1257.60 78462F$74	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748...	01/25/2012	07/30/2021	203	255,293	1257.6	75,313	0	0	3,791		3,791	(1,777)	0	0	0	0		0/0
S&P 500 08/31/2021 Strike @ 1257.60 78462F$75	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748...	01/25/2012	08/31/2021	223	280,445	1257.6	83,041	0	0	4,391		4,391	(1,963)	0	0	0	0		0/0
S&P 500 09/30/2019 Strike @ 1370.00 78462F$52	Variable Annuities	Exhibit 5	Equity/ Index	BNP Paribas	KVQR4N79VEW8JPSK1K14..	01/05/2010	09/30/2019	240	328,800	1370	81,238	0	0	932		932	(2,207)	0	0	0	0		0/0
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	1141.2	4,658	0	0	145		145	(111)	0	0	0	0		0/0
S&P 500 09/30/2021 Strike @ 1257.60 78462F$76	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748...	01/25/2012	09/30/2021	114	143,366	1257.6	42,517	0	0	2,340		2,340	(1,008)	0	0	0	0		0/0
S&P 500 10/01/2019 Strike @ 2924.59 78LBL$000 Periodic 10/01/2019	Variable Annuities	Exhibit 5	Equity/ Index	Goldman Sachs...	W22LROWP2IHZNBB6K528...	10/01/2018	10/01/2019	76,934	225,000,407	2924.59	0	0	0	17,562,447	^...	17,562,447	17,562,447	0	0	0	0		0/0
S&P 500 10/15/2019 Strike @ 2750.79 78LBL$001 Periodic 10/15/2019	Variable Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	10/15/2018	10/17/2019	236,296	649,999,986	2750.79	0	0	0	20,534,975	^...	20,534,975	20,534,975	0	0	0	0		0/0
S&P 500 10/29/2021 Strike @ 1257.60 78462F$77	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748...	01/25/2012	10/29/2021	211	265,354	1257.6	78,819	0	0	4,510		4,510	(1,874)	0	0	0	0		0/0
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	1183.26	6,185	0	0	226		226	(154)	0	0	0	0		0/0
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	1370	103,102	0	0	1,431		1,431	(2,922)	0	0	0	0		0/0
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	1370	50,664	0	0	827		827	(1,494)	0	0	0	0		0/0
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	1180.55	11,122	0	0	427		427	(285)	0	0	0	0		0/0
S&P 500 11/30/2021 Strike @ 1257.60 78462F$78	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748...	01/25/2012	11/30/2021	235	295,536	1257.6	88,085	0	0	5,258		5,258	(2,099)	0	0	0	0		0/0

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 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	1380	62,700	0	0	1,429		1,429	(1,447)	0	0	0	0		0/0
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	1257.64	17,796	0	0	857		857	(468)	0	0	0	0		0/0
S&P 500 12/31/2021 Strike @ 1257.60 78462F$79	Variable Annuities	Exhibit 5	Equity/ Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748...	01/25/2012	12/31/2021	517	650,179	1257.6	194,165	0	0	12,052		12,052	(4,650)	0	0	0	0		0/0
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	1089.41	93,410	0	0	949		949	(1,303)	0	0	0	0		0/0
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	1089.41	74,010	0	0	838		838	(1,068)	0	0	0	0		0/0
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	1049	41,303	0	0	412		412	(533)	0	0	0	0		0/0
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	1049	35,208	0	0	413		413	(490)	0	0	0	0		0/0
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	1049.33	30,864	0	0	407		407	(434)	0	0	0	0		0/0
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	1049.33	35,348	0	0	523		523	(503)	0	0	0	0		0/0
0099999999. Total-Purchased Options-Hedging Other-Put Options											2,190,474	0	0	57,603,989	XXX	57,603,989	57,490,609	0	0	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other											2,813,871	108,434,476	0	128,887,775	XXX	128,887,775	19,424,562	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants											623,397	108,434,476	0	71,283,786	XXX	71,283,786	(38,066,047)	0	0	0	0	XXX	XXX
0379999999. Total-Purchased Options-Put Options											2,190,474	0	0	57,603,989	XXX	57,603,989	57,490,609	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options											2,813,871	108,434,476	0	128,887,775	XXX	128,887,775	19,424,562	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																							
RUSSELL 2000 1/14/2019 Strike @ 1681.282 4642S$061	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	01/12/2018	01/14/2019	1,944	3,268,816	1681.282	0	(92,959)	0	(2)		(2)	92,958	0	0	0	0		0/0
RUSSELL 2000 1/14/2019 Strike @ 1681.282 4642S$063	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	01/16/2018	01/14/2019	720	1,210,758	1681.282	0	(35,597)	0	(1)		(1)	35,596	0	0	0	0		0/0
RUSSELL 2000 1/14/2019 Strike @ 1684.306 4642S$060	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	01/12/2018	01/14/2019	2,131	3,588,582	1684.306	0	(99,835)	0	(2)		(2)	99,833	0	0	0	0		0/0
RUSSELL 2000 1/14/2019 Strike @ 1684.306 4642S$062	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	01/16/2018	01/14/2019	128	215,440	1684.306	0	(6,204)	0	0		0	6,204	0	0	0	0		0/0
RUSSELL 2000 1/14/2019 Strike @ 1688.764 4642S$059	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	01/12/2018	01/14/2019	2,475	4,179,049	1688.764	0	(112,409)	0	(2)		(2)	112,407	0	0	0	0		0/0
RUSSELL 2000 10/11/2019 Strike @ 1637.00505 4642S$096	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	10/12/2018	10/11/2019	4,122	6,746,949	1637.00505	0	(144,855)	0	(2,324)		(2,324)	142,531	0	0	0	0		0/0
RUSSELL 2000 10/11/2019 Strike @ 1642.41843 4642S$095	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	10/12/2018	10/11/2019	830	1,363,930	1642.41843	0	(27,517)	0	(420)		(420)	27,097	0	0	0	0		0/0
RUSSELL 2000 11/14/2019 Strike @ 1591.507 4642S$097	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	11/14/2018	11/14/2019	5,421	8,627,432	1591.507	0	(197,923)	0	(12,793)		(12,793)	185,129	0	0	0	0		0/0
RUSSELL 2000 12/13/2019 Strike @ 1492.499 4642S$098	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80...	12/14/2018	12/13/2019	4,896	7,307,141	1492.499	0	(197,860)	0	(84,129)		(84,129)	113,731	0	0	0	0		0/0
RUSSELL 2000 2/14/2019 Strike @ 1608.855 4642S$066	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	02/14/2018	02/14/2019	18,300	29,442,529	1608.855	0	(1,016,670)	0	(762,342)		(762,342)	254,327	0	0	0	0		0/0

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 2/14/2019 Strike @ 1608.855 4642S$068	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	02/15/2018.	02/14/2019.	506	814,579	1608.855	0	(32,257)	0	(21,092)		(21,092)	11,165	0	0	0	0		0/0
RUSSELL 2000 2/14/2019 Strike @ 1609.312 4642S$065	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	02/14/2018.	02/14/2019.	2,590	4,168,520	1609.312	0	(143,507)	0	(107,903)		(107,903)	35,604	0	0	0	0		0/0
RUSSELL 2000 2/14/2019 Strike @ 1609.312 4642S$067	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	02/15/2018.	02/14/2019.	100	160,899	1609.312	0	(6,353)	0	(4,165)		(4,165)	2,188	0	0	0	0		0/0
RUSSELL 2000 2/14/2019 Strike @ 1617.227 4642S$064	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	02/14/2018.	02/14/2019.	1,610	2,603,978	1617.227	0	(84,795)	0	(67,076)		(67,076)	17,719	0	0	0	0		0/0
RUSSELL 2000 3/14/2019 Strike @ 1675.567 4642S$073	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/15/2018.	03/14/2019.	756	1,266,461	1675.567	0	(43,748)	0	(163)		(163)	43,586	0	0	0	0		0/0
RUSSELL 2000 3/14/2019 Strike @ 1675.567525 4642S$069	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2018.	03/14/2019.	13,618	22,818,046	1675.567525	0	(757,702)	0	(2,929)		(2,929)	754,773	0	0	0	0		0/0
RUSSELL 2000 3/14/2019 Strike @ 1675.725956 4642S$070	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2018.	03/14/2019.	2,786	4,669,176	1675.725956	0	(154,590)	0	(599)		(599)	153,991	0	0	0	0		0/0
RUSSELL 2000 3/14/2019 Strike @ 1675.726 4642S$072	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/15/2018.	03/14/2019.	34	57,561	1675.726	0	(1,986)	0	(7)		(7)	1,979	0	0	0	0		0/0
RUSSELL 2000 3/14/2019 Strike @ 1686.340841 4642S$071	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	03/14/2018.	03/14/2019.	1,645	2,774,098	1686.340841	0	(85,535)	0	(354)		(354)	85,181	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1639.225571 4642S$076	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/13/2018.	04/12/2019.	2,447	4,011,136	1639.225571	0	(105,407)	0	(12)		(12)	105,394	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1639.23 4642S$077	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/16/2018.	04/12/2019.	69	113,697	1639.23	0	(2,135)	0	0		0	2,135	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1639.535473 4642S$075	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/13/2018.	04/12/2019.	8,089	13,262,202	1639.535473	0	(347,191)	0	(40)		(40)	347,152	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1639.54 4642S$078	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/16/2018.	04/12/2019.	427	699,543	1639.54	0	(13,090)	0	(2)		(2)	13,087	0	0	0	0		0/0
RUSSELL 2000 4/12/2019 Strike @ 1656.889974 4642S$074	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/13/2018.	04/12/2019.	3,775	6,254,925	1656.889974	0	(140,974)	0	(4)		(4)	140,970	0	0	0	0		0/0
RUSSELL 2000 5/14/2019 Strike @ 1690.443156 4642S$080	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	05/14/2018.	05/14/2019.	1,226	2,072,044	1690.443156	0	(70,395)	0	(399)		(399)	69,996	0	0	0	0		0/0
RUSSELL 2000 5/14/2019 Strike @ 1691.403362 4642S$079	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	05/14/2018.	05/14/2019.	1,998	3,380,100	1691.403362	0	(114,130)	0	(651)		(651)	113,479	0	0	0	0		0/0
RUSSELL 2000 5/14/2019 Strike @ 1707.726869 4642S$081	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	05/14/2018.	05/14/2019.	1,856	3,170,105	1707.726869	0	(97,104)	0	(612)		(612)	96,492	0	0	0	0		0/0
RUSSELL 2000 6/14/2019 Strike @ 1782.4386 4642S$082	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	06/14/2018.	06/14/2019.	2,397	4,272,612	1782.4386	0	(128,650)	0	(46)		(46)	128,605	0	0	0	0		0/0
RUSSELL 2000 6/14/2019 Strike @ 1786.6504 4642S$083	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	06/14/2018.	06/14/2019.	87	155,564	1786.6504	0	(4,556)	0	(2)		(2)	4,554	0	0	0	0		0/0
RUSSELL 2000 6/14/2019 Strike @ 1793.3951 4642S$084	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	06/14/2018.	06/14/2019.	3,467	6,217,037	1793.3951	0	(174,374)	0	(66)		(66)	174,308	0	0	0	0		0/0
RUSSELL 2000 7/12/2019 Strike @ 1787.629014 4642S$085	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	07/13/2018.	07/12/2019.	1,105	1,974,454	1787.629014	0	(56,226)	0	(54)		(54)	56,172	0	0	0	0		0/0
RUSSELL 2000 7/12/2019 Strike @ 1787.797722 4642S$086	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley.... 4PQUHN3JPFGFNF3BB653...	07/13/2018.	07/12/2019.	2,200	3,933,173	1787.797722	0	(111,994)	0	(107)		(107)	111,887	0	0	0	0		0/0

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
RUSSELL 2000 7/12/2019 Strike @ 1788.978678 4642S$088	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/17/2018	07/12/2019	86	152,976	1788.978678	0	(1,658)	0	(4)		(4)	1,654	0	0	0	0		0/0
RUSSELL 2000 7/12/2019 Strike @ 1788.978678 4642S$087	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/13/2018	07/12/2019	1,835	3,281,971	1788.978678	0	(92,771)	0	(89)		(89)	92,681	0	0	0	0		0/0
RUSSELL 2000 8/14/2019 Strike @ 1794.302 4642S$091	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	08/14/2018	08/14/2019	1,926	3,455,790	1794.302	0	(34,392)	0	(31)		(31)	34,361	0	0	0	0		0/0
RUSSELL 2000 8/14/2019 Strike @ 1795.148 4642S$090	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	08/14/2018	08/14/2019	431	773,816	1795.148	0	(7,588)	0	(7)		(7)	7,581	0	0	0	0		0/0
RUSSELL 2000 8/14/2019 Strike @ 1797.01 4642S$089	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	08/14/2018	08/14/2019	2,311	4,152,135	1797.01	0	(39,499)	0	(36)		(36)	39,463	0	0	0	0		0/0
RUSSELL 2000 9/13/2019 Strike @ 1825.711 4642S$094	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	3,500	6,389,678	1825.711	0	(71,103)	0	(76)		(76)	71,027	0	0	0	0		0/0
RUSSELL 2000 9/13/2019 Strike @ 1831.048 4642S$093	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	557	1,019,015	1831.048	0	(10,444)	0	(12)		(12)	10,433	0	0	0	0		0/0
RUSSELL 2000 9/13/2019 Strike @ 1831.737 4642S$092	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	2,073	3,798,070	1831.737	0	(38,556)	0	(43)		(43)	38,513	0	0	0	0		0/0
S&P 500 1/14/2019 Strike @ 2938.09 7846S$066	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	3,175	9,327,789	2938.09	0	(217,923)	0	(554)		(554)	217,369	0	0	0	0		0/0
S&P 500 1/14/2019 Strike @ 2938.09 7846S$069	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/16/2018	01/14/2019	896	2,632,294	2938.09	0	(60,744)	0	(156)		(156)	60,587	0	0	0	0		0/0
S&P 500 1/14/2019 Strike @ 2940.319 7846S$068	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/16/2018	01/14/2019	487	1,433,288	2940.319	0	(32,572)	0	(85)		(85)	32,487	0	0	0	0		0/0
S&P 500 1/14/2019 Strike @ 2940.319 7846S$067	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	5,320	15,641,762	2940.319	0	(357,746)	0	(930)		(930)	356,816	0	0	0	0		0/0
S&P 500 1/14/2019 Strike @ 2944.499 7846S$065	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/12/2018	01/14/2019	4,589	13,512,777	2944.499	0	(300,943)	0	(806)		(806)	300,137	0	0	0	0		0/0
S&P 500 10/11/2019 Strike @ 2914.34132 7846S$113	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	10/12/2018	10/11/2019	6,397	18,642,051	2914.34132	0	(761,031)	0	(185,123)		(185,123)	575,907	0	0	0	0		0/0
S&P 500 10/11/2019 Strike @ 2940.90576 7846S$114	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	10/12/2018	10/11/2019	464	1,365,345	2940.90576	0	(49,325)	0	(11,602)		(11,602)	37,722	0	0	0	0		0/0
S&P 500 10/11/2019 Strike @ 2942.28933 7846S$115	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	10/12/2018	10/11/2019	2,014	5,927,036	2942.28933	0	(212,350)	0	(49,957)		(49,957)	162,392	0	0	0	0		0/0
S&P 500 11/14/2019 Strike @ 2849.35643 7846S$117	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/14/2018	11/14/2019	8,945	25,486,382	2849.35643	0	(1,074,761)	0	(418,683)		(418,683)	656,078	0	0	0	0		0/0
S&P 500 12/13/2019 Strike @ 2741.647 7846S$119	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	12/14/2018	12/13/2019	8,989	24,643,760	2741.647	0	(1,200,999)	0	(746,245)		(746,245)	454,754	0	0	0	0		0/0
S&P 500 2/14/2019 Strike @ 2845.166 7846S$073	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/15/2018	02/14/2019	270	767,114	2845.166	0	(28,634)	0	(3,244)		(3,244)	25,390	0	0	0	0		0/0
S&P 500 2/14/2019 Strike @ 2845.166 7846S$071	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	4,506	12,821,570	2845.166	0	(456,552)	0	(54,220)		(54,220)	402,332	0	0	0	0		0/0
S&P 500 2/14/2019 Strike @ 2845.975 7846S$074	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/15/2018	02/14/2019	727	2,069,650	2845.975	0	(76,940)	0	(8,763)		(8,763)	68,176	0	0	0	0		0/0
S&P 500 2/14/2019 Strike @ 2845.975 7846S$072	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	30,032	85,469,354	2845.975	0	(3,034,432)	0	(361,893)		(361,893)	2,672,539	0	0	0	0		0/0

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 2/14/2019 Strike @ 2851.642 7846S$070	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	02/14/2018	02/14/2019	3,402	9,701,115	2851.642	0	(333,637)	0	(41,420)		(41,420)	292,217	0	0	0	0		0/0
S&P 500 3/14/2019 Strike @ 2905.925 7846S$079	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	03/15/2018	03/14/2019	281	815,112	2905.925	0	(28,975)	0	(3,668)		(3,668)	25,307	0	0	0	0		0/0
S&P 500 3/14/2019 Strike @ 2905.925412 7846S$076	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	03/14/2018	03/14/2019	6,687	19,433,289	2905.925412	0	(684,072)	0	(87,461)		(87,461)	596,611	0	0	0	0		0/0
S&P 500 3/14/2019 Strike @ 2906.475 7846S$080	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	03/15/2018	03/14/2019	1,356	3,941,006	2906.475	0	(139,716)	0	(17,756)		(17,756)	121,960	0	0	0	0		0/0
S&P 500 3/14/2019 Strike @ 2906.475308 7846S$077	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	03/14/2018	03/14/2019	38,625	112,263,161	2906.475308	0	(3,940,411)	0	(505,787)		(505,787)	3,434,623	0	0	0	0		0/0
S&P 500 3/14/2019 Strike @ 2913.07406 7846S$078	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	03/14/2018	03/14/2019	4,494	13,091,064	2913.07406	0	(444,861)	0	(59,697)		(59,697)	385,164	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2809.56851 7846S$082	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528...	04/13/2018	04/12/2019	26,193	73,590,297	2809.56851	0	(2,636,922)	0	(311,268)		(311,268)	2,325,654	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2809.57 7846S$086	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528...	04/16/2018	04/12/2019	605	1,698,385	2809.57	0	(64,801)	0	(7,184)		(7,184)	57,617	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2810.3654 7846S$084	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528...	04/13/2018	04/12/2019	6,208	17,447,873	2810.3654	0	(623,374)	0	(73,213)		(73,213)	550,161	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2810.37 7846S$085	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528...	04/16/2018	04/12/2019	125	350,903	2810.37	0	(13,336)	0	(1,472)		(1,472)	11,864	0	0	0	0		0/0
S&P 500 4/12/2019 Strike @ 2826.83446 7846S$083	Fixed Index Annuities	Exhibit 5	Equity/ Index	Goldman Sachs	W22LROWP2IHZNBB6K528...	04/13/2018	04/12/2019	8,602	24,316,515	2826.83446	0	(797,450)	0	(86,371)		(86,371)	711,079	0	0	0	0		0/0
S&P 500 5/14/2019 Strike @ 2885.201384 7846S$089	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/14/2018	05/14/2019	4,532	13,075,733	2885.201384	0	(481,230)	0	(150,601)		(150,601)	330,629	0	0	0	0		0/0
S&P 500 5/14/2019 Strike @ 2885.474397 7846S$090	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/14/2018	05/14/2019	3,675	10,602,878	2885.474397	0	(390,184)	0	(122,219)		(122,219)	267,965	0	0	0	0		0/0
S&P 500 5/14/2019 Strike @ 2897.213956 7846S$088	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	05/14/2018	05/14/2019	7,362	21,329,202	2897.213956	0	(743,543)	0	(253,945)		(253,945)	489,598	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2943.874 7846S$096	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/15/2018	06/14/2019	76	223,676	2943.874	0	(5,867)	0	(2,163)		(2,163)	3,704	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2943.87442 7846S$093	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/14/2018	06/14/2019	474	1,394,189	2943.87442	0	(47,946)	0	(13,482)		(13,482)	34,463	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2944.709 7846S$095	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/15/2018	06/14/2019	231	680,051	2944.709	0	(17,750)	0	(6,592)		(6,592)	11,158	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2944.709167 7846S$092	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/14/2018	06/14/2019	3,724	10,966,686	2944.709167	0	(375,996)	0	(106,306)		(106,306)	269,690	0	0	0	0		0/0
S&P 500 6/14/2019 Strike @ 2947.491657 7846S$094	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	06/14/2018	06/14/2019	8,266	24,364,467	2947.491657	0	(823,055)	0	(238,026)		(238,026)	585,029	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2954.541657 7846S$098	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	07/13/2018	07/12/2019	4,828	14,263,227	2954.541657	0	(504,770)	0	(139,039)		(139,039)	365,730	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2964.906504 7846S$099	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	07/13/2018	07/12/2019	1,257	3,727,836	2964.906504	0	(125,478)	0	(37,561)		(37,561)	87,917	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2964.906504 7846S$102	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653...	07/17/2018	07/12/2019	173	513,374	2964.906504	0	(13,524)	0	(5,173)		(5,173)	8,352	0	0	0	0		0/0

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
S&P 500 7/12/2019 Strike @ 2968.548207 7846S$103	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/17/2018	07/12/2019	455	1,351,817	2968.548207	0	(34,839)	0	(13,767)		(13,767)	21,072	0	0	0	0		0/0
S&P 500 7/12/2019 Strike @ 2968.548207 7846S$100	Fixed Index Annuities	Exhibit 5	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/13/2018	07/12/2019	3,934	11,679,515	2968.548207	0	(386,034)	0	(118,944)		(118,944)	267,089	0	0	0	0		0/0
S&P 500 8/14/2019 Strike @ 2998.43 7846S$106	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	08/14/2018	08/14/2019	5,383	16,141,658	2998.43	0	(455,242)	0	(63,642)		(63,642)	391,600	0	0	0	0		0/0
S&P 500 8/14/2019 Strike @ 3018.593 7846S$104	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	08/14/2018	08/14/2019	4,879	14,727,957	3018.593	0	(368,905)	0	(50,584)		(50,584)	318,322	0	0	0	0		0/0
S&P 500 8/14/2019 Strike @ 3020.297 7846S$105	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	08/14/2018	08/14/2019	2,983	9,008,126	3020.297	0	(223,314)	0	(30,580)		(30,580)	192,734	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 3066.206 7846S$110	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	6,635	20,344,522	3066.206	0	(578,227)	0	(66,208)		(66,208)	512,019	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 3087.703 7846S$109	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	2,541	7,844,464	3087.703	0	(196,303)	0	(22,278)		(22,278)	174,025	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 3090.608 7846S$108	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	6,640	20,522,750	3090.608	0	(505,350)	0	(57,222)		(57,222)	448,128	0	0	0	0		0/0
S&P 500 9/13/2019 Strike @ 3090.61 7846S$112	Fixed Index Annuities	Exhibit 5	Equity/ Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	09/17/2018	09/13/2019	419	1,295,367	3090.61	0	(29,432)	0	(3,612)		(3,612)	25,820	0	0	0	0		0/0
0509999999. Total-Written Options-Hedging Other-Call Options and Warrants											0	(28,784,035)	0	(5,608,098)	XXX	(5,608,098)	23,175,930	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																							
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$029 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Credit Suisse	ANGGYXNX0JLX3X63JN86	12/06/2018	12/06/2023	0	246,000,000	1.75	0	(3,900,000)	0	(4,639,035)		(4,639,035)	(739,035)	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$035 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Goldman Sachs	W22LROWP2IHZNBB6K528	12/06/2018	12/06/2023	0	261,000,000	1.75	0	(4,000,000)	0	(4,905,385)		(4,905,385)	(905,385)	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$031 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	12/06/2018	12/06/2023	0	245,000,000	1.75	0	(3,750,000)	0	(4,562,343)		(4,562,343)	(812,343)	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$033 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	BNP Paribas	KVQR4N79VEW8JPSK1K14	12/06/2018	12/06/2023	0	275,000,000	1.75	0	(4,380,000)	0	(5,065,457)		(5,065,457)	(685,454)	0	0	0	0		0/0
SWAPTION 5Y IR U/L 12/08/23 TO 12/08/33 SWPTN$027 Tenor: 1826 days SD:12/06/2018 ED:12/06/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Morgan Stanley	4PQUHN3JPFGFNF3BB653	12/06/2018	12/06/2023	0	273,000,000	1.75	0	(4,328,801)	0	(4,968,701)		(4,968,701)	(639,900)	0	0	0	0		0/0
0519999999. Total-Written Options-Hedging Other-Put Options											0	(20,358,801)	0	(24,140,921)	XXX	(24,140,921)	(3,782,117)	0	0	0	0	XXX	XXX
0569999999. Total-Written Options-Hedging Other											0	(49,142,836)	0	(29,749,019)	XXX	(29,749,019)	19,393,813	0	0	0	0	XXX	XXX
0789999999. Total-Written Options-Call Options and Warrants											0	(28,784,035)	0	(5,608,098)	XXX	(5,608,098)	23,175,930	0	0	0	0	XXX	XXX
0799999999. Total-Written Options-Put Options											0	(20,358,801)	0	(24,140,921)	XXX	(24,140,921)	(3,782,117)	0	0	0	0	XXX	XXX
0849999999. Total-Written Options											0	(49,142,836)	0	(29,749,019)	XXX	(29,749,019)	19,393,813	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																							
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap BSWAP1	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D	Currency	CREDIT SUISSE FB US	EXD7DEVFDH4HOFFQ7349	11/12/2014	11/12/2024	0	9,038,400	3.78 /(1.93)	0	0	185,012	1,019,900		1,019,900	0	378,000	0	0	109,926		100/100

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0879999999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	185,012	1,019,900	XXX	1,019,900	0	378,000	0	0	109,926	XXX	XXX
0909999999. Total-Swaps-Hedging Effective										0	0	185,012	1,019,900	XXX	1,019,900	0	378,000	0	0	109,926	XXX	XXX
1179999999. Total-Swaps-Foreign Exchange										0	0	185,012	1,019,900	XXX	1,019,900	0	378,000	0	0	109,926	XXX	XXX
1209999999. Total-Swaps										0	0	185,012	1,019,900	XXX	1,019,900	0	378,000	0	0	109,926	XXX	XXX
1399999999. Total-Hedging Effective										0	0	185,012	1,019,900	XXX	1,019,900	0	378,000	0	0	109,926	XXX	XXX
1409999999. Total-Hedging Other										2,813,871	59,291,640	0	99,138,756	XXX	99,138,756	38,818,375	0	0	0	0	XXX	XXX
1449999999. TOTAL										2,813,871	59,291,640	185,012	100,158,656	XXX	100,158,656	38,818,375	378,000	0	0	109,926	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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																									
RUSSELL 2000 01/12/2018 Strike @ 1372.047 4642L$012	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	01/13/2017.	01/12/2018.	01/12/2018.	Closing Sale	2,076	2,848,095	1372.047	129,019	0	131,647	0	129,019		7,117	0	0	2,628	0	0	n/a
RUSSELL 2000 01/12/2018 Strike @ 1372.047 4642L$014	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	01/13/2017.	01/12/2018.	01/12/2018.	Closing Sale	238	326,616	1372.047	14,796	0	15,097	0	14,796		816	0	0	301	0	0	n/a
RUSSELL 2000 01/12/2018 Strike @ 1372.047 4642L$013	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	01/13/2017.	01/12/2018.	01/12/2018.	Closing Sale	316	434,239	1372.047	19,671	0	20,072	0	19,671		1,085	0	0	401	0	0	n/a
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L$015	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	02/14/2017.	02/14/2018.	02/14/2018.	Closing Sale	528	737,893	1396.651	31,286	0	26,030	0	31,286		7,093	0	0	(5,256)	0	0	n/a
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L$018	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	02/15/2017.	02/14/2018.	02/14/2018.	Closing Sale	169	235,587	1396.651	9,952	0	8,311	0	9,952		2,228	0	0	(1,641)	0	0	n/a
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L$016	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	02/14/2017.	02/14/2018.	02/14/2018.	Closing Sale	528	737,194	1396.651	31,257	0	26,006	0	31,257		7,087	0	0	(5,251)	0	0	n/a
RUSSELL 2000 02/14/2018 Strike @ 1396.651 4642L$017	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	02/14/2017.	02/14/2018.	02/14/2018.	Closing Sale	424	592,781	1396.651	25,134	0	20,911	0	25,134		5,698	0	0	(4,222)	0	0	n/a
RUSSELL 2000 10/12/2018 Strike @ 1502.657 4642L$052	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	10/13/2017.	10/12/2018.	10/12/2018.	Closing Sale	32	48,446	1502.657	1,885	0	3,029	0	1,885		(1,028)	0	0	1,144	0	0	n/a
RUSSELL 2000 10/12/2018 Strike @ 1502.657 4642L$051	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	10/13/2017.	10/12/2018.	10/12/2018.	Closing Sale	3,944	5,926,870	1502.657	230,555	0	370,542	0	230,555		(162,254)	0	0	139,987	0	0	n/a
RUSSELL 2000 10/12/2018 Strike @ 1502.97 4642L$053	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	10/16/2017.	10/12/2018.	10/12/2018.	Closing Sale	164	247,178	1502.97	16,774	0	15,399	0	16,774		442	0	0	(1,376)	0	0	n/a
RUSSELL 2000 11/14/2018 Strike @ 1471.257 4642L$054	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/14/2017.	11/14/2018.	11/14/2018.	Closing Sale	763	1,122,569	1471.257	45,166	0	97,623	0	45,166		(23,519)	0	0	52,456	0	0	n/a
RUSSELL 2000 11/14/2018 Strike @ 1471.257 4642L$056	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/15/2017.	11/14/2018.	11/14/2018.	Closing Sale	647	952,551	1471.257	39,716	0	82,837	0	39,716		(18,566)	0	0	43,121	0	0	n/a
RUSSELL 2000 11/14/2018 Strike @ 1471.257 4642L$055	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/14/2017.	11/14/2018.	11/14/2018.	Closing Sale	3,837	5,645,213	1471.257	227,200	0	490,928	0	227,200		(118,206)	0	0	263,728	0	0	n/a
RUSSELL 2000 12/14/2018 Strike @ 1506.95 4642L$058	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	12/14/2017.	12/14/2018.	12/14/2018.	Closing Sale	956	1,440,313	1506.95	95,578	0	80,519	0	95,578		(3,992)	0	0	(15,059)	0	0	n/a
RUSSELL 2000 12/14/2018 Strike @ 1506.95 4642L$057	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	12/14/2017.	12/14/2018.	12/14/2018.	Closing Sale	3,330	5,018,505	1506.95	333,024	0	280,554	0	333,024		(10,867)	0	0	(52,470)	0	0	n/a
RUSSELL 2000 3/14/2018 Strike @ 1362.379 4642L$020	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	03/14/2017.	03/14/2018.	03/14/2018.	Closing Sale	909	1,237,953	1362.379	53,851	0	93,302	0	53,851		(119,623)	0	0	39,452	0	0	n/a
RUSSELL 2000 3/14/2018 Strike @ 1362.379 4642L$021	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	03/14/2017.	03/14/2018.	03/14/2018.	Closing Sale	239	325,636	1362.379	14,165	0	24,542	0	14,165		(32,542)	0	0	10,376	0	0	n/a
RUSSELL 2000 3/14/2018 Strike @ 1362.379 4642L$019	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	03/14/2017.	03/14/2018.	03/14/2018.	Closing Sale	623	849,280	1362.379	36,944	0	64,012	0	36,944		(78,859)	0	0	27,068	0	0	n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$026	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/17/2017.	04/13/2018.	04/13/2018.	Closing Sale	537	722,598	1345.244	48,343	0	73,156	0	48,343		(59,931)	0	0	24,813	0	0	n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$025	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/17/2017.	04/13/2018.	04/13/2018.	Closing Sale	105	140,847	1345.244	9,423	0	14,233	0	9,423		(10,970)	0	0	4,843	0	0	n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$023	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/13/2017.	04/13/2018.	04/13/2018.	Closing Sale	1,371	1,844,881	1345.244	78,961	0	186,777	0	78,961		(197,478)	0	0	107,816	0	0	n/a
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$024	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/13/2017.	04/13/2018.	04/13/2018.	Closing Sale	612	823,276	1345.244	35,236	0	83,349	0	35,236		(92,215)	0	0	48,113	0	0	n/a

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 4/13/2018 Strike @ 1345.244 4642L$022	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/13/2017.	04/13/2018.	04/13/2018.	Closing Sale	1,528	2,055,533	1345.244	87,977	0	208,102	0	87,977		(209,645)	0	0	120,126	0	0	n/a
RUSSELL 2000 5/14/2018 Strike @ 1382.77 4642L$028	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	05/12/2017.	05/14/2018.	05/14/2018.	Closing Sale	996	1,376,644	1382.77	56,442	0	116,281	0	56,442		(127,086)	0	0	59,838	0	0	n/a
RUSSELL 2000 5/14/2018 Strike @ 1382.77 4642L$029	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	05/12/2017.	05/14/2018.	05/14/2018.	Closing Sale	325	448,833	1382.77	18,402	0	37,911	0	18,402		(43,092)	0	0	19,509	0	0	n/a
RUSSELL 2000 5/14/2018 Strike @ 1382.77 4642L$027	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	05/12/2017.	05/14/2018.	05/14/2018.	Closing Sale	576	796,738	1382.77	32,666	0	67,298	0	32,666		(70,464)	0	0	34,632	0	0	n/a
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$032	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/14/2017.	06/14/2018.	06/14/2018.	Closing Sale	1,038	1,471,398	1417.573	66,213	0	108,216	0	66,213		(97,714)	0	0	42,004	0	0	n/a
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$030	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/14/2017.	06/14/2018.	06/14/2018.	Closing Sale	1,605	2,274,836	1417.573	102,367	0	167,307	0	102,367		(139,958)	0	0	64,939	0	0	n/a
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$034	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/15/2017.	06/14/2018.	06/14/2018.	Closing Sale	206	291,566	1417.573	15,426	0	21,444	0	15,426		(17,057)	0	0	6,018	0	0	n/a
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$031	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/14/2017.	06/14/2018.	06/14/2018.	Closing Sale	1,063	1,507,249	1417.573	67,826	0	110,853	0	67,826		(96,566)	0	0	43,027	0	0	n/a
RUSSELL 2000 6/14/2018 Strike @ 1417.573 4642L$033	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/15/2017.	06/14/2018.	06/14/2018.	Closing Sale	148	209,815	1417.573	11,101	0	15,432	0	11,101		(11,249)	0	0	4,331	0	0	n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$036	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/14/2017.	07/13/2018.	07/13/2018.	Closing Sale	737	1,053,067	1428.817	47,388	0	84,415	0	47,388		(53,249)	0	0	37,027	0	0	n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$039	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/17/2017.	07/13/2018.	07/13/2018.	Closing Sale	117	166,843	1428.817	9,341	0	13,374	0	9,341		(7,086)	0	0	4,033	0	0	n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$035	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/14/2017.	07/13/2018.	07/13/2018.	Closing Sale	73	104,889	1428.817	4,720	0	8,408	0	4,720		(4,985)	0	0	3,688	0	0	n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$038	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/14/2017.	07/13/2018.	07/13/2018.	Closing Sale	499	712,408	1428.817	32,059	0	57,108	0	32,059		(40,031)	0	0	25,049	0	0	n/a
RUSSELL 2000 7/13/2018 Strike @ 1428.817 4642L$037	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/14/2017.	07/13/2018.	07/13/2018.	Closing Sale	1,047	1,496,486	1428.817	67,342	0	119,960	0	67,342		(80,002)	0	0	52,618	0	0	n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$044	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/15/2017.	08/14/2018.	08/14/2018.	Closing Sale	81	112,981	1394.309	4,214	0	14,091	0	4,214		(6,063)	0	0	9,878	0	0	n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$040	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/14/2017.	08/14/2018.	08/14/2018.	Closing Sale	28	39,069	1394.309	1,622	0	4,873	0	1,622		(1,932)	0	0	3,252	0	0	n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$042	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/14/2017.	08/14/2018.	08/14/2018.	Closing Sale	77	107,194	1394.309	4,449	0	13,370	0	4,449		(5,302)	0	0	8,921	0	0	n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$045	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/15/2017.	08/14/2018.	08/14/2018.	Closing Sale	18	24,512	1394.309	914	0	3,057	0	914		(1,316)	0	0	2,143	0	0	n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$041	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/14/2017.	08/14/2018.	08/14/2018.	Closing Sale	1,559	2,174,034	1394.309	90,222	0	271,147	0	90,222		(107,526)	0	0	180,925	0	0	n/a
RUSSELL 2000 8/14/2018 Strike @ 1394.309 4642L$043	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/14/2017.	08/14/2018.	08/14/2018.	Closing Sale	199	278,123	1394.309	11,542	0	34,688	0	11,542		(13,755)	0	0	23,146	0	0	n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$046	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	Closing Sale	14	19,551	1425.023	1,290	0	2,304	0	1,290		(636)	0	0	1,013	0	0	n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$048	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	Closing Sale	126	179,339	1425.023	12,482	0	21,131	0	12,482		(6,473)	0	0	8,649	0	0	n/a

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$047	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	Closing Sale	3,125	4,452,570	1425.023	302,419	0	524,645	0	302,419		(152,379)	0	0	222,227	0	0	n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$050	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	Closing Sale	26	36,566	1425.023	2,720	0	4,308	0	2,720		(1,516)	0	0	1,588	0	0	n/a
RUSSELL 2000 9/14/2018 Strike @ 1425.023 4642L$049	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	Closing Sale	606	864,134	1425.023	61,595	0	101,820	0	61,595		(32,732)	0	0	40,225	0	0	n/a
S&P 500 01/12/2018 Strike @ 2274.64 7846L$013	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	01/13/2017.	01/12/2018.	01/12/2018.	Closing Sale	2,806	6,381,957	2274.64	360,580	0	1,435,405	0	360,580		(760,868)	0	0	1,074,825	0	0	n/a
S&P 500 01/12/2018 Strike @ 2274.64 7846L$014	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	01/13/2017.	01/12/2018.	01/12/2018.	Closing Sale	978	2,225,622	2274.64	125,748	0	500,580	0	125,748		(265,342)	0	0	374,832	0	0	n/a
S&P 500 01/12/2018 Strike @ 2274.64 7846L$015	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	01/13/2017.	01/12/2018.	01/12/2018.	Closing Sale	1,373	3,122,330	2274.64	176,412	0	702,266	0	176,412		(372,248)	0	0	525,854	0	0	n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$020	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	02/15/2017.	02/14/2018.	02/14/2018.	Closing Sale	101	235,581	2337.58	12,598	0	36,388	0	12,598		(21,591)	0	0	23,790	0	0	n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$018	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	02/14/2017.	02/14/2018.	02/14/2018.	Closing Sale	439	1,026,642	2337.58	54,207	0	158,569	0	54,207		(94,786)	0	0	104,363	0	0	n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$017	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	02/14/2017.	02/14/2018.	02/14/2018.	Closing Sale	1,406	3,286,474	2337.58	173,526	0	507,611	0	173,526		(303,427)	0	0	334,085	0	0	n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$019	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	02/15/2017.	02/14/2018.	02/14/2018.	Closing Sale	143	333,596	2337.58	17,839	0	51,526	0	17,839		(30,575)	0	0	33,687	0	0	n/a
S&P 500 02/14/2018 Strike @ 2337.58 7846L$016	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	02/14/2017.	02/14/2018.	02/14/2018.	Closing Sale	1,701	3,976,785	2337.58	209,974	0	614,232	0	209,974		(367,160)	0	0	404,258	0	0	n/a
S&P 500 10/12/2018 Strike @ 2553.17 7846L$056	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	10/13/2017.	10/12/2018.	10/12/2018.	Closing Sale	6,366	16,252,893	2553.17	850,026	0	1,362,020	0	850,026		(646,777)	0	0	511,994	0	0	n/a
S&P 500 10/12/2018 Strike @ 2553.17 7846L$058	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	10/16/2017.	10/12/2018.	10/12/2018.	Closing Sale	234	597,340	2553.17	40,662	0	50,058	0	40,662		(14,383)	0	0	9,396	0	0	n/a
S&P 500 10/12/2018 Strike @ 2553.17 7846L$057	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	10/13/2017.	10/12/2018.	10/12/2018.	Closing Sale	79	202,288	2553.17	10,579	0	16,952	0	10,579		(5,746)	0	0	6,372	0	0	n/a
S&P 500 11/14/2018 Strike @ 2578.87 7846L$061	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/15/2017.	11/14/2018.	11/14/2018.	Closing Sale	1,057	2,725,401	2578.87	148,301	0	129,682	0	148,301		(62,968)	0	0	(18,618)	0	0	n/a
S&P 500 11/14/2018 Strike @ 2578.87 7846L$059	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/14/2017.	11/14/2018.	11/14/2018.	Closing Sale	6,735	17,368,689	2578.87	979,683	0	826,452	0	979,683		(366,707)	0	0	(153,232)	0	0	n/a
S&P 500 11/14/2018 Strike @ 2578.87 7846L$060	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/14/2017.	11/14/2018.	11/14/2018.	Closing Sale	1,223	3,153,958	2578.87	177,919	0	150,074	0	177,919		(66,571)	0	0	(27,844)	0	0	n/a
S&P 500 12/14/2018 Strike @ 2652.01 7846L$064	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	12/15/2017.	12/14/2018.	12/14/2018.	Expiration.	884	2,343,051	2652.01	151,079	0	0	0	151,079		(24,672)	0	0	(151,079)	0	0	n/a
S&P 500 12/14/2018 Strike @ 2652.01 7846L$062	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	12/14/2017.	12/14/2018.	12/14/2018.	Expiration.	6,378	16,914,971	2652.01	1,084,289	0	0	0	1,084,289		(184,498)	0	0	(1,084,289)	0	0	n/a
S&P 500 12/14/2018 Strike @ 2652.01 7846L$063	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	12/14/2017.	12/14/2018.	12/14/2018.	Expiration.	1,713	4,543,477	2652.01	291,247	0	0	0	291,247		(43,326)	0	0	(291,247)	0	0	n/a
S&P 500 3/14/2018 Strike @ 2365.45 7846L$023	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/14/2017.	03/14/2018.	03/14/2018.	Closing Sale	1,236	2,923,294	2365.45	162,243	0	411,766	0	162,243		(265,563)	0	0	249,523	0	0	n/a
S&P 500 3/14/2018 Strike @ 2365.45 7846L$022	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/14/2017.	03/14/2018.	03/14/2018.	Closing Sale	1,587	3,754,513	2365.45	208,375	0	528,834	0	208,375		(320,691)	0	0	320,459	0	0	n/a

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 3/14/2018 Strike @ 2365.45 7846L$021	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/14/2017.	03/14/2018.	03/14/2018.	Closing Sale	2,290	5,415,816	2365.45	300,578	0	762,818	0	300,578		(433,065)	0	0	462,239	0	0	n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$027	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	04/17/2017.	04/13/2018.	04/13/2018.	Closing Sale	251	583,425	2328.95	33,318	0	82,005	0	33,318		(47,811)	0	0	48,687	0	0	n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$024	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	04/13/2017.	04/13/2018.	04/13/2018.	Closing Sale	4,524	10,536,356	2328.95	574,232	0	1,480,959	0	574,232		(890,909)	0	0	906,727	0	0	n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$025	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	04/13/2017.	04/13/2018.	04/13/2018.	Closing Sale	2,219	5,166,822	2328.95	281,592	0	726,233	0	281,592		(464,736)	0	0	444,641	0	0	n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$028	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	04/17/2017.	04/13/2018.	04/13/2018.	Closing Sale	349	812,245	2328.95	46,385	0	114,166	0	46,385		(70,941)	0	0	67,781	0	0	n/a
S&P 500 4/13/2018 Strike @ 2328.95 7846L$026	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	04/13/2017.	04/13/2018.	04/13/2018.	Closing Sale	1,543	3,594,152	2328.95	195,881	0	505,184	0	195,881		(342,590)	0	0	309,302	0	0	n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$029	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/12/2017.	05/14/2018.	05/14/2018.	Closing Sale	4,779	11,426,398	2390.9	611,313	0	1,621,222	0	611,313		(839,064)	0	0	1,009,909	0	0	n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$032	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/15/2017.	05/14/2018.	05/14/2018.	Closing Sale	323	771,137	2390.9	43,219	0	109,411	0	43,219		(54,663)	0	0	66,192	0	0	n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$033	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/15/2017.	05/14/2018.	05/14/2018.	Closing Sale	252	603,511	2390.9	33,824	0	85,628	0	33,824		(45,816)	0	0	51,804	0	0	n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$031	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/12/2017.	05/14/2018.	05/14/2018.	Closing Sale	889	2,124,673	2390.9	113,670	0	301,457	0	113,670		(177,328)	0	0	187,787	0	0	n/a
S&P 500 5/14/2018 Strike @ 2390.9 7846L$030	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	05/12/2017.	05/14/2018.	05/14/2018.	Closing Sale	1,982	4,739,409	2390.9	253,558	0	672,445	0	253,558		(371,858)	0	0	418,887	0	0	n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$036	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/14/2017.	06/14/2018.	06/14/2018.	Closing Sale	1,927	4,698,554	2437.92	253,722	0	664,082	0	253,722		(331,775)	0	0	410,360	0	0	n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$038	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/15/2017.	06/14/2018.	06/14/2018.	Closing Sale	475	1,158,890	2437.92	62,272	0	163,793	0	62,272		(76,763)	0	0	101,522	0	0	n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$035	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/14/2017.	06/14/2018.	06/14/2018.	Closing Sale	2,174	5,300,501	2437.92	286,227	0	749,161	0	286,227		(349,687)	0	0	462,934	0	0	n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$037	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/15/2017.	06/14/2018.	06/14/2018.	Closing Sale	276	673,061	2437.92	36,166	0	95,128	0	36,166		(41,435)	0	0	58,962	0	0	n/a
S&P 500 6/14/2018 Strike @ 2437.92 7846L$034	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	06/14/2017.	06/14/2018.	06/14/2018.	Closing Sale	4,458	10,868,223	2437.92	586,884	0	1,536,088	0	586,884		(666,180)	0	0	949,205	0	0	n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$044	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/17/2017.	07/13/2018.	07/13/2018.	Closing Sale	181	445,472	2459.27	22,823	0	61,955	0	22,823		(24,687)	0	0	39,132	0	0	n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$039	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/14/2017.	07/13/2018.	07/13/2018.	Closing Sale	64	157,320	2459.27	8,496	0	21,881	0	8,496		(6,850)	0	0	13,385	0	0	n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$041	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/14/2017.	07/13/2018.	07/13/2018.	Closing Sale	1,747	4,297,205	2459.27	232,049	0	597,663	0	232,049		(226,262)	0	0	365,614	0	0	n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$045	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/17/2017.	07/13/2018.	07/13/2018.	Closing Sale	70	171,583	2459.27	8,791	0	23,863	0	8,791		(10,282)	0	0	15,072	0	0	n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$043	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/17/2017.	07/13/2018.	07/13/2018.	Closing Sale	14	34,208	2459.27	1,753	0	4,757	0	1,753		(1,584)	0	0	3,005	0	0	n/a
S&P 500 7/13/2018 Strike @ 2459.27 7846L$042	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/14/2017.	07/13/2018.	07/13/2018.	Closing Sale	1,308	3,217,217	2459.27	173,730	0	447,456	0	173,730		(183,877)	0	0	273,727	0	0	n/a

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 7/13/2018 Strike @ 2459.27 7846L$040	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/14/2017.	07/13/2018.	07/13/2018.	Closing Sale	2,067	5,084,196	2459.27	274,547	0	707,120	0	274,547		(244,627)	0	0	432,573	0	0	n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$046	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/14/2017.	08/14/2018.	08/14/2018.	Closing Sale	3,998	9,857,984	2465.84	520,501	0	1,495,663	0	520,501		(533,589)	0	0	975,162	0	0	n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$050	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/15/2017.	08/14/2018.	08/14/2018.	Closing Sale	143	353,626	2465.84	18,213	0	53,652	0	18,213		(19,599)	0	0	35,439	0	0	n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$047	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/14/2017.	08/14/2018.	08/14/2018.	Closing Sale	16	39,084	2465.84	2,063	0	5,928	0	2,063		(2,116)	0	0	3,865	0	0	n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$048	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/14/2017.	08/14/2018.	08/14/2018.	Closing Sale	1,063	2,622,076	2465.84	138,445	0	397,823	0	138,445		(141,927)	0	0	259,378	0	0	n/a
S&P 500 8/14/2018 Strike @ 2465.84 7846L$049	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/14/2017.	08/14/2018.	08/14/2018.	Closing Sale	770	1,899,486	2465.84	100,293	0	288,188	0	100,293		(102,815)	0	0	187,895	0	0	n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$051	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	Closing Sale	5,394	13,462,497	2495.62	861,869	0	2,208,271	0	861,869		(461,735)	0	0	1,346,402	0	0	n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$053	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	Closing Sale	408	1,018,063	2495.62	67,639	0	166,992	0	67,639		(36,662)	0	0	99,353	0	0	n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$052	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	Closing Sale	284	709,330	2495.62	43,850	0	116,350	0	43,850		(22,930)	0	0	72,500	0	0	n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$055	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	Closing Sale	20	48,914	2495.62	3,562	0	8,024	0	3,562		(2,043)	0	0	4,462	0	0	n/a
S&P 500 9/14/2018 Strike @ 2495.62 7846L$054	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	Closing Sale	1,394	3,478,620	2495.62	238,773	0	570,604	0	238,773		(131,850)	0	0	331,831	0	0	n/a
SWAPTION 5Y IR U/L 01/14/22 TO 01/14/32 SWPTN$010 Tenor: 1826 days SD:01/12/2017 ED:01/12/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate	BNP Paribas	KVQR4N79VEW8JPSK1K1	01/12/2017.	01/12/2022.	12/06/2018.	Closing Sale	0	190,000,000	2.35	9,671,000	0	3,865,000	0	9,671,000		3,176,170	0	0	(5,806,000)	0	0	n/a
SWAPTION 5Y IR U/L 02/18/22 TO 02/18/32 SWPTN$012 Tenor: 1826 days SD:02/16/2017 ED:02/16/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	02/16/2017.	02/16/2022.	12/06/2018.	Closing Sale	0	190,000,000	2.5	8,940,000	0	4,600,000	0	8,940,000		1,299,846	0	0	(4,340,000)	0	0	n/a
SWAPTION 5Y IR U/L 03/23/22 TO 03/23/32 SWPTN$014 Tenor: 1826 days SD:03/21/2017 ED:03/21/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	03/21/2017.	03/21/2022.	12/06/2018.	Closing Sale	0	210,000,000	2.5	9,072,000	0	5,198,662	0	9,072,000		632,323	0	0	(3,873,338)	0	0	n/a
SWAPTION 5Y IR U/L 04/22/22 TO 04/22/32 SWPTN$016 Tenor: 1826 days SD:04/20/2017 ED:04/20/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/20/2017.	04/20/2022.	12/06/2018.	Closing Sale	0	220,000,000	2.3	10,230,000	0	4,461,316	0	10,230,000		2,894,771	0	0	(5,768,684)	0	0	n/a
SWAPTION 5Y IR U/L 05/25/22 TO 05/25/32 SWPTN$018 Tenor: 1827 days SD:05/22/2017 ED:05/23/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate	Goldman Sachs...	W22LROWP2IHZNBB6K52	05/22/2017.	05/23/2022.	12/06/2018.	Closing Sale	0	220,000,000	2.35	10,500,000	0	4,500,000	0	10,500,000		2,669,022	0	0	(6,000,000)	0	0	n/a
SWAPTION 5Y IR U/L 06/27/22 TO 06/27/32 SWPTN$020 Tenor: 1826 days SD:06/23/2017 ED:06/23/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate	Goldman Sachs...	W22LROWP2IHZNBB6K52	06/23/2017.	06/23/2022.	12/06/2018.	Closing Sale	0	220,000,000	2.3	10,530,000	0	4,360,000	0	10,530,000		3,001,675	0	0	(6,170,000)	0	0	n/a
SWAPTION 5Y IR U/L 07/27/22 TO 07/27/32 SWPTN$022 Tenor: 1827 days SD:07/24/2017 ED:07/25/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate	BNP Paribas	KVQR4N79VEW8JPSK1K1	07/24/2017.	07/25/2022.	12/06/2018.	Closing Sale	0	210,000,000	2.4	9,403,000	0	5,015,000	0	9,403,000		1,496,701	0	0	(4,388,000)	0	0	n/a
SWAPTION 5Y IR U/L 08/11/21 TO 08/11/31 SWPTN$000 Tenor: 1826 days SD:08/09/2016 ED:08/09/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/09/2016.	08/09/2021.	12/06/2018.	Closing Sale	0	35,000,000	1.55	1,806,000	0	200,000	0	1,806,000		1,357,590	0	0	(1,606,000)	0	0	n/a

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
SWAPTION 5Y IR U/L 09/01/22 TO 09/01/32 SWPTN$024 Tenor: 1826 days SD:08/30/2017 ED:08/30/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate	Credit Suisse	ANGGYXNX0JLX3X63JN8	08/30/2017.	08/30/2022.	12/06/2018.	Closing Sale	0	180,000,000	2.3	8,748,000	0	3,891,000	0	8,748,000		2,482,353	0	0	(4,857,000)	0	0	n/a
SWAPTION 5Y IR U/L 09/09/21 TO 09/09/31 SWPTN$002 Tenor: 1826 days SD:09/07/2016 ED:09/07/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate	BNP Paribas	KVQR4N79VEW8JPSK1K1	09/07/2016.	09/07/2021.	12/06/2018.	Closing Sale	0	190,000,000	1.45	9,694,750	0	1,145,000	0	9,694,750		7,534,920	0	0	(8,549,750)	0	0	n/a
SWAPTION 5Y IR U/L 10/14/21 TO 10/14/31 SWPTN$004 Tenor: 1827 days SD:10/11/2016 ED:10/12/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB8(	10/11/2016.	10/12/2021.	12/06/2018.	Closing Sale	0	190,000,000	1.7	9,310,000	0	1,600,000	0	9,310,000		6,227,463	0	0	(7,710,000)	0	0	n/a
SWAPTION 5Y IR U/L 11/05/21 TO 11/05/31 SWPTN$006 Tenor: 1826 days SD:11/03/2016 ED:11/03/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB8(	11/03/2016.	11/03/2021.	12/06/2018.	Closing Sale	0	190,000,000	1.8	8,930,000	0	1,910,000	0	8,930,000		5,421,424	0	0	(7,020,000)	0	0	n/a
SWAPTION 5Y IR U/L 12/15/21 TO 12/15/31 SWPTN$008 Tenor: 1827 days SD:12/12/2016 ED:12/13/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate	Credit Suisse	ANGGYXNX0JLX3X63JN8	12/12/2016.	12/13/2021.	12/06/2018.	Closing Sale	0	190,000,000	2.6	9,595,000	0	4,976,000	0	9,595,000		1,272,333	0	0	(4,619,000)	0	0	n/a
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants													130,735,950	0	74,390,782	0	130,735,950	XXX	25,664,338	0	0	(56,345,131)	0	0	XXX
Purchased Options - Hedging Other - Put Options																									
NASDAQ 100 01/02/2018 Strike @ 4895 73935$067	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K1	01/03/2017.	01/02/2018.	01/02/2018.	Expiration.	2,136	10,455,720	4895	800,381	0	0	0	800,381		800,381	0	0	(800,381)	0	0	n/a
RUSSELL 2000 01/02/2018 Strike @ 1358 46428$075	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K1	01/03/2017.	01/02/2018.	01/02/2018.	Expiration.	6,937	9,420,460	1358	795,119	0	0	0	795,119		795,119	0	0	(795,119)	0	0	n/a
S&P 500 01/02/2018 Strike @ 2249 78462$090	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K1	01/03/2017.	01/02/2018.	01/02/2018.	Expiration.	5,637	12,677,635	2249	862,856	0	0	0	862,856		862,856	0	0	(862,856)	0	0	n/a
S&P 500 01/31/2018 Strike @ 1723.00 78462F$39	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	12/31/2008.	01/31/2018.	01/31/2018.	Expiration.	275	473,825	1723	208,728	0	0	0	208,728		208,724	0	0	(208,728)	0	0	n/a
S&P 500 02/28/2018 Strike @ 1653.00 78462F$40	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	12/31/2008.	02/28/2018.	02/28/2018.	Expiration.	450	743,850	1653	320,843	0	0	0	320,843		320,779	0	0	(320,843)	0	0	n/a
S&P 500 03/29/2018 Strike @ 1653.00 78462F$41	Variable Annuities	Exhibit 5.	Equity/Index	JP Morgan & Company	8I5DZWZKVSZI1NUHU748	12/31/2008.	03/29/2018.	03/29/2018.	Expiration.	200	330,600	1653	142,403	0	0	0	142,403		142,327	0	0	(142,403)	0	0	n/a
S&P 500 04/16/2018 Strike @ 1800.05 784PL$000 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN8	10/30/2017.	04/16/2018.	04/16/2018.	Expiration.	388,878	700,000,006	1800.05	0	995,000	0	0	995,000		(302,119)	0	0	(995,000)	0	0	n/a
S&P 500 04/30/2018 Strike @ 1129.00 78462F$42	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K1	01/28/2009.	04/30/2018.	04/30/2018.	Expiration.	170	191,930	1129	68,063	0	0	0	68,063		68,062	0	0	(68,063)	0	0	n/a
S&P 500 07/05/2018 Strike @ 2432 78462$091	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K1	07/05/2017.	07/05/2018.	07/05/2018.	Expiration.	17,839	43,384,448	2432	2,441,446	0	0	0	2,441,446		1,785,715	0	0	(2,441,446)	0	0	n/a
S&P 500 07/31/2018 Strike @ 1129.00 78462F$45	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K1	02/05/2009.	07/31/2018.	07/31/2018.	Expiration.	435	491,115	1129	167,962	0	0	0	167,962		167,895	0	0	(167,962)	0	0	n/a
S&P 500 08/22/2018 Strike @ 2448 78462$092 Periodic	Variable Annuities	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN8	08/22/2017.	08/22/2018.	08/22/2018.	Expiration.	10,849	26,558,352	2448	0	1,497,487	0	0	1,497,487		925,740	0	0	(1,497,487)	0	0	n/a
S&P 500 08/31/2018 Strike @ 1129.00 78462F$46	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K1	02/05/2009.	08/31/2018.	08/31/2018.	Expiration.	215	242,735	1129	82,984	0	0	0	82,984		82,912	0	0	(82,984)	0	0	n/a
S&P 500 12/31/2018 Strike @ 850.00 78462F$48	Variable Annuities	Exhibit 5.	Equity/Index	Barclays Capital	AC28XWWI3WIBK282431S	04/21/2009.	12/31/2018.	12/31/2018.	Expiration.	1,600	1,360,000	850	409,728	0	0	0	409,728		409,524	0	0	(409,728)	0	0	n/a
S&P 500 5/31/2018 Strike @ 1129.00 78462F$43	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K1	01/28/2009.	05/31/2018.	05/31/2018.	Expiration.	1,530	1,727,370	1129	612,719	0	0	0	612,719		612,690	0	0	(612,719)	0	0	n/a

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 6/29/2018 Strike @ 1129.00 78462F$44	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K1	01/28/2009.	06/29/2018.	06/29/2018.	Expiration.	640	722,560	1129	256,288	0	0	0	256,288		256,250	0	0	(256,288)	0	0	n/a
S&P 500 9/28/2018 Strike @ 1129.00 78462F$47	Variable Annuities	Exhibit 5.	Equity/Index	BNP Paribas	KVQR4N79VEW8JPSK1K1	02/05/2009.	09/28/2018.	09/28/2018.	Expiration.	655	739,495	1129	252,601	0	0	0	252,601		252,244	0	0	(252,601)	0	0	n/a
0099999999. Total-Purchased Options-Hedging Other-Put Options													7,422,121	2,492,487	0	0	9,914,608	XXX	7,389,099	0	0	(9,914,608)	0	0	XXX
0149999999. Total-Purchased Options-Hedging Other													138,158,071	2,492,487	74,390,782	0	140,650,558	XXX	33,053,437	0	0	(66,259,739)	0	0	XXX
0369999999. Total-Purchased Options-Call Options and Warrants													130,735,950	0	74,390,782	0	130,735,950	XXX	25,664,338	0	0	(56,345,131)	0	0	XXX
0379999999. Total-Purchased Options-Put Options													7,422,121	2,492,487	0	0	9,914,608	XXX	7,389,099	0	0	(9,914,608)	0	0	XXX
0429999999. Total-Purchased Options													138,158,071	2,492,487	74,390,782	0	140,650,558	XXX	33,053,437	0	0	(66,259,739)	0	0	XXX
Written Options - Hedging Other - Call Options and Warrants																									
RUSSELL 2000 01/12/2018 Strike @ 1457.80 4642S$012	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	01/13/2017.	01/12/2018.	01/12/2018.	Expiration.	2,076	3,026,101	1457.8	(46,139)	0	0	0	(46,139)		(46,139)	0	0	46,139	0	0	n/a
RUSSELL 2000 01/12/2018 Strike @ 1461.23 4642S$013	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	01/13/2017.	01/12/2018.	01/12/2018.	Expiration.	316	462,465	1461.23	(6,731)	0	0	0	(6,731)		(6,731)	0	0	6,731	0	0	n/a
RUSSELL 2000 01/12/2018 Strike @ 1464.66 4642S$014	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	01/13/2017.	01/12/2018.	01/12/2018.	Expiration.	238	348,662	1464.66	(4,801)	0	0	0	(4,801)		(4,801)	0	0	4,801	0	0	n/a
RUSSELL 2000 02/14/2018 Strike @ 1483.942 4642S$015	Fixed Index Annuities	Exhbit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	02/14/2017.	02/14/2018.	02/14/2018.	Expiration.	528	784,011	1483.942	(10,183)	0	0	0	(10,183)		(10,182)	0	0	10,183	0	0	n/a
RUSSELL 2000 02/14/2018 Strike @ 1487.433 4642S$016	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	02/14/2017.	02/14/2018.	02/14/2018.	Expiration.	528	785,112	1487.433	(9,657)	0	0	0	(9,657)		(9,657)	0	0	9,657	0	0	n/a
RUSSELL 2000 02/14/2018 Strike @ 1490.925 4642S$018	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	02/15/2017.	02/14/2018.	02/14/2018.	Expiration.	169	251,489	1490.925	(2,716)	0	0	0	(2,716)		(2,716)	0	0	2,716	0	0	n/a
RUSSELL 2000 02/14/2018 Strike @ 1490.925 4642S$017	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	02/14/2017.	02/14/2018.	02/14/2018.	Expiration.	424	632,793	1490.925	(7,350)	0	0	0	(7,350)		(7,350)	0	0	7,350	0	0	n/a
RUSSELL 2000 10/12/2018 Strike @ 1580.795 4642S$052	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	10/13/2017.	10/12/2018.	10/12/2018.	Closing Purcha	32	50,965	1580.795	(693)	0	(510)	0	(693)		896	0	0	183	0	0	n/a
RUSSELL 2000 10/12/2018 Strike @ 1593.868 4642S$051	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	10/13/2017.	10/12/2018.	10/12/2018.	Closing Purcha	3,944	6,286,630	1593.868	(69,344)	0	(10,782)	0	(69,344)		144,915	0	0	58,562	0	0	n/a
RUSSELL 2000 10/12/2018 Strike @ 1594.16 4642S$053	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	10/16/2017.	10/12/2018.	10/12/2018.	Closing Purcha	164	262,176	1594.16	(9,785)	0	(402)	0	(9,785)		(876)	0	0	9,384	0	0	n/a
RUSSELL 2000 11/14/2018 Strike @ 1547.14 4642S$054	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/14/2017.	11/14/2018.	11/14/2018.	Closing Purcha	763	1,180,468	1547.14	(20,300)	0	(39,726)	0	(20,300)		11,099	0	0	(19,426)	0	0	n/a
RUSSELL 2000 11/14/2018 Strike @ 1559.73 4642S$055	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/14/2017.	11/14/2018.	11/14/2018.	Closing Purcha	3,837	5,984,684	1559.73	(86,804)	0	(151,468)	0	(86,804)		47,108	0	0	(64,664)	0	0	n/a
RUSSELL 2000 11/14/2018 Strike @ 1559.73 4642S$056	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/15/2017.	11/14/2018.	11/14/2018.	Closing Purcha	647	1,009,832	1559.73	(13,430)	0	(25,558)	0	(13,430)		9,166	0	0	(12,128)	0	0	n/a
RUSSELL 2000 12/14/2018 Strike @ 1594.50379 4642S$057	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	12/14/2017.	12/14/2018.	12/14/2018.	Expiration.	3,330	5,310,080	1594.503795	(198,528)	0	0	0	(198,528)		(10,951)	0	0	198,528	0	0	n/a
RUSSELL 2000 12/14/2018 Strike @ 1595.55866 4642S$058	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	12/14/2017.	12/14/2018.	12/14/2018.	Expiration.	956	1,525,003	1595.55866..	(56,834)	0	0	0	(56,834)		(2,523)	0	0	56,834	0	0	n/a
RUSSELL 2000 3/14/2018 Strike @ 1450.93 4642S$019	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/14/2017.	03/14/2018.	03/14/2018.	Closing Purcha	623	904,481	1450.93	(10,701)	0	(8,809)	0	(10,701)		52,464	0	0	1,892	0	0	n/a
RUSSELL 2000 3/14/2018 Strike @ 1454.34 4642S$020	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/14/2017.	03/14/2018.	03/14/2018.	Closing Purcha	909	1,321,515	1454.34	(14,608)	0	(9,741)	0	(14,608)		80,014	0	0	4,867	0	0	n/a

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 3/14/2018 Strike @ 1457.75 4642S$021	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	03/14/2017.	03/14/2018.	03/14/2018.	osing Purcha	239	348,431	1457.75	(3,615)	0	(1,747)	0	(3,615)		21,862	0	0	1,867	0	0	n/a
RUSSELL 2000 4/13/2018 Strike @ 1436.048 4642S$025	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/17/2017.	04/13/2018.	04/13/2018.	osing Purcha	105	150,354	1436.048	(5,109)	0	(4,752)	0	(5,109)		6,014	0	0	357	0	0	n/a
RUSSELL 2000 4/13/2018 Strike @ 1436.048 4642S$022	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/13/2017.	04/13/2018.	04/13/2018.	osing Purcha	1,528	2,194,281	1436.048	(26,927)	0	(69,354)	0	(26,927)		135,412	0	0	(42,427)	0	0	n/a
RUSSELL 2000 4/13/2018 Strike @ 1439.411 4642S$023	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/13/2017.	04/13/2018.	04/13/2018.	osing Purcha	1,371	1,974,023	1439.411	(22,877)	0	(57,635)	0	(22,877)		127,908	0	0	(34,758)	0	0	n/a
RUSSELL 2000 4/13/2018 Strike @ 1439.411 4642S$026	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/17/2017.	04/13/2018.	04/13/2018.	osing Purcha	537	773,180	1439.411	(25,676)	0	(22,574)	0	(25,676)		33,383	0	0	3,101	0	0	n/a
RUSSELL 2000 4/13/2018 Strike @ 1442.774 4642S$024	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/13/2017.	04/13/2018.	04/13/2018.	osing Purcha	612	882,963	1442.774	(9,632)	0	(23,662)	0	(9,632)		59,886	0	0	(14,029)	0	0	n/a
RUSSELL 2000 5/14/2018 Strike @ 1472.65 4642S$027	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	05/12/2017.	05/14/2018.	05/14/2018.	osing Purcha	576	848,526	1472.65	(9,880)	0	(15,510)	0	(9,880)		46,373	0	0	(5,631)	0	0	n/a
RUSSELL 2000 5/14/2018 Strike @ 1476.107 4642S$028	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	05/12/2017.	05/14/2018.	05/14/2018.	osing Purcha	996	1,469,568	1476.107	(16,244)	0	(23,357)	0	(16,244)		83,862	0	0	(7,113)	0	0	n/a
RUSSELL 2000 5/14/2018 Strike @ 1479.564 4642S$029	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	05/12/2017.	05/14/2018.	05/14/2018.	osing Purcha	325	480,252	1479.564	(4,982)	0	(6,493)	0	(4,982)		28,560	0	0	(1,511)	0	0	n/a
RUSSELL 2000 6/14/2018 Strike @ 1506.171 4642S$030	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/14/2017.	06/14/2018.	06/14/2018.	osing Purcha	1,605	2,417,013	1506.171	(39,355)	0	(25,130)	0	(39,355)		92,823	0	0	14,225	0	0	n/a
RUSSELL 2000 6/14/2018 Strike @ 1506.171 4642S$033	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/15/2017.	06/14/2018.	06/14/2018.	osing Purcha	148	222,928	1506.171	(5,512)	0	(2,318)	0	(5,512)		6,679	0	0	3,194	0	0	n/a
RUSSELL 2000 6/14/2018 Strike @ 1509.715 4642S$031	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/14/2017.	06/14/2018.	06/14/2018.	osing Purcha	1,063	1,605,220	1509.715	(25,020)	0	(12,882)	0	(25,020)		64,648	0	0	12,138	0	0	n/a
RUSSELL 2000 6/14/2018 Strike @ 1513.259 4642S$034	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/15/2017.	06/14/2018.	06/14/2018.	osing Purcha	206	311,247	1513.259	(7,295)	0	(1,763)	0	(7,295)		10,422	0	0	5,532	0	0	n/a
RUSSELL 2000 6/14/2018 Strike @ 1513.259 4642S$032	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/14/2017.	06/14/2018.	06/14/2018.	osing Purcha	1,038	1,570,717	1513.259	(23,395)	0	(8,897)	0	(23,395)		66,019	0	0	14,498	0	0	n/a
RUSSELL 2000 7/13/2018 Strike @ 1507.402 4642S$035	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/14/2017.	07/13/2018.	07/13/2018.	osing Purcha	73	110,658	1507.402	(1,982)	0	(2,639)	0	(1,982)		3,311	0	0	(657)	0	0	n/a
RUSSELL 2000 7/13/2018 Strike @ 1510.974 4642S$036	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/14/2017.	07/13/2018.	07/13/2018.	osing Purcha	737	1,113,618	1510.974	(19,166)	0	(23,864)	0	(19,166)		35,727	0	0	(4,698)	0	0	n/a
RUSSELL 2000 7/13/2018 Strike @ 1514.546 4642S$037	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/14/2017.	07/13/2018.	07/13/2018.	osing Purcha	1,047	1,586,275	1514.546	(26,188)	0	(30,171)	0	(26,188)		54,181	0	0	(3,983)	0	0	n/a
RUSSELL 2000 7/13/2018 Strike @ 1514.546 4642S$039	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/17/2017.	07/13/2018.	07/13/2018.	osing Purcha	117	176,854	1514.546	(4,436)	0	(3,364)	0	(4,436)		4,525	0	0	1,072	0	0	n/a
RUSSELL 2000 7/13/2018 Strike @ 1518.118 4642S$038	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/14/2017.	07/13/2018.	07/13/2018.	osing Purcha	499	756,934	1518.118	(11,969)	0	(12,582)	0	(11,969)		27,353	0	0	(614)	0	0	n/a
RUSSELL 2000 8/14/2018 Strike @ 1473.785 4642S$040	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/14/2017.	08/14/2018.	08/14/2018.	osing Purcha	28	41,295	1473.785	(570)	0	(2,646)	0	(570)		1,057	0	0	(2,076)	0	0	n/a
RUSSELL 2000 8/14/2018 Strike @ 1477.27 4642S$041	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/14/2017.	08/14/2018.	08/14/2018.	osing Purcha	1,559	2,303,389	1477.27	(30,002)	0	(141,792)	0	(30,002)		56,425	0	0	(111,791)	0	0	n/a
RUSSELL 2000 8/14/2018 Strike @ 1480.756 4642S$045	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/15/2017.	08/14/2018.	08/14/2018.	osing Purcha	18	26,032	1480.756	(260)	0	(1,537)	0	(260)		668	0	0	(1,277)	0	0	n/a

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RUSSELL 2000 8/14/2018 Strike @ 1480.756 4642S$042	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/14/2017.	08/14/2018.	08/14/2018.	Closing Purcha	77	113,841	1480.756	(1,394)	0	(6,724)	0	(1,394)		2,666	0	0	(5,330)	0	0	n/a
RUSSELL 2000 8/14/2018 Strike @ 1484.242 4642S$043	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/14/2017.	08/14/2018.	08/14/2018.	Closing Purcha	199	296,062	1484.242	(3,421)	0	(16,749)	0	(3,421)		6,598	0	0	(13,328)	0	0	n/a
RUSSELL 2000 8/14/2018 Strike @ 1484.242 4642S$044	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/15/2017.	08/14/2018.	08/14/2018.	Closing Purcha	81	120,268	1484.242	(1,127)	0	(6,804)	0	(1,127)		2,943	0	0	(5,677)	0	0	n/a
RUSSELL 2000 9/14/2018 Strike @ 1506.25 4642S$046	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	Closing Purcha	14	20,666	1506.25	(753)	0	(1,189)	0	(753)		298	0	0	(437)	0	0	n/a
RUSSELL 2000 9/14/2018 Strike @ 1509.812 4642S$047	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	Closing Purcha	3,125	4,717,498	1509.812	(176,411)	0	(259,717)	0	(176,411)		71,661	0	0	(83,306)	0	0	n/a
RUSSELL 2000 9/14/2018 Strike @ 1513.375 4642S$048	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	Closing Purcha	126	190,458	1513.375	(7,281)	0	(10,012)	0	(7,281)		3,058	0	0	(2,731)	0	0	n/a
RUSSELL 2000 9/14/2018 Strike @ 1516.937 4642S$049	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	Closing Purcha	606	919,871	1516.937	(35,931)	0	(46,084)	0	(35,931)		15,521	0	0	(10,153)	0	0	n/a
RUSSELL 2000 9/14/2018 Strike @ 1524.062 4642S$050	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	Closing Purcha	26	39,107	1524.062	(1,587)	0	(1,767)	0	(1,587)		724	0	0	(180)	0	0	n/a
S&P 500 01/12/2018 Strike @ 2405.432 7846S$013	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	01/13/2017.	01/12/2018.	01/12/2018.	Closing Purcha	2,806	6,748,921	2405.432	(169,122)	0	(1,068,443)	0	(169,122)		587,353	0	0	(899,322)	0	0	n/a
S&P 500 01/12/2018 Strike @ 2411.118 7846S$014	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	01/13/2017.	01/12/2018.	01/12/2018.	Closing Purcha	978	2,359,158	2411.118	(56,753)	0	(367,042)	0	(56,753)		201,529	0	0	(310,289)	0	0	n/a
S&P 500 01/12/2018 Strike @ 2416.805 7846S$015	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	01/13/2017.	01/12/2018.	01/12/2018.	Closing Purcha	1,373	3,317,476	2416.805	(76,497)	0	(507,120)	0	(76,497)		278,095	0	0	(430,622)	0	0	n/a
S&P 500 02/14/2018 Strike @ 2471.58 7846S$019	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	02/15/2017.	02/14/2018.	02/14/2018.	Closing Purcha	143	352,719	2471.58	(7,704)	0	(32,403)	0	(7,704)		22,046	0	0	(24,699)	0	0	n/a
S&P 500 02/14/2018 Strike @ 2471.991 7846S$016	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	02/14/2017.	02/14/2018.	02/14/2018.	Closing Purcha	1,701	4,205,450	2471.991	(91,466)	0	(385,567)	0	(91,466)		262,508	0	0	(294,101)	0	0	n/a
S&P 500 02/14/2018 Strike @ 2477.835 7846S$017	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	02/14/2017.	02/14/2018.	02/14/2018.	Closing Purcha	1,406	3,483,663	2477.835	(72,302)	0	(310,423)	0	(72,302)		212,341	0	0	(238,120)	0	0	n/a
S&P 500 02/14/2018 Strike @ 2483.679 7846S$020	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	02/15/2017.	02/14/2018.	02/14/2018.	Closing Purcha	101	250,305	2483.679	(4,972)	0	(21,663)	0	(4,972)		14,868	0	0	(16,692)	0	0	n/a
S&P 500 02/14/2018 Strike @ 2483.679 7846S$018	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs...	W22LROWP2IHZNBB6K52	02/14/2017.	02/14/2018.	02/14/2018.	Closing Purcha	439	1,090,807	2483.679	(21,662)	0	(94,404)	0	(21,662)		64,798	0	0	(72,742)	0	0	n/a
S&P 500 10/12/2018 Strike @ 2675.978 7846S$057	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	10/13/2017.	10/12/2018.	10/12/2018.	Closing Purcha	79	212,018	2675.978	(5,219)	0	(7,222)	0	(5,219)		4,304	0	0	(2,003)	0	0	n/a
S&P 500 10/12/2018 Strike @ 2695.382 7846S$056	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	10/13/2017.	10/12/2018.	10/12/2018.	Closing Purcha	6,366	17,158,182	2695.382	(367,315)	0	(456,731)	0	(367,315)		505,820	0	0	(89,416)	0	0	n/a
S&P 500 10/12/2018 Strike @ 2695.48 7846S$058	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	10/16/2017.	10/12/2018.	10/12/2018.	Closing Purcha	234	630,635	2695.48	(22,179)	0	(16,763)	0	(22,179)		9,930	0	0	5,416	0	0	n/a
S&P 500 11/14/2018 Strike @ 2699.98 7846S$060	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/14/2017.	11/14/2018.	11/14/2018.	Closing Purcha	1,223	3,302,076	2699.98	(96,259)	0	(1,957)	0	(96,259)		49,578	0	0	94,302	0	0	n/a
S&P 500 11/14/2018 Strike @ 2722.05 7846S$059	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/14/2017.	11/14/2018.	11/14/2018.	Expiration.	6,735	18,333,007	2722.05	(464,860)	0	0	0	(464,860)		250,671	0	0	464,860	0	0	n/a
S&P 500 11/14/2018 Strike @ 2722.05 7846S$061	Fixed Index Annuities	Exhibit 5.	Equity/Index	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	11/15/2017.	11/14/2018.	11/14/2018.	Expiration.	1,057	2,876,717	2722.05	(68,236)	0	0	0	(68,236)		44,041	0	0	68,236	0	0	n/a

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S&P 500 12/14/2018 Strike @ 2794.68813 7846S$063	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	12/14/2017.	12/14/2018.	12/14/2018.	Expiration.	1,713	4,787,916	2794.688138	(150,400)	0	0	0	(150,400)		44,768	0	0	150,400	0	0	n/a
S&P 500 12/14/2018 Strike @ 2797.87 7846S$064	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	12/15/2017.	12/14/2018.	12/14/2018.	Expiration.	884	2,471,918	2797.87	(75,053)	0	0	0	(75,053)		27,468	0	0	75,053	0	0	n/a
S&P 500 12/14/2018 Strike @ 2797.87055 7846S$062	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	12/14/2017.	12/14/2018.	12/14/2018.	Expiration.	6,378	17,845,294	2797.87055..	(551,467)	0	0	0	(551,467)		188,658	0	0	551,467	0	0	n/a
S&P 500 3/14/2018 Strike @ 2507.38 7846S$021	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	03/14/2017.	03/14/2018.	03/14/2018.	osing Purcha	2,290	5,740,772	2507.38	(138,104)	0	(437,868)	0	(138,104)		289,855	0	0	(299,764)	0	0	n/a
S&P 500 3/14/2018 Strike @ 2513.29 7846S$022	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	03/14/2017.	03/14/2018.	03/14/2018.	osing Purcha	1,587	3,989,169	2513.29	(91,985)	0	(294,178)	0	(91,985)		216,636	0	0	(202,192)	0	0	n/a
S&P 500 3/14/2018 Strike @ 2519.2 7846S$023	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	03/14/2017.	03/14/2018.	03/14/2018.	osing Purcha	1,236	3,113,303	2519.2	(68,698)	0	(221,752)	0	(68,698)		180,856	0	0	(153,054)	0	0	n/a
S&P 500 4/13/2018 Strike @ 2474.509 7846S$024	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/13/2017.	04/13/2018.	04/13/2018.	osing Purcha	4,524	11,194,877	2474.509	(245,497)	0	(822,438)	0	(245,497)		609,168	0	0	(576,941)	0	0	n/a
S&P 500 4/13/2018 Strike @ 2474.509 7846S$027	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/17/2017.	04/13/2018.	04/13/2018.	osing Purcha	251	619,889	2474.509	(14,682)	0	(45,541)	0	(14,682)		32,643	0	0	(30,858)	0	0	n/a
S&P 500 4/13/2018 Strike @ 2480.332 7846S$025	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/13/2017.	04/13/2018.	04/13/2018.	osing Purcha	2,219	5,502,666	2480.332	(115,737)	0	(390,389)	0	(115,737)		319,621	0	0	(274,652)	0	0	n/a
S&P 500 4/13/2018 Strike @ 2480.332 7846S$028	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/17/2017.	04/13/2018.	04/13/2018.	osing Purcha	349	865,041	2480.332	(19,632)	0	(61,370)	0	(19,632)		48,808	0	0	(41,739)	0	0	n/a
S&P 500 4/13/2018 Strike @ 2486.154 7846S$026	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/13/2017.	04/13/2018.	04/13/2018.	osing Purcha	1,543	3,836,757	2486.154	(77,274)	0	(262,578)	0	(77,274)		236,834	0	0	(185,304)	0	0	n/a
S&P 500 5/14/2018 Strike @ 2534.354 7846S$029	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	05/12/2017.	05/14/2018.	05/14/2018.	osing Purcha	4,779	12,111,982	2534.354	(274,234)	0	(935,638)	0	(274,234)		571,819	0	0	(661,404)	0	0	n/a
S&P 500 5/14/2018 Strike @ 2534.354 7846S$032	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	05/15/2017.	05/14/2018.	05/14/2018.	osing Purcha	323	817,405	2534.354	(19,732)	0	(63,143)	0	(19,732)		37,366	0	0	(43,411)	0	0	n/a
S&P 500 5/14/2018 Strike @ 2540.331 7846S$033	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	05/15/2017.	05/14/2018.	05/14/2018.	osing Purcha	252	641,230	2540.331	(14,855)	0	(47,909)	0	(14,855)		31,602	0	0	(33,054)	0	0	n/a
S&P 500 5/14/2018 Strike @ 2540.331 7846S$030	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	05/12/2017.	05/14/2018.	05/14/2018.	osing Purcha	1,982	5,035,622	2540.331	(109,006)	0	(376,232)	0	(109,006)		255,820	0	0	(267,226)	0	0	n/a
S&P 500 5/14/2018 Strike @ 2546.309 7846S$031	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	05/12/2017.	05/14/2018.	05/14/2018.	osing Purcha	889	2,262,777	2546.309	(46,955)	0	(163,352)	0	(46,955)		122,794	0	0	(116,397)	0	0	n/a
S&P 500 6/14/2018 Strike @ 2578.1 7846S$034	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/14/2017.	06/14/2018.	06/14/2018.	osing Purcha	4,458	11,493,144	2578.1	(269,532)	0	(911,168)	0	(269,532)		461,422	0	0	(641,636)	0	0	n/a
S&P 500 6/14/2018 Strike @ 2578.1 7846S$037	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/15/2017.	06/14/2018.	06/14/2018.	osing Purcha	276	711,762	2578.1	(16,843)	0	(56,427)	0	(16,843)		28,424	0	0	(39,584)	0	0	n/a
S&P 500 6/14/2018 Strike @ 2584.195 7846S$035	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/14/2017.	06/14/2018.	06/14/2018.	osing Purcha	2,174	5,618,531	2584.195	(126,152)	0	(431,131)	0	(126,152)		244,798	0	0	(304,979)	0	0	n/a
S&P 500 6/14/2018 Strike @ 2584.195 7846S$038	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/15/2017.	06/14/2018.	06/14/2018.	osing Purcha	475	1,228,423	2584.195	(27,899)	0	(94,261)	0	(27,899)		53,205	0	0	(66,362)	0	0	n/a
S&P 500 6/14/2018 Strike @ 2590.29 7846S$036	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	06/14/2017.	06/14/2018.	06/14/2018.	osing Purcha	1,927	4,992,214	2590.29	(107,597)	0	(370,423)	0	(107,597)		233,943	0	0	(262,826)	0	0	n/a
S&P 500 7/13/2018 Strike @ 2582.233 7846S$043	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	07/17/2017.	07/13/2018.	07/13/2018.	osing Purcha	14	35,919	2582.233	(846)	0	(3,047)	0	(846)		1,100	0	0	(2,201)	0	0	n/a

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 7/13/2018 Strike @ 2582.233 7846S$039	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/14/2017.	07/13/2018.	07/13/2018.	osing Purcha	64	165,185	2582.233	(4,405)	0	(14,015)	0	(4,405)		4,546	0	0	(9,610)	0	0	n/a
S&P 500 7/13/2018 Strike @ 2588.382 7846S$040	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/14/2017.	07/13/2018.	07/13/2018.	osing Purcha	2,067	5,351,117	2588.382	(136,765)	0	(440,199)	0	(136,765)		166,086	0	0	(303,434)	0	0	n/a
S&P 500 7/13/2018 Strike @ 2594.53 7846S$041	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/14/2017.	07/13/2018.	07/13/2018.	osing Purcha	1,747	4,533,552	2594.53	(111,298)	0	(361,317)	0	(111,298)		156,051	0	0	(250,019)	0	0	n/a
S&P 500 7/13/2018 Strike @ 2594.53 7846S$044	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/17/2017.	07/13/2018.	07/13/2018.	osing Purcha	181	469,973	2594.53	(10,115)	0	(37,455)	0	(10,115)		17,599	0	0	(27,341)	0	0	n/a
S&P 500 7/13/2018 Strike @ 2600.678 7846S$045	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/17/2017.	07/13/2018.	07/13/2018.	osing Purcha	70	181,449	2600.678	(3,728)	0	(13,997)	0	(3,728)		7,398	0	0	(10,270)	0	0	n/a
S&P 500 7/13/2018 Strike @ 2600.678 7846S$042	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	07/14/2017.	07/13/2018.	07/13/2018.	osing Purcha	1,308	3,402,207	2600.678	(80,109)	0	(262,467)	0	(80,109)		128,495	0	0	(182,358)	0	0	n/a
S&P 500 8/14/2018 Strike @ 2594.064 7846S$047	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	08/14/2017.	08/14/2018.	08/14/2018.	osing Purcha	16	41,116	2594.064	(957)	0	(3,896)	0	(957)		1,616	0	0	(2,939)	0	0	n/a
S&P 500 8/14/2018 Strike @ 2600.228 7846S$046	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	08/14/2017.	08/14/2018.	08/14/2018.	osing Purcha	3,998	10,395,244	2600.228	(231,663)	0	(958,404)	0	(231,663)		398,998	0	0	(726,741)	0	0	n/a
S&P 500 8/14/2018 Strike @ 2606.393 7846S$050	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	08/15/2017.	08/14/2018.	08/14/2018.	osing Purcha	143	373,783	2606.393	(7,277)	0	(33,495)	0	(7,277)		14,698	0	0	(26,219)	0	0	n/a
S&P 500 8/14/2018 Strike @ 2606.393 7846S$049	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	08/14/2017.	08/14/2018.	08/14/2018.	osing Purcha	770	2,007,757	2606.393	(42,738)	0	(179,917)	0	(42,738)		75,300	0	0	(137,179)	0	0	n/a
S&P 500 8/14/2018 Strike @ 2612.557 7846S$048	Fixed Index Annuities	Exhibit 5.	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K52	08/14/2017.	08/14/2018.	08/14/2018.	osing Purcha	1,063	2,778,089	2612.557	(56,637)	0	(241,810)	0	(56,637)		101,540	0	0	(185,174)	0	0	n/a
S&P 500 9/14/2018 Strike @ 2625.392 7846S$052	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	osing Purcha	284	746,215	2625.392	(23,918)	0	(79,466)	0	(23,918)		15,037	0	0	(55,548)	0	0	n/a
S&P 500 9/14/2018 Strike @ 2631.631 7846S$051	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	osing Purcha	5,394	14,196,202	2631.631	(470,110)	0	(1,474,567)	0	(470,110)		301,992	0	0	(1,004,457)	0	0	n/a
S&P 500 9/14/2018 Strike @ 2637.87 7846S$053	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	osing Purcha	408	1,076,093	2637.87	(36,894)	0	(108,964)	0	(36,894)		23,948	0	0	(72,069)	0	0	n/a
S&P 500 9/14/2018 Strike @ 2644.109 7846S$054	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	osing Purcha	1,394	3,685,597	2644.109	(130,240)	0	(363,626)	0	(130,240)		85,957	0	0	(233,386)	0	0	n/a
S&P 500 9/14/2018 Strike @ 2656.587 7846S$055	Fixed Index Annuities	Exhibit 5.	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB65	09/14/2017.	09/14/2018.	09/14/2018.	osing Purcha	20	52,069	2656.587	(1,943)	0	(4,869)	0	(1,943)		1,327	0	0	(2,926)	0	0	n/a
0509999999. Total-Written Options-Hedging Other-Call Options and Warrants													(6,552,124)	0	(14,927,758)	0	(6,552,124)	XXX	9,560,381	0	0	(8,375,640)	0	0	XXX
Written Options - Hedging Other - Put Options																									
S&P 500 04/16/2018 Strike @ 1542.90 784PS$000	Macro Hedge	Exhibit 5.	Equity/Index	Credit Suisse	ANGGYXNX0JLX3X63JN8	10/30/2017.	04/16/2018.	04/16/2018.	Expiration.	388,878	600,000,005	1542.9	0	0	0	0	0		989,889	0	0	0	0	0	n/a
SWAPTION 5Y IR U/L 01/14/22 TO 01/14/32 SWPTN$011 Tenor: 1826 days SD:01/12/2017 ED:01/12/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate	BNP Paribas	KVQR4N79VEW8JPSK1K1	01/12/2017.	01/12/2022.	12/06/2018.	osing Purcha	0	190,000,000	1.45	(4,697,750)	0	(1,395,000)	0	(4,697,750)		(2,301,628)	0	0	3,302,750	0	0	n/a
SWAPTION 5Y IR U/L 02/18/22 TO 02/18/32 SWPTN$013 Tenor: 1826 days SD:02/16/2017 ED:02/16/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB80	02/16/2017.	02/16/2022.	12/06/2018.	osing Purcha	0	190,000,000	1.5	(4,000,000)	0	(1,360,000)	0	(4,000,000)		(1,331,859)	0	0	2,640,000	0	0	n/a
SWAPTION 5Y IR U/L 03/23/22 TO 03/23/32 SWPTN$015 Tenor: 1826 days SD:03/21/2017 ED:03/21/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate	Morgan Stanley	4PQUHN3JPFGFNF3BB65	03/21/2017.	03/21/2022.	12/06/2018.	osing Purcha	0	210,000,000	1.5	(3,948,000)	0	(1,674,820)	0	(3,948,000)		(983,116)	0	0	2,273,180	0	0	n/a

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
SWAPTION 5Y IR U/L 04/22/22 TO 04/22/32 SWPTN$017 Tenor: 1826 days SD:04/20/2017 ED:04/20/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate	Morgan Stanley...	4PQUHN3JPFGFNF3BB65	04/20/2017.	04/20/2022.	12/06/2018.	osing Purcha	0	220,000,000	1.5	(5,390,000)	0	(1,809,654)	0	(5,390,000)		(2,224,991)	0	0	3,580,346	0	0	n/a
SWAPTION 5Y IR U/L 05/25/22 TO 05/25/32 SWPTN$019 Tenor: 1827 days SD:05/22/2017 ED:05/23/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate	Goldman Sachs...	W22LROWP2IHZNBB6K52	05/22/2017.	05/23/2022.	12/06/2018.	osing Purcha	0	220,000,000	1.5	(5,350,000)	0	(1,750,000)	0	(5,350,000)		(2,101,451)	0	0	3,600,000	0	0	n/a
SWAPTION 5Y IR U/L 06/27/22 TO 06/27/32 SWPTN$021 Tenor: 1826 days SD:06/23/2017 ED:06/23/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate	Goldman Sachs...	W22LROWP2IHZNBB6K52	06/23/2017.	06/23/2022.	12/06/2018.	osing Purcha	0	220,000,000	1.5	(5,500,000)	0	(1,800,000)	0	(5,500,000)		(2,187,878)	0	0	3,700,000	0	0	n/a
SWAPTION 5Y IR U/L 07/27/22 TO 07/27/32 SWPTN$023 Tenor: 1827 days SD:07/24/2017 ED:07/25/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate	BNP Paribas	KVQR4N79VEW8JPSK1K1	07/24/2017.	07/25/2022.	12/06/2018.	osing Purcha	0	210,000,000	1.5	(4,300,000)	0	(1,970,000)	0	(4,300,000)		(1,143,772)	0	0	2,330,000	0	0	n/a
SWAPTION 5Y IR U/L 08/11/21 TO 08/11/31 SWPTN$001 Tenor: 1826 days SD:08/09/2016 ED:08/09/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate	Goldman Sachs...	W22LROWP2IHZNBB6K52	08/09/2016.	08/09/2021.	12/06/2018.	osing Purcha	0	35,000,000	0.65	(878,500)	0	(60,000)	0	(878,500)		(745,609)	0	0	818,500	0	0	n/a
SWAPTION 5Y IR U/L 09/01/22 TO 09/01/32 SWPTN$025 Tenor: 1826 days SD:08/30/2017 ED:08/30/2022	Macro Rate Hedge	Exhibit 5.	Interest Rate	Credit Suisse	ANGGYXNX0JLX3X63JN8	08/30/2017.	08/30/2022.	12/06/2018.	osing Purcha	0	180,000,000	1.5	(4,599,000)	0	(1,673,000)	0	(4,599,000)		(1,783,370)	0	0	2,926,000	0	0	n/a
SWAPTION 5Y IR U/L 09/09/21 TO 09/09/31 SWPTN$003 Tenor: 1826 days SD:09/07/2016 ED:09/07/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate	BNP Paribas	KVQR4N79VEW8JPSK1K1	09/07/2016.	09/07/2021.	12/06/2018.	osing Purcha	0	190,000,000	0.6	(4,636,000)	0	(425,000)	0	(4,636,000)		(3,931,564)	0	0	4,211,000	0	0	n/a
SWAPTION 5Y IR U/L 10/14/21 TO 10/14/31 SWPTN$005 Tenor: 1827 days SD:10/11/2016 ED:10/12/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB8(	10/11/2016.	10/12/2021.	12/06/2018.	osing Purcha	0	190,000,000	0.8	(4,408,000)	0	(550,000)	0	(4,408,000)		(3,351,069)	0	0	3,858,000	0	0	n/a
SWAPTION 5Y IR U/L 11/05/21 TO 11/05/31 SWPTN$007 Tenor: 1826 days SD:11/03/2016 ED:11/03/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate	Bank of America Merrill Lynch	EYKN6V0ZCB8VD9IULB8(	11/03/2016.	11/03/2021.	12/06/2018.	osing Purcha	0	190,000,000	0.9	(4,218,000)	0	(650,000)	0	(4,218,000)		(2,993,527)	0	0	3,568,000	0	0	n/a
SWAPTION 5Y IR U/L 12/15/21 TO 12/15/31 SWPTN$009 Tenor: 1827 days SD:12/12/2016 ED:12/13/2021	Macro Rate Hedge	Exhibit 5.	Interest Rate	Credit Suisse	ANGGYXNX0JLX3X63JN8	12/12/2016.	12/13/2021.	12/06/2018.	osing Purcha	0	190,000,000	1.65	(4,588,500)	0	(1,644,000)	0	(4,588,500)		(1,569,424)	0	0	2,944,500	0	0	n/a
0519999999. Total-Written Options-Hedging Other-Put Options													(56,513,750)	0	(16,761,474)	0	(56,513,750)	XXX	(25,659,369)	0	0	39,752,276	0	0	XXX
0569999999. Total-Written Options-Hedging Other													(63,065,874)	0	(31,689,232)	0	(63,065,874)	XXX	(16,098,988)	0	0	31,376,636	0	0	XXX
0789999999. Total-Written Options-Call Options and Warrants													(6,552,124)	0	(14,927,758)	0	(6,552,124)	XXX	9,560,381	0	0	(8,375,640)	0	0	XXX
0799999999. Total-Written Options-Put Options													(56,513,750)	0	(16,761,474)	0	(56,513,750)	XXX	(25,659,369)	0	0	39,752,276	0	0	XXX
0849999999. Total-Written Options													(63,065,874)	0	(31,689,232)	0	(63,065,874)	XXX	(16,098,988)	0	0	31,376,636	0	0	XXX
Swaps - Hedging Other - Total Return																									
BANK OF AMERICA CORP Variable Rate Total Return Swap-R HSWAP13	Variable Annuities	Exhibit 5.	Equity/Index	BANK OF AMERICA COR	9DJT3UXIJIZJI4WXO774.	07/13/2018.	10/17/2018.	10/17/2018.	Maturity	0	131,355,156	2	0	0	1,754,670	770,734	1,754,670		0	0	0	1,754,670	0	0	n/a
BANK OF AMERICA CORP Variable Rate Total Return Swap-R HSWAP8	Variable Annuities	Exhibit 5.	Equity/Index	BANK OF AMERICA COR	9DJT3UXIJIZJI4WXO774.	04/13/2018.	07/17/2018.	07/17/2018.	Maturity	0	123,958,096	2	0	0	(7,397,060)	696,492	(7,397,060)		0	0	0	(7,397,060)	0	0	n/a
BANK OF AMERICA CORP Variable Rate Total Return Swap-R HSWAP3	Variable Annuities	Exhibit 5.	Equity/Index	BANK OF AMERICA COR	9DJT3UXIJIZJI4WXO774.	10/13/2017.	04/17/2018.	04/17/2018.	Maturity	0	118,000,000	3	0	0	(5,958,095)	616,621	(5,958,095)		5,722,516	0	0	(5,958,095)	0	0	n/a
BNP PARIBAS-ADR Variable Rate Total Return Swap-R HSWAP15	Variable Annuities	Exhibit 5.	Equity/Index	BNP PARIBAS-ADR	R0MUWSFPU8MPRO8K5F	07/18/2018.	10/22/2018.	10/22/2018.	Maturity	0	118,020,290	2	0	0	8,805,775	677,191	8,805,775		0	0	0	8,805,775	0	0	n/a

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
BNP PARIBAS-ADR Variable Rate Total Return Swap-R HSWAP12	Variable Annuities	Exhibit 5.	Equity/Index	BNP PARIBAS-ADR	R0MUWSFPU8MPRO8K5F	07/13/2018.	10/17/2018.	10/17/2018.	Maturity	0	131,352,761	2	0	0	1,754,638	770,720	1,754,638		0	0	0	1,754,638	0	0	n/a
BNP PARIBAS-ADR Variable Rate Total Return Swap-R HSWAP16	Variable Annuities	Exhibit 5.	Equity/Index	BNP PARIBAS-ADR	R0MUWSFPU8MPRO8K5F	07/18/2018.	10/22/2018.	10/22/2018.	Maturity	0	63,348,317	2	0	0	2,284,946	381,682	2,284,946		0	0	0	2,284,946	0	0	n/a
BNP PARIBAS-ADR Variable Rate Total Return Swap-R HSWAP10	Variable Annuities	Exhibit 5.	Equity/Index	BNP PARIBAS-ADR	R0MUWSFPU8MPRO8K5F	04/18/2018.	07/20/2018.	07/20/2018.	Maturity	0	110,130,785	2	0	0	(7,889,505)	573,102	(7,889,505)		0	0	0	(7,889,505)	0	0	n/a
BNP PARIBAS-ADR Variable Rate Total Return Swap-R HSWAP11	Variable Annuities	Exhibit 5.	Equity/Index	BNP PARIBAS-ADR	R0MUWSFPU8MPRO8K5F	04/18/2018.	07/20/2018.	07/20/2018.	Maturity	0	58,420,542	2	0	0	(4,927,775)	321,732	(4,927,775)		0	0	0	(4,927,775)	0	0	n/a
BNP PARIBAS-ADR Variable Rate Total Return Swap-R HSWAP6	Variable Annuities	Exhibit 5.	Equity/Index	BNP PARIBAS-ADR	R0MUWSFPU8MPRO8K5F	10/18/2017.	04/20/2018.	04/20/2018.	Maturity	0	52,000,000	3	0	0	(6,420,542)	293,741	(6,420,542)		2,352,798	0	0	(6,420,542)	0	0	n/a
CREDIT SUISSE GROUP-SPON Variable Rate Total Return Swap-R HSWAP4	Variable Annuities	Exhibit 5.	Equity/Index	CREDIT SUISSE GROUP	549300506SI9CRFV9Z86.	10/13/2017.	04/17/2018.	04/17/2018.	Maturity	0	117,997,850	3	0	0	(5,957,986)	606,580	(5,957,986)		5,629,586	0	0	(5,957,986)	0	0	n/a
CREDIT SUISSE GROUP-SPON Variable Rate Total Return Swap-R HSWAP9	Variable Annuities	Exhibit 5.	Equity/Index	CREDIT SUISSE GROUP	549300506SI9CRFV9Z86.	04/13/2018.	07/17/2018.	07/17/2018.	Maturity	0	123,955,836	2	0	0	(7,396,916)	699,613	(7,396,916)		0	0	0	(7,396,916)	0	0	n/a
GOLDMAN SACHS GROUP INC Variable Rate Total Return Swap-R HSWAP5	Variable Annuities	Exhibit 5.	Equity/Index	GOLDMAN SACHS GROUP	784F5XWPLTWKTBV3E58	10/18/2017.	04/20/2018.	04/20/2018.	Maturity	0	104,001,547	3	0	0	(6,129,238)	476,208	(6,129,238)		2,070,932	0	0	(6,129,238)	0	0	n/a
GOLDMAN SACHS GROUP INC Variable Rate Total Return Swap-R HSWAP7	Variable Annuities	Exhibit 5.	Equity/Index	GOLDMAN SACHS GROUP	784F5XWPLTWKTBV3E58	04/13/2018.	07/17/2018.	07/17/2018.	Maturity	0	123,836,062	2	0	0	(7,389,778)	692,676	(7,389,778)		0	0	0	(7,389,778)	0	0	n/a
GOLDMAN SACHS GROUP INC Variable Rate Total Return Swap-R HSWAP2	Variable Annuities	Exhibit 5.	Equity/Index	GOLDMAN SACHS GROUP	784F5XWPLTWKTBV3E58	10/13/2017.	04/17/2018.	04/17/2018.	Maturity	0	117,883,833	3	0	0	(5,952,229)	616,014	(5,952,229)		5,713,993	0	0	(5,952,229)	0	0	n/a
GOLDMAN SACHS GROUP INC Variable Rate Total Return Swap-R HSWAP14	Variable Annuities	Exhibit 5.	Equity/Index	GOLDMAN SACHS GROUP	784F5XWPLTWKTBV3E58	07/13/2018.	10/17/2018.	10/17/2018.	Maturity	0	131,225,840	2	0	0	1,752,943	746,500	1,752,943		0	0	0	1,752,943	0	0	n/a
0949999999. Total-Swaps-Hedging Other-Total Return										0			0	0	(49,066,152)	8,939,606	(49,066,152)	XXX	21,489,825	0	0	(49,066,152)	0	0	XXX
0969999999. Total-Swaps-Hedging Other										0			0	0	(49,066,152)	8,939,606	(49,066,152)	XXX	21,489,825	0	0	(49,066,152)	0	0	XXX
1189999999. Total-Swaps-Total Return										0			0	0	(49,066,152)	8,939,606	(49,066,152)	XXX	21,489,825	0	0	(49,066,152)	0	0	XXX
1209999999. Total-Swaps										0			0	0	(49,066,152)	8,939,606	(49,066,152)	XXX	21,489,825	0	0	(49,066,152)	0	0	XXX
1409999999. Total-Hedging Other													75,092,197	2,492,487	(6,364,602)	8,939,606	28,518,532	XXX	38,444,274	0	0	(83,949,255)	0	0	XXX
1449999999. TOTAL													75,092,197	2,492,487	(6,364,602)	8,939,606	28,518,532	XXX	38,444,274	0	0	(83,949,255)	0	0	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
BPH9	1,546	123,583,375	BP CURRENCY FUT	Variable Annuities	Exhibit 5.	Product equity risk	03/20/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/12/2018.	127.0036	127.9000	(866,156)	(866,156)	0	0	0	(866,156)	(866,156)	4,081,440	0/0	625
RTYH	84	5,665,800	E-MINI RUSS 2000	Variable Annuities	Exhibit 5.	Product equity risk	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/17/2018.	1,415.6500	1,349.0000	279,930	279,930	0	0	0	279,930	279,930	328,020	0/0	50
ECH9	616	88,723,250	EURO FX CURR FUT	Variable Annuities	Exhibit 5.	Product equity risk	03/20/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/12/2018.	1.1466	1.1523	(437,813)	(437,813)	0	0	0	(437,813)	(437,813)	1,558,480	0/0	125,000
VGH9	2,288	77,945,685	EURO STOXX 50	Variable Annuities	Exhibit 5.	Product equity risk	03/15/2019.	EUX	12/18/2018.	3,042.5774	2,974.0000	1,797,347	1,797,347	0	0	0	1,797,347	1,797,347	5,658,202	0/0	11
ZH9	1,314	112,095,302	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5.	Product equity risk	03/15/2019.	ICF	12/18/2018.	6,679.1225	6,659.0000	338,736	338,736	0	0	0	338,736	338,736	5,151,098	0/0	13
JYH9	465	53,306,438	JPN YEN CURR FUT	Variable Annuities	Exhibit 5.	Product equity risk	03/20/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/12/2018.	89.0232	91.7100	(1,561,681)	(1,561,681)	0	0	0	(1,561,681)	(1,561,681)	920,700	0/0	1,250
NQH9	35	4,433,275	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5.	Product equity risk	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/17/2018.	6,621.2457	6,333.2500	201,597	201,597	0	0	0	201,597	201,597	292,600	0/0	20
NKH9	244	44,395,898	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5.	Product equity risk	03/08/2019.	OSE SNZ2OJLFK8MNNCLQOF3	12/12/2018.	21,378.9344	20,000.0000	3,060,952	3,060,952	0	0	0	3,060,952	3,060,952	1,798,034	0/0	9
ESH9	245	30,688,700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5.	Product equity risk	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/17/2018.	2,605.3500	2,505.2000	1,226,838	1,226,838	0	0	0	1,226,838	1,226,838	1,617,000	0/0	50
13429999999. Total-Short Futures-Hedging Other												4,039,749	4,039,749	0	0	0	4,039,749	4,039,749	21,405,573	XXX	XXX
1389999999. Total-Short Futures												4,039,749	4,039,749	0	0	0	4,039,749	4,039,749	21,405,573	XXX	XXX
1409999999. Total-Hedging Other												4,039,749	4,039,749	0	0	0	4,039,749	4,039,749	21,405,573	XXX	XXX
1449999999. TOTAL												4,039,749	4,039,749	0	0	0	4,039,749	4,039,749	21,405,573	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	(10,079,794)	14,119,543	4,039,749
Total Net Cash Deposits	(10,079,794)	14,119,543	4,039,749

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
Short Futures																			
Hedging Other																			
BPH8	2	167,825	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	01/02/2018	135.9400	Closing Purchase.	(2,100)	(2,100)	0	0	0/0	.625
BPH8	3	251,738	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	01/03/2018	135.3800	Closing Purchase.	(2,100)	(2,100)	0	0	0/0	.625
BPH8	10	839,063	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	01/03/2018	135.4400	Closing Purchase.	(7,437)	(7,438)	0	0	0/0	.625
BPH8	40	3,356,250	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	01/03/2018	135.4400	Closing Purchase.	(29,750)	(29,750)	0	0	0/0	.625
BPH8	2	167,825	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	01/04/2018	135.8900	Closing Purchase.	(2,037)	(2,038)	0	0	0/0	.625
BPH8	1	83,925	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2800	01/04/2018	135.8300	Closing Purchase.	(969)	(969)	0	0	0/0	.625
BPH8	2	167,825	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	01/05/2018	135.8400	Closing Purchase.	(1,975)	(1,975)	0	0	0/0	.625
BPH8	30	2,517,188	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	01/05/2018	135.8500	Closing Purchase.	(30,000)	(30,000)	0	0	0/0	.625
BPH8	5	419,469	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2300	01/05/2018	135.9500	Closing Purchase.	(5,375)	(5,375)	0	0	0/0	.625
BPH8	3	251,738	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	01/08/2018	135.8800	Closing Purchase.	(3,038)	(3,038)	0	0	0/0	.625
BPH8	10	839,063	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	01/08/2018	135.9600	Closing Purchase.	(10,688)	(10,688)	0	0	0/0	.625
BPH8	9	755,156	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	01/08/2018	135.9500	Closing Purchase.	(9,562)	(9,563)	0	0	0/0	.625
BPH8	11	922,969	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	01/08/2018	135.9600	Closing Purchase.	(11,756)	(11,756)	0	0	0/0	.625
BPH8	7	587,256	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2300	01/08/2018	135.9800	Closing Purchase.	(7,656)	(7,656)	0	0	0/0	.625
BPH8	1	83,925	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2800	01/08/2018	136.0800	Closing Purchase.	(1,125)	(1,125)	0	0	0/0	.625
BPH8	4	335,650	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	01/16/2018	137.9600	Closing Purchase.	(9,250)	(9,250)	0	0	0/0	.625
BPH8	15	1,258,594	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	01/16/2018	137.9800	Closing Purchase.	(34,969)	(34,969)	0	0	0/0	.625
BPH8	24	2,013,750	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	01/16/2018	138.0200	Closing Purchase.	(56,550)	(56,550)	0	0	0/0	.625
BPH8	26	2,181,563	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	01/16/2018	138.0300	Closing Purchase.	(61,425)	(61,425)	0	0	0/0	.625
BPH8	8	671,150	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2300	01/16/2018	138.0000	Closing Purchase.	(18,850)	(18,850)	0	0	0/0	.625
BPH8	1	83,925	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2800	01/16/2018	138.0100	Closing Purchase.	(2,331)	(2,331)	0	0	0/0	.625
BPH8	20	1,678,125	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	01/18/2018	139.0400	Closing Purchase.	(59,875)	(59,875)	0	0	0/0	.625
BPH8	5	419,469	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2300	01/18/2018	139.0800	Closing Purchase.	(15,156)	(15,156)	0	0	0/0	.625
BPH8	1	83,925	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2800	01/18/2018	139.1200	Closing Purchase.	(3,025)	(3,025)	0	0	0/0	.625
BPH8	5	419,531	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	01/19/2018	138.8000	Closing Purchase.	(14,219)	(14,219)	0	0	0/0	.625
BPH8	2	167,825	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	01/22/2018	139.7100	Closing Purchase.	(6,813)	(6,813)	0	0	0/0	.625
BPH8	10	839,063	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	01/22/2018	139.8900	Closing Purchase.	(35,250)	(35,250)	0	0	0/0	.625
BPH8	40	3,356,250	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	01/22/2018	139.8700	Closing Purchase.	(140,500)	(140,500)	0	0	0/0	.625
BPH8	3	251,681	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2300	01/22/2018	139.9400	Closing Purchase.	(10,706)	(10,706)	0	0	0/0	.625
BPH8	4	335,575	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2300	01/22/2018	139.9500	Closing Purchase.	(14,300)	(14,300)	0	0	0/0	.625
BPH8	1	83,925	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2800	01/22/2018	139.8500	Closing Purchase.	(3,481)	(3,481)	0	0	0/0	.625
BPH8	1	83,913	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	01/23/2018	140.4300	Closing Purchase.	(3,856)	(3,856)	0	0	0/0	.625
BPH8	1	83,913	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	01/24/2018	142.4100	Closing Purchase.	(5,094)	(5,094)	0	0	0/0	.625
BPH8	5	419,531	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	01/25/2018	143.1600	Closing Purchase.	(27,844)	(27,844)	0	0	0/0	.625
BPH8	11	922,969	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	01/25/2018	143.2500	Closing Purchase.	(61,875)	(61,875)	0	0	0/0	.625
BPH8	2	167,813	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	01/25/2018	143.2600	Closing Purchase.	(11,263)	(11,263)	0	0	0/0	.625
BPH8	12	1,006,950	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	01/25/2018	143.2600	Closing Purchase.	(67,500)	(67,500)	0	0	0/0	.625
BPH8	1	83,925	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2800	01/25/2018	143.2900	Closing Purchase.	(5,631)	(5,631)	0	0	0/0	.625
BPH8	4	335,650	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	01/29/2018	141.1100	Closing Purchase.	(17,125)	(17,125)	0	0	0/0	.625
BPH8	10	839,063	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	01/29/2018	140.9600	Closing Purchase.	(41,938)	(41,938)	0	0	0/0	.625
BPH8	8	671,300	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	01/29/2018	140.9900	Closing Purchase.	(33,650)	(33,650)	0	0	0/0	.625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
BPH8	12	1,006,950	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	01/29/2018	141.0000	Closing Purchase.	(50,550)	(50,550)	0	0	0/0	625
BPH8	5	419,469	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2300	01/29/2018	140.9800	Closing Purchase.	(21,094)	(21,094)	0	0	0/0	625
BPH8	1	83,925	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2800	01/29/2018	140.7900	Closing Purchase.	(4,069)	(4,069)	0	0	0/0	625
BPH8	5	419,563	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	02/07/2018	139.2800	Closing Purchase.	(15,688)	(15,688)	0	0	0/0	625
BPH8	3	251,775	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2800	02/07/2018	139.0700	Closing Purchase.	(8,981)	(8,981)	0	0	0/0	625
BPH8	20	1,677,875	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2300	02/13/2018	139.1100	Closing Purchase.	(61,000)	(61,000)	0	0	0/0	625
BPH8	2	167,850	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2800	02/13/2018	138.9700	Closing Purchase.	(5,863)	(5,863)	0	0	0/0	625
BPH8	4	335,650	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	02/15/2018	140.7700	Closing Purchase.	(16,275)	(16,275)	0	0	0/0	625
BPH8	3	251,738	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	02/15/2018	140.7800	Closing Purchase.	(12,225)	(12,225)	0	0	0/0	625
BPH8	7	587,256	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2300	02/15/2018	140.7200	Closing Purchase.	(28,394)	(28,394)	0	0	0/0	625
BPH8	2	167,850	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2800	02/15/2018	140.6600	Closing Purchase.	(7,975)	(7,975)	0	0	0/0	625
BPH8	4	335,650	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	02/16/2018	140.6600	Closing Purchase.	(16,000)	(16,000)	0	0	0/0	625
BPH8	10	839,063	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	02/16/2018	140.5100	Closing Purchase.	(39,125)	(39,125)	0	0	0/0	625
BPH8	30	2,517,375	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	02/16/2018	140.6200	Closing Purchase.	(119,250)	(119,250)	0	0	0/0	625
BPH8	1	83,925	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2800	02/16/2018	140.6900	Closing Purchase.	(4,006)	(4,006)	0	0	0/0	625
BPH8	8	671,150	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2300	02/20/2018	140.0900	Closing Purchase.	(29,300)	(29,300)	0	0	0/0	625
BPH8	2	167,825	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	02/26/2018	139.5300	Closing Purchase.	(6,588)	(6,588)	0	0	0/0	625
BPH8	1	83,913	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	02/26/2018	139.5400	Closing Purchase.	(3,300)	(3,300)	0	0	0/0	625
BPH8	20	1,678,250	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	02/26/2018	139.5700	Closing Purchase.	(66,375)	(66,375)	0	0	0/0	625
BPH8	2	167,825	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	02/27/2018	139.0100	Closing Purchase.	(5,938)	(5,938)	0	0	0/0	625
BPH8	6	503,475	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	03/12/2018	139.0400	Closing Purchase.	(17,925)	(17,925)	0	0	0/0	625
BPH8	11	923,038	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	03/12/2018	138.9900	Closing Purchase.	(32,519)	(32,519)	0	0	0/0	625
BPH8	9	755,213	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	03/12/2018	139.0000	Closing Purchase.	(26,663)	(26,663)	0	0	0/0	625
BPH8	1	83,925	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2800	03/12/2018	138.9300	Closing Purchase.	(2,906)	(2,906)	0	0	0/0	625
BPH8	26	2,181,725	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	03/14/2018	139.6200	Closing Purchase.	(87,100)	(87,100)	0	0	0/0	625
BPH8	2	177,688	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	01/31/2018	142.1500	03/14/2018	139.6200	Closing Purchase.	3,163	3,163	0	0	0/0	625
BPH8	1	88,319	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/02/2018	141.3100	03/14/2018	139.6200	Closing Purchase.	1,056	1,056	0	0	0/0	625
BPH8	7	614,338	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	140.4200	03/14/2018	139.6200	Closing Purchase.	3,500	3,500	0	0	0/0	625
BPH8	12	1,041,375	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	138.8500	03/14/2018	139.6200	Closing Purchase.	(5,775)	(5,775)	0	0	0/0	625
BPH8	8	694,300	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	138.8600	03/14/2018	139.6200	Closing Purchase.	(3,800)	(3,800)	0	0	0/0	625
BPH8	8	690,650	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	138.1300	03/14/2018	139.6200	Closing Purchase.	(7,450)	(7,450)	0	0	0/0	625
BPH8	4	343,825	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	137.5300	03/14/2018	139.6200	Closing Purchase.	(5,225)	(5,225)	0	0	0/0	625
BPH8	5	430,625	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	137.8000	03/14/2018	139.6200	Closing Purchase.	(5,687)	(5,688)	0	0	0/0	625
BPH8	286	23,997,188	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2500	03/14/2018	139.6200	Closing Purchase.	(959,888)	(959,888)	0	0	0/0	625
BPH8	33	2,868,731	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	139.0900	03/14/2018	139.6200	Closing Purchase.	(10,931)	(10,931)	0	0	0/0	625
BPH8	2	173,888	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	139.1100	03/14/2018	139.6200	Closing Purchase.	(637)	(638)	0	0	0/0	625
BPH8	898	75,353,425	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2600	03/14/2018	139.6700	Closing Purchase.	(3,036,363)	(3,036,363)	0	0	0/0	625
BPH8	66	5,729,213	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	138.8900	03/14/2018	139.6700	Closing Purchase.	(32,175)	(32,175)	0	0	0/0	625
BPH8	34	2,951,625	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	138.9000	03/14/2018	139.6700	Closing Purchase.	(16,362)	(16,363)	0	0	0/0	625
BPH8	131	10,990,081	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2300	03/14/2018	139.6500	Closing Purchase.	(443,763)	(443,763)	0	0	0/0	625
BPH8	16	1,392,800	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	139.2800	03/14/2018	139.6500	Closing Purchase.	(3,700)	(3,700)	0	0	0/0	625
BPH8	8	694,550	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/27/2018	138.9100	03/14/2018	139.6500	Closing Purchase.	(3,700)	(3,700)	0	0	0/0	625
BPH8	6	514,538	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	137.2100	03/14/2018	139.6500	Closing Purchase.	(9,150)	(9,150)	0	0	0/0	625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
BPH8	1	86,106	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	137.7700	03/14/2018	139.6500	Closing Purchase.	(1,175)	(1,175)	0	0	0/0	.625
BPH8	4	344,450	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	137.7800	03/14/2018	139.6500	Closing Purchase.	(4,675)	(4,675)	0	0	0/0	.625
BPH8	11	923,175	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	134.2800	03/14/2018	139.5100	Closing Purchase.	(35,956)	(35,956)	0	0	0/0	.625
BPH8	2	175,513	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	140.4100	03/14/2018	139.5100	Closing Purchase.	1,125	1,125	0	0	0/0	.625
BPH8	6	522,713	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	139.3900	03/14/2018	139.5100	Closing Purchase.	(450)	(450)	0	0	0/0	.625
BPH8	2	172,675	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	138.1400	03/14/2018	139.5100	Closing Purchase.	(1,713)	(1,713)	0	0	0/0	.625
BPH8	2	171,613	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	137.2900	03/14/2018	139.5100	Closing Purchase.	(2,775)	(2,775)	0	0	0/0	.625
BPH8	1	86,106	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	137.7700	03/14/2018	139.5100	Closing Purchase.	(1,087)	(1,088)	0	0	0/0	.625
BPM8	3	262,875	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2000	03/27/2018	141.9100	Closing Purchase.	(3,206)	(3,206)	0	0	0/0	.625
BPM8	6	525,863	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2300	03/27/2018	142.0000	Closing Purchase.	(6,638)	(6,638)	0	0	0/0	.625
BPM8	3	262,669	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.0900	03/27/2018	141.9600	Closing Purchase.	(3,506)	(3,506)	0	0	0/0	.625
BPM8	5	438,219	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2300	04/04/2018	141.2300	Closing Purchase.	(3,125)	(3,125)	0	0	0/0	.625
BPM8	5	438,219	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2300	04/05/2018	140.4100	Closing Purchase.	(563)	(563)	0	0	0/0	.625
BPM8	3	262,875	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2000	04/06/2018	141.4000	Closing Purchase.	(2,250)	(2,250)	0	0	0/0	.625
BPM8	1	87,556	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.0900	04/06/2018	141.2700	Closing Purchase.	(738)	(738)	0	0	0/0	.625
BPM8	2	175,250	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2000	04/11/2018	142.5100	Closing Purchase.	(2,888)	(2,888)	0	0	0/0	.625
BPM8	6	525,863	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2300	04/11/2018	142.4600	Closing Purchase.	(8,363)	(8,363)	0	0	0/0	.625
BPM8	1	87,556	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.0900	04/11/2018	142.4800	Closing Purchase.	(1,494)	(1,494)	0	0	0/0	.625
BPM8	2	175,250	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2000	04/13/2018	142.8800	Closing Purchase.	(3,350)	(3,350)	0	0	0/0	.625
BPM8	10	876,250	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2000	04/13/2018	142.8900	Closing Purchase.	(16,813)	(16,813)	0	0	0/0	.625
BPM8	20	1,753,125	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2500	04/13/2018	142.8400	Closing Purchase.	(32,375)	(32,375)	0	0	0/0	.625
BPM8	5	438,219	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2300	04/13/2018	142.8900	Closing Purchase.	(8,312)	(8,313)	0	0	0/0	.625
BPM8	8	701,250	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2500	04/17/2018	143.5400	Closing Purchase.	(16,450)	(16,450)	0	0	0/0	.625
BPM8	17	1,490,156	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2500	04/17/2018	143.5500	Closing Purchase.	(35,063)	(35,063)	0	0	0/0	.625
BPM8	4	350,500	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2000	04/18/2018	142.8000	Closing Purchase.	(6,500)	(6,500)	0	0	0/0	.625
BPM8	8	701,000	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2000	04/18/2018	142.6500	Closing Purchase.	(12,250)	(12,250)	0	0	0/0	.625
BPM8	1	87,556	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.0900	04/18/2018	142.7200	Closing Purchase.	(1,644)	(1,644)	0	0	0/0	.625
BPM8	6	525,938	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2500	04/19/2018	142.6300	Closing Purchase.	(8,925)	(8,925)	0	0	0/0	.625
BPM8	14	1,227,188	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2500	04/19/2018	142.6400	Closing Purchase.	(20,912)	(20,913)	0	0	0/0	.625
BPM8	4	350,575	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2300	04/19/2018	142.6200	Closing Purchase.	(5,975)	(5,975)	0	0	0/0	.625
BPM8	3	262,875	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2000	05/14/2018	136.0900	Closing Purchase.	7,706	7,706	0	0	0/0	.625
BPM8	1	87,556	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.0900	05/14/2018	136.1400	Closing Purchase.	2,469	2,469	0	0	0/0	.625
BPM8	1	87,556	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.0900	05/31/2018	133.3400	Closing Purchase.	4,219	4,219	0	0	0/0	.625
BPM8	2	175,250	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2000	06/06/2018	134.3300	Closing Purchase.	7,337	7,338	0	0	0/0	.625
BPM8	6	525,750	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2000	06/06/2018	134.3400	Closing Purchase.	21,975	21,975	0	0	0/0	.625
BPM8	3	262,875	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2000	06/11/2018	134.0200	Closing Purchase.	11,588	11,588	0	0	0/0	.625
BPM8	10	876,563	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2500	06/11/2018	133.9900	Closing Purchase.	39,125	39,125	0	0	0/0	.625
BPM8	1	87,556	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.0900	06/11/2018	133.8000	Closing Purchase.	3,931	3,931	0	0	0/0	.625
BPM8	53	4,644,125	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2000	06/12/2018	133.6200	Closing Purchase.	217,962	217,963	0	0	0/0	.625
BPM8	2	175,650	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	140.5200	06/12/2018	133.6200	Closing Purchase.	8,625	8,625	0	0	0/0	.625
BPM8	8	710,950	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	142.1900	06/12/2018	133.6200	Closing Purchase.	42,850	42,850	0	0	0/0	.625
BPM8	6	534,825	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	142.6200	06/12/2018	133.6200	Closing Purchase.	33,750	33,750	0	0	0/0	.625
BPM8	3	264,488	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/29/2018	141.0600	06/12/2018	133.6200	Closing Purchase.	13,950	13,950	0	0	0/0	.625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
BPM8	4	349,900	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	139.9600	06/12/2018	133.6200	Closing Purchase.	15,850	15,850	0	0	0/0	.625
BPM8	4	349,025	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/25/2018	139.6100	06/12/2018	133.6200	Closing Purchase.	14,975	14,975	0	0	0/0	.625
BPM8	5	415,281	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	132.8900	06/12/2018	133.6200	Closing Purchase.	(2,281)	(2,281)	0	0	0/0	.625
BPM8	295	25,849,375	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2000	06/12/2018	133.5800	Closing Purchase.	1,220,563	1,220,563	0	0	0/0	.625
BPM8	10	892,375	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	142.7800	06/12/2018	133.5800	Closing Purchase.	57,500	57,500	0	0	0/0	.625
BPM8	2	176,000	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	140.8000	06/12/2018	133.5800	Closing Purchase.	9,025	9,025	0	0	0/0	.625
BPM8	8	704,050	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	140.8100	06/12/2018	133.5800	Closing Purchase.	36,150	36,150	0	0	0/0	.625
BPM8	5	423,375	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/04/2018	135.4800	06/12/2018	133.5800	Closing Purchase.	5,937	5,938	0	0	0/0	.625
BPM8	20	1,660,000	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	132.8000	06/12/2018	133.5800	Closing Purchase.	(9,750)	(9,750)	0	0	0/0	.625
BPM8	923	80,906,719	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2500	06/12/2018	133.6100	Closing Purchase.	3,830,450	3,830,450	0	0	0/0	.625
BPM8	23	2,051,169	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	142.6900	06/12/2018	133.6100	Closing Purchase.	130,525	130,525	0	0	0/0	.625
BPM8	7	624,313	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	142.7000	06/12/2018	133.6100	Closing Purchase.	39,769	39,769	0	0	0/0	.625
BPM8	30	2,640,938	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	140.8500	06/12/2018	133.6100	Closing Purchase.	135,750	135,750	0	0	0/0	.625
BPM8	17	1,442,981	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/03/2018	135.8100	06/12/2018	133.6100	Closing Purchase.	23,375	23,375	0	0	0/0	.625
BPM8	13	1,103,456	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/03/2018	135.8100	06/12/2018	133.6100	Closing Purchase.	17,875	17,875	0	0	0/0	.625
BPM8	30	2,491,875	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	132.9000	06/12/2018	133.6100	Closing Purchase.	(13,313)	(13,313)	0	0	0/0	.625
BPM8	135	11,831,906	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.2300	06/12/2018	133.6100	Closing Purchase.	558,562	558,563	0	0	0/0	.625
BPM8	10	888,375	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	142.1400	06/12/2018	133.6100	Closing Purchase.	53,312	53,313	0	0	0/0	.625
BPM8	8	713,600	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	142.7200	06/12/2018	133.6100	Closing Purchase.	45,550	45,550	0	0	0/0	.625
BPM8	9	787,163	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	139.9400	06/12/2018	133.6100	Closing Purchase.	35,606	35,606	0	0	0/0	.625
BPM8	1	87,469	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	139.9500	06/12/2018	133.6100	Closing Purchase.	3,962	3,963	0	0	0/0	.625
BPM8	4	349,025	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/25/2018	139.6100	06/12/2018	133.6100	Closing Purchase.	15,000	15,000	0	0	0/0	.625
BPM8	4	338,625	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/04/2018	135.4500	06/12/2018	133.6100	Closing Purchase.	4,600	4,600	0	0	0/0	.625
BPM8	5	419,938	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/21/2018	134.3800	06/12/2018	133.6100	Closing Purchase.	2,406	2,406	0	0	0/0	.625
BPM8	10	830,438	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	132.8700	06/12/2018	133.6100	Closing Purchase.	(4,625)	(4,625)	0	0	0/0	.625
BPM8	15	1,313,344	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	140.0900	06/12/2018	133.8600	Closing Purchase.	58,406	58,406	0	0	0/0	.625
BPM8	1	87,925	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	140.6800	06/12/2018	133.8600	Closing Purchase.	4,263	4,263	0	0	0/0	.625
BPM8	2	177,425	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	141.9400	06/12/2018	133.8600	Closing Purchase.	10,100	10,100	0	0	0/0	.625
BPM8	2	178,388	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	142.7100	06/12/2018	133.8600	Closing Purchase.	11,063	11,063	0	0	0/0	.625
BPM8	1	88,406	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/28/2018	141.4500	06/12/2018	133.8600	Closing Purchase.	4,744	4,744	0	0	0/0	.625
BPM8	1	88,600	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/09/2018	141.7600	06/12/2018	133.8600	Closing Purchase.	4,937	4,938	0	0	0/0	.625
BPM8	1	87,431	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	139.8900	06/12/2018	133.8600	Closing Purchase.	3,769	3,769	0	0	0/0	.625
BPM8	2	174,575	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/25/2018	139.6600	06/12/2018	133.8600	Closing Purchase.	7,250	7,250	0	0	0/0	.625
BPM8	2	166,050	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	132.8400	06/12/2018	133.8600	Closing Purchase.	(1,275)	(1,275)	0	0	0/0	.625
BPU8	2	167,725	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1800	07/06/2018	133.1800	Closing Purchase.	1,250	1,250	0	0	0/0	.625
BPU8	1	84,013	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.4200	07/06/2018	133.0300	Closing Purchase.	869	869	0	0	0/0	.625
BPU8	5	419,313	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1800	07/09/2018	132.9500	Closing Purchase.	3,844	3,844	0	0	0/0	.625
BPU8	1	84,013	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.4200	07/09/2018	133.0300	Closing Purchase.	869	869	0	0	0/0	.625
BPU8	2	167,725	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1800	07/10/2018	133.0600	Closing Purchase.	1,400	1,400	0	0	0/0	.625
BPU8	6	503,138	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1700	07/10/2018	133.1000	Closing Purchase.	4,012	4,013	0	0	0/0	.625
BPU8	1	84,013	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.4200	07/10/2018	133.1500	Closing Purchase.	794	794	0	0	0/0	.625
BPU8	5	419,188	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1400	07/23/2018	131.3500	Closing Purchase.	8,719	8,719	0	0	0/0	.625
BPU8	3	251,588	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1800	07/24/2018	131.7300	Closing Purchase.	4,594	4,594	0	0	0/0	.625

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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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
BPU8	5	419,188	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1400	07/24/2018	131.7000	Closing Purchase.	7,625	7,625	0	0	0/0	.625
BPU8	30	2,515,688	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1700	07/24/2018	131.7200	Closing Purchase.	45,937	45,938	0	0	0/0	.625
BPU8	4	335,425	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1700	07/24/2018	131.8000	Closing Purchase.	5,925	5,925	0	0	0/0	.625
BPU8	1	84,013	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.4200	07/24/2018	131.8400	Closing Purchase.	1,612	1,613	0	0	0/0	.625
BPU8	5	419,281	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1700	08/01/2018	131.4600	Closing Purchase.	8,469	8,469	0	0	0/0	.625
BPU8	1	84,013	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.4200	08/01/2018	131.5700	Closing Purchase.	1,781	1,781	0	0	0/0	.625
BPU8	2	167,725	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1800	08/07/2018	129.6600	Closing Purchase.	5,650	5,650	0	0	0/0	.625
BPU8	5	419,281	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1700	08/07/2018	129.6700	Closing Purchase.	14,063	14,063	0	0	0/0	.625
BPU8	2	168,025	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.4200	08/07/2018	129.7300	Closing Purchase.	5,863	5,863	0	0	0/0	.625
BPU8	2	167,725	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1800	08/20/2018	127.8500	Closing Purchase.	7,913	7,913	0	0	0/0	.625
BPU8	4	335,450	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1800	08/21/2018	128.8800	Closing Purchase.	13,250	13,250	0	0	0/0	.625
BPU8	4	335,425	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1700	08/21/2018	129.1900	Closing Purchase.	12,450	12,450	0	0	0/0	.625
BPU8	2	168,025	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.4200	08/21/2018	128.7700	Closing Purchase.	7,062	7,063	0	0	0/0	.625
BPU8	2	167,725	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1800	08/27/2018	128.9600	Closing Purchase.	6,525	6,525	0	0	0/0	.625
BPU8	3	251,588	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1800	08/27/2018	128.9700	Closing Purchase.	9,769	9,769	0	0	0/0	.625
BPU8	1	84,013	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.4200	08/27/2018	128.9500	Closing Purchase.	3,419	3,419	0	0	0/0	.625
BPU8	10	838,375	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1400	08/28/2018	128.9200	Closing Purchase.	32,625	32,625	0	0	0/0	.625
BPU8	20	1,677,125	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1700	08/28/2018	128.9500	Closing Purchase.	65,250	65,250	0	0	0/0	.625
BPU8	2	167,725	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1800	08/29/2018	130.2100	Closing Purchase.	4,963	4,963	0	0	0/0	.625
BPU8	15	1,257,844	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1700	08/29/2018	130.2200	Closing Purchase.	37,031	37,031	0	0	0/0	.625
BPU8	5	419,281	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1700	08/29/2018	129.9600	Closing Purchase.	13,156	13,156	0	0	0/0	.625
BPU8	58	4,864,025	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1800	09/12/2018	130.6600	Closing Purchase.	127,600	127,600	0	0	0/0	.625
BPU8	5	413,063	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/19/2018	132.1800	09/12/2018	130.6600	Closing Purchase.	4,750	4,750	0	0	0/0	.625
BPU8	3	249,900	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	133.2800	09/12/2018	130.6600	Closing Purchase.	4,913	4,913	0	0	0/0	.625
BPU8	4	328,725	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	131.4900	09/12/2018	130.6600	Closing Purchase.	2,075	2,075	0	0	0/0	.625
BPU8	2	159,650	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/10/2018	127.7200	09/12/2018	130.6600	Closing Purchase.	(3,675)	(3,675)	0	0	0/0	.625
BPU8	7	555,144	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	126.8900	09/12/2018	130.6600	Closing Purchase.	(16,494)	(16,494)	0	0	0/0	.625
BPU8	3	243,244	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/05/2018	129.7300	09/12/2018	130.6600	Closing Purchase.	(1,744)	(1,744)	0	0	0/0	.625
BPU8	320	26,828,000	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1400	09/12/2018	130.6900	Closing Purchase.	690,000	690,000	0	0	0/0	.625
BPU8	10	823,688	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	131.7900	09/12/2018	130.6900	Closing Purchase.	6,875	6,875	0	0	0/0	.625
BPU8	10	794,313	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	127.0900	09/12/2018	130.6900	Closing Purchase.	(22,500)	(22,500)	0	0	0/0	.625
BPU8	18	1,509,413	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1700	09/12/2018	130.6900	Closing Purchase.	39,150	39,150	0	0	0/0	.625
BPU8	917	76,896,181	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1700	09/12/2018	130.7000	Closing Purchase.	1,988,744	1,988,744	0	0	0/0	.625
BPU8	43	3,605,819	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1700	09/12/2018	130.7000	Closing Purchase.	93,256	93,256	0	0	0/0	.625
BPU8	20	1,643,375	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	131.4700	09/12/2018	130.7000	Closing Purchase.	9,625	9,625	0	0	0/0	.625
BPU8	13	1,032,850	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	127.1200	09/12/2018	130.7000	Closing Purchase.	(29,087)	(29,088)	0	0	0/0	.625
BPU8	7	556,194	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	127.1300	09/12/2018	130.7000	Closing Purchase.	(15,619)	(15,619)	0	0	0/0	.625
BPU8	157	13,165,431	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.1700	09/12/2018	130.7200	Closing Purchase.	338,531	338,531	0	0	0/0	.625
BPU8	5	416,563	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	133.3000	09/12/2018	130.7200	Closing Purchase.	8,063	8,063	0	0	0/0	.625
BPU8	6	494,175	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	131.7800	09/12/2018	130.7200	Closing Purchase.	3,975	3,975	0	0	0/0	.625
BPU8	5	397,063	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	127.0600	09/12/2018	130.7200	Closing Purchase.	(11,438)	(11,438)	0	0	0/0	.625
BPU8	17	1,428,213	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	134.4200	09/12/2018	130.6700	Closing Purchase.	39,844	39,844	0	0	0/0	.625
BPU8	1	82,681	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/19/2018	132.2900	09/12/2018	130.6700	Closing Purchase.	1,013	1,013	0	0	0/0	.625

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
BPU8	1	83,225	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	133.1600	09/12/2018	130.6700	Closing Purchase.	1,556	1,556	0	0	0/0	.625
BPU8	1	83,344	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	133.3500	09/12/2018	130.6700	Closing Purchase.	1,675	1,675	0	0	0/0	.625
BPU8	1	82,344	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	131.7500	09/12/2018	130.6700	Closing Purchase.	675	675	0	0	0/0	.625
BPU8	1	79,863	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/10/2018	127.7800	09/12/2018	130.6700	Closing Purchase.	(1,806)	(1,806)	0	0	0/0	.625
BPU8	1	80,825	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/06/2018	129.3200	09/12/2018	130.6700	Closing Purchase.	(844)	(844)	0	0	0/0	.625
BPZ8	5	410,000	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.2000	09/13/2018	131.6500	Closing Purchase.	(1,406)	(1,406)	0	0	0/0	.625
BPZ8	1	81,988	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.1800	09/13/2018	131.6300	Closing Purchase.	(281)	(281)	0	0	0/0	.625
BPZ8	18	1,476,000	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.2000	09/14/2018	131.3000	Closing Purchase.	(1,125)	(1,125)	0	0	0/0	.625
BPZ8	2	164,013	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.2100	09/14/2018	131.3000	Closing Purchase.	(113)	(113)	0	0	0/0	.625
BPZ8	8	656,000	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.2000	09/18/2018	131.9900	Closing Purchase.	(3,950)	(3,950)	0	0	0/0	.625
BPZ8	4	328,075	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.2300	09/18/2018	131.8800	Closing Purchase.	(1,625)	(1,625)	0	0	0/0	.625
BPZ8	9	738,056	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.2100	09/19/2018	132.0400	Closing Purchase.	(4,669)	(4,669)	0	0	0/0	.625
BPZ8	6	492,038	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.2100	09/19/2018	132.0500	Closing Purchase.	(3,150)	(3,150)	0	0	0/0	.625
BPZ8	3	245,944	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.1700	09/20/2018	133.0500	Closing Purchase.	(3,525)	(3,525)	0	0	0/0	.625
BPZ8	10	820,000	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.2000	09/20/2018	133.0000	Closing Purchase.	(11,250)	(11,250)	0	0	0/0	.625
BPZ8	6	492,038	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.2100	09/20/2018	133.0600	Closing Purchase.	(6,937)	(6,938)	0	0	0/0	.625
BPZ8	19	1,558,119	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.2100	09/20/2018	133.0700	Closing Purchase.	(22,087)	(22,088)	0	0	0/0	.625
BPZ8	4	328,075	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.2300	09/20/2018	132.9500	Closing Purchase.	(4,300)	(4,300)	0	0	0/0	.625
BPZ8	1	81,988	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.1800	09/20/2018	132.9500	Closing Purchase.	(1,106)	(1,106)	0	0	0/0	.625
BPZ8	79	6,476,519	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.1700	12/12/2018	126.1600	Closing Purchase.	247,369	247,369	0	0	0/0	.625
BPZ8	317	25,994,000	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.2000	12/12/2018	126.4500	Closing Purchase.	941,094	941,094	0	0	0/0	.625
BPZ8	958	78,561,988	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.2100	12/12/2018	126.3900	Closing Purchase.	2,885,975	2,885,975	0	0	0/0	.625
BPZ8	165	13,533,094	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.2300	12/12/2018	126.5100	Closing Purchase.	486,750	486,750	0	0	0/0	.625
BPZ8	5	407,844	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/28/2018	130.5100	12/12/2018	126.5100	Closing Purchase.	12,500	12,500	0	0	0/0	.625
BPZ8	21	1,721,738	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	131.1800	12/12/2018	126.3900	Closing Purchase.	62,869	62,869	0	0	0/0	.625
BPZ8	1	82,588	BP CURRENCY FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/25/2018	132.1400	12/12/2018	126.3900	Closing Purchase.	3,594	3,594	0	0	0/0	.625
RTYH	5	381,113	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/03/2018	1,556.3000	Closing Purchase.	(7,962)	(7,963)	0	0	0/0	50
RTYH	10	762,225	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/03/2018	1,553.3000	Closing Purchase.	(14,425)	(14,425)	0	0	0/0	50
RTYH	5	381,113	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/03/2018	1,553.4000	Closing Purchase.	(7,238)	(7,238)	0	0	0/0	50
RTYH	20	1,524,400	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/03/2018	1,556.4000	Closing Purchase.	(32,000)	(32,000)	0	0	0/0	50
RTYH	15	1,143,300	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/03/2018	1,556.5000	Closing Purchase.	(24,075)	(24,075)	0	0	0/0	50
RTYH	2	152,445	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/04/2018	1,557.3000	Closing Purchase.	(3,285)	(3,285)	0	0	0/0	50
RTYH	2	152,435	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.3500	01/04/2018	1,557.4000	Closing Purchase.	(3,305)	(3,305)	0	0	0/0	50
RTYH	2	152,445	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/05/2018	1,559.3000	Closing Purchase.	(3,485)	(3,485)	0	0	0/0	50
RTYH	2	152,445	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/05/2018	1,559.4000	Closing Purchase.	(3,495)	(3,495)	0	0	0/0	50
RTYH	1	76,223	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/05/2018	1,555.8000	Closing Purchase.	(1,568)	(1,568)	0	0	0/0	50
RTYH	4	304,890	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/05/2018	1,555.9000	Closing Purchase.	(6,290)	(6,290)	0	0	0/0	50
RTYH	19	1,448,180	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/05/2018	1,558.6000	Closing Purchase.	(32,490)	(32,490)	0	0	0/0	50
RTYH	26	1,981,720	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/05/2018	1,558.7000	Closing Purchase.	(44,590)	(44,590)	0	0	0/0	50
RTYH	6	457,320	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/05/2018	1,559.0000	Closing Purchase.	(10,380)	(10,380)	0	0	0/0	50
RTYH	19	1,448,180	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/05/2018	1,559.1000	Closing Purchase.	(32,965)	(32,965)	0	0	0/0	50
RTYH	2	152,435	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.3500	01/05/2018	1,558.9000	Closing Purchase.	(3,455)	(3,455)	0	0	0/0	50
RTYH	2	152,445	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/08/2018	1,554.1000	Closing Purchase.	(2,965)	(2,965)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
RTYH	8	609,780	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/08/2018	1,564.1000	Closing Purchase.	(15,860)	(15,860)	0	0	0/0	50
RTYH	2	152,445	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/08/2018	1,564.2000	Closing Purchase.	(3,975)	(3,975)	0	0	0/0	50
RTYH	11	838,420	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/08/2018	1,564.0000	Closing Purchase.	(21,780)	(21,780)	0	0	0/0	50
RTYH	19	1,448,180	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/08/2018	1,564.1000	Closing Purchase.	(37,715)	(37,715)	0	0	0/0	50
RTYH	15	1,143,300	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/08/2018	1,564.0000	Closing Purchase.	(29,700)	(29,700)	0	0	0/0	50
RTYH	2	152,435	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.3500	01/08/2018	1,554.8000	Closing Purchase.	(3,045)	(3,045)	0	0	0/0	50
RTYH	9	685,980	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/11/2018	1,587.9000	Closing Purchase.	(28,575)	(28,575)	0	0	0/0	50
RTYH	6	457,320	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/11/2018	1,588.0000	Closing Purchase.	(19,080)	(19,080)	0	0	0/0	50
RTYH	5	381,113	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/12/2018	1,592.2000	Closing Purchase.	(16,938)	(16,938)	0	0	0/0	50
RTYH	5	381,113	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/12/2018	1,595.3000	Closing Purchase.	(17,713)	(17,713)	0	0	0/0	50
RTYH	3	228,668	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/12/2018	1,595.4000	Closing Purchase.	(10,643)	(10,643)	0	0	0/0	50
RTYH	3	228,660	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/12/2018	1,594.6000	Closing Purchase.	(10,530)	(10,530)	0	0	0/0	50
RTYH	40	3,048,800	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/12/2018	1,594.7000	Closing Purchase.	(140,600)	(140,600)	0	0	0/0	50
RTYH	12	914,640	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/12/2018	1,594.9000	Closing Purchase.	(42,300)	(42,300)	0	0	0/0	50
RTYH	2	152,435	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.3500	01/12/2018	1,597.5000	Closing Purchase.	(7,315)	(7,315)	0	0	0/0	50
RTYH	4	304,890	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/16/2018	1,602.7000	Closing Purchase.	(15,650)	(15,650)	0	0	0/0	50
RTYH	6	457,335	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/16/2018	1,603.1000	Closing Purchase.	(23,595)	(23,595)	0	0	0/0	50
RTYH	4	304,890	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/16/2018	1,603.2000	Closing Purchase.	(15,750)	(15,750)	0	0	0/0	50
RTYH	35	2,667,700	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/16/2018	1,604.0000	Closing Purchase.	(139,300)	(139,300)	0	0	0/0	50
RTYH	14	1,067,080	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/16/2018	1,599.6000	Closing Purchase.	(52,640)	(52,640)	0	0	0/0	50
RTYH	6	457,320	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/16/2018	1,599.7000	Closing Purchase.	(22,590)	(22,590)	0	0	0/0	50
RTYH	1	76,218	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.3500	01/16/2018	1,600.2000	Closing Purchase.	(3,793)	(3,793)	0	0	0/0	50
RTYH	1	76,218	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.3500	01/18/2018	1,580.5000	Closing Purchase.	(2,808)	(2,808)	0	0	0/0	50
RTYH	13	990,860	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/19/2018	1,598.4000	Closing Purchase.	(48,100)	(48,100)	0	0	0/0	50
RTYH	5	381,100	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/19/2018	1,598.6000	Closing Purchase.	(18,550)	(18,550)	0	0	0/0	50
RTYH	12	914,640	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/19/2018	1,598.7000	Closing Purchase.	(44,580)	(44,580)	0	0	0/0	50
RTYH	3	228,660	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/19/2018	1,591.4000	Closing Purchase.	(10,050)	(10,050)	0	0	0/0	50
RTYH	12	914,640	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/19/2018	1,591.5000	Closing Purchase.	(40,260)	(40,260)	0	0	0/0	50
RTYH	15	1,143,338	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/22/2018	1,600.1000	Closing Purchase.	(56,737)	(56,738)	0	0	0/0	50
RTYH	9	685,980	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/22/2018	1,598.7000	Closing Purchase.	(33,435)	(33,435)	0	0	0/0	50
RTYH	8	609,760	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/22/2018	1,598.8000	Closing Purchase.	(29,760)	(29,760)	0	0	0/0	50
RTYH	13	990,860	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/22/2018	1,598.9000	Closing Purchase.	(48,425)	(48,425)	0	0	0/0	50
RTYH	4	304,880	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/22/2018	1,600.8000	Closing Purchase.	(15,280)	(15,280)	0	0	0/0	50
RTYH	11	838,420	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/22/2018	1,600.9000	Closing Purchase.	(42,075)	(42,075)	0	0	0/0	50
RTYH	2	152,435	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.3500	01/22/2018	1,600.2000	Closing Purchase.	(7,585)	(7,585)	0	0	0/0	50
RTYH	2	152,445	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/23/2018	1,603.5000	Closing Purchase.	(7,905)	(7,905)	0	0	0/0	50
RTYH	7	533,540	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/23/2018	1,605.4000	Closing Purchase.	(28,350)	(28,350)	0	0	0/0	50
RTYH	8	609,760	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/23/2018	1,605.5000	Closing Purchase.	(32,440)	(32,440)	0	0	0/0	50
RTYH	1	76,218	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.3500	01/23/2018	1,605.6000	Closing Purchase.	(4,063)	(4,063)	0	0	0/0	50
RTYH	1	76,218	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.3500	01/23/2018	1,605.7000	Closing Purchase.	(4,068)	(4,068)	0	0	0/0	50
RTYH	1	76,223	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/24/2018	1,614.3000	Closing Purchase.	(4,493)	(4,493)	0	0	0/0	50
RTYH	2	160,430	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	01/24/2018	1,604.3000	01/24/2018	1,614.3000	Closing Purchase.	(1,000)	(1,000)	0	0	0/0	50
RTYH	30	2,286,600	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/24/2018	1,615.3000	Closing Purchase.	(136,350)	(136,350)	0	0	0/0	50

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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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYH	6	457,335	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/29/2018	1,610.2000	Closing Purchase.	(25,725)	(25,725)	0	0	0/0	50
RTYH	10	762,225	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	01/29/2018	1,604.5000	Closing Purchase.	(40,025)	(40,025)	0	0	0/0	50
RTYH	30	2,286,600	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/29/2018	1,604.3000	Closing Purchase.	(119,850)	(119,850)	0	0	0/0	50
RTYH	6	457,320	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/29/2018	1,605.5000	Closing Purchase.	(24,330)	(24,330)	0	0	0/0	50
RTYH	9	685,980	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	01/29/2018	1,605.6000	Closing Purchase.	(36,540)	(36,540)	0	0	0/0	50
RTYH	2	152,435	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.3500	01/29/2018	1,604.8000	Closing Purchase.	(8,045)	(8,045)	0	0	0/0	50
RTYH	3	228,668	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	02/07/2018	1,504.5000	Closing Purchase.	2,993	2,993	0	0	0/0	50
RTYH	1	76,218	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.3500	02/07/2018	1,513.3000	Closing Purchase.	552	553	0	0	0/0	50
RTYH	3	228,668	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	02/13/2018	1,486.1000	Closing Purchase.	5,753	5,753	0	0	0/0	50
RTYH	1	76,223	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	02/13/2018	1,486.2000	Closing Purchase.	1,913	1,913	0	0	0/0	50
RTYH	17	1,295,740	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	02/13/2018	1,486.0000	Closing Purchase.	32,640	32,640	0	0	0/0	50
RTYH	44	3,353,680	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	02/13/2018	1,486.2000	Closing Purchase.	84,040	84,040	0	0	0/0	50
RTYH	22	1,676,840	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	02/13/2018	1,486.4000	Closing Purchase.	41,800	41,800	0	0	0/0	50
RTYH	17	1,261,655	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,484.3000	02/13/2018	1,486.4000	Closing Purchase.	(1,785)	(1,785)	0	0	0/0	50
RTYH	4	304,870	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.3500	02/13/2018	1,490.1000	Closing Purchase.	6,850	6,850	0	0	0/0	50
RTYH	2	154,470	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	1,544.7000	02/13/2018	1,490.1000	Closing Purchase.	5,460	5,460	0	0	0/0	50
RTYH	2	154,470	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	1,544.7000	02/13/2018	1,490.2000	Closing Purchase.	5,450	5,450	0	0	0/0	50
RTYH	5	381,113	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	02/14/2018	1,511.2000	Closing Purchase.	3,313	3,313	0	0	0/0	50
RTYH	4	296,860	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,484.3000	02/14/2018	1,505.1000	Closing Purchase.	(4,160)	(4,160)	0	0	0/0	50
RTYH	1	74,215	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,484.3000	02/14/2018	1,505.2000	Closing Purchase.	(1,045)	(1,045)	0	0	0/0	50
RTYH	4	296,880	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,484.4000	02/14/2018	1,505.2000	Closing Purchase.	(4,160)	(4,160)	0	0	0/0	50
RTYH	1	74,230	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,484.6000	02/14/2018	1,505.2000	Closing Purchase.	(1,030)	(1,030)	0	0	0/0	50
RTYH	4	304,890	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	02/15/2018	1,525.8000	Closing Purchase.	(270)	(270)	0	0	0/0	50
RTYH	4	304,890	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	02/15/2018	1,525.9000	Closing Purchase.	(290)	(290)	0	0	0/0	50
RTYH	2	152,445	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	02/15/2018	1,523.6000	Closing Purchase.	85	85	0	0	0/0	50
RTYH	11	838,448	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	02/15/2018	1,523.7000	Closing Purchase.	413	413	0	0	0/0	50
RTYH	2	152,445	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	02/15/2018	1,523.8000	Closing Purchase.	65	65	0	0	0/0	50
RTYH	34	2,591,480	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	02/15/2018	1,524.8000	Closing Purchase.	(680)	(680)	0	0	0/0	50
RTYH	36	2,743,920	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	02/15/2018	1,524.9000	Closing Purchase.	(900)	(900)	0	0	0/0	50
RTYH	6	445,380	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,484.6000	02/15/2018	1,521.2000	Closing Purchase.	(10,980)	(10,980)	0	0	0/0	50
RTYH	1	74,235	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,484.7000	02/15/2018	1,521.2000	Closing Purchase.	(1,825)	(1,825)	0	0	0/0	50
RTYH	18	1,336,320	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,484.8000	02/15/2018	1,521.2000	Closing Purchase.	(32,760)	(32,760)	0	0	0/0	50
RTYH	5	370,525	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,482.1000	02/15/2018	1,516.7000	Closing Purchase.	(8,650)	(8,650)	0	0	0/0	50
RTYH	4	304,890	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	02/16/2018	1,544.2000	Closing Purchase.	(3,950)	(3,950)	0	0	0/0	50
RTYH	1	76,223	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	02/16/2018	1,544.3000	Closing Purchase.	(992)	(993)	0	0	0/0	50
RTYH	7	533,558	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	02/16/2018	1,545.5000	Closing Purchase.	(7,367)	(7,368)	0	0	0/0	50
RTYH	3	228,668	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	02/16/2018	1,545.6000	Closing Purchase.	(3,172)	(3,173)	0	0	0/0	50
RTYH	19	1,448,180	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	02/16/2018	1,544.9000	Closing Purchase.	(19,475)	(19,475)	0	0	0/0	50
RTYH	36	2,743,920	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	02/16/2018	1,545.1000	Closing Purchase.	(37,260)	(37,260)	0	0	0/0	50
RTYH	2	148,210	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,482.1000	02/16/2018	1,546.0000	Closing Purchase.	(6,390)	(6,390)	0	0	0/0	50
RTYH	11	816,695	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,484.9000	02/20/2018	1,537.7000	Closing Purchase.	(29,040)	(29,040)	0	0	0/0	50
RTYH	7	519,715	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,484.9000	02/20/2018	1,537.8000	Closing Purchase.	(18,515)	(18,515)	0	0	0/0	50
RTYH	10	731,500	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	1,463.0000	02/20/2018	1,537.8000	Closing Purchase.	(37,400)	(37,400)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
RTYH	1	73,155	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	1,463.1000	02/20/2018	1,537.8000	Closing Purchase.	(3,735)	(3,735)	0	0	0/0	50
RTYH	1	73,160	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	1,463.2000	02/20/2018	1,537.8000	Closing Purchase.	(3,730)	(3,730)	0	0	0/0	50
RTYH	1	74,105	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,482.1000	02/20/2018	1,539.5000	Closing Purchase.	(2,870)	(2,870)	0	0	0/0	50
RTYH	3	228,668	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	02/26/2018	1,546.6000	Closing Purchase.	(3,322)	(3,323)	0	0	0/0	50
RTYH	10	762,200	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	02/26/2018	1,545.3000	Closing Purchase.	(10,450)	(10,450)	0	0	0/0	50
RTYH	10	762,200	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	02/26/2018	1,545.4000	Closing Purchase.	(10,500)	(10,500)	0	0	0/0	50
RTYH	6	457,335	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	02/27/2018	1,562.0000	Closing Purchase.	(11,265)	(11,265)	0	0	0/0	50
RTYH	13	990,860	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	02/27/2018	1,557.1000	Closing Purchase.	(21,255)	(21,255)	0	0	0/0	50
RTYH	14	1,067,080	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	02/27/2018	1,557.2000	Closing Purchase.	(22,960)	(22,960)	0	0	0/0	50
RTYH	2	152,440	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	02/27/2018	1,557.6000	Closing Purchase.	(3,320)	(3,320)	0	0	0/0	50
RTYH	16	1,219,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	02/27/2018	1,557.8000	Closing Purchase.	(26,720)	(26,720)	0	0	0/0	50
RTYH	5	381,113	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	03/07/2018	1,568.7000	Closing Purchase.	(11,063)	(11,063)	0	0	0/0	50
RTYH	12	914,640	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	03/07/2018	1,568.4000	Closing Purchase.	(26,400)	(26,400)	0	0	0/0	50
RTYH	5	381,100	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	03/07/2018	1,568.6000	Closing Purchase.	(11,050)	(11,050)	0	0	0/0	50
RTYH	18	1,371,960	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	03/07/2018	1,568.9000	Closing Purchase.	(40,050)	(40,050)	0	0	0/0	50
RTYH	4	304,890	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	03/09/2018	1,583.2000	Closing Purchase.	(11,750)	(11,750)	0	0	0/0	50
RTYH	7	533,558	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	03/09/2018	1,586.9000	Closing Purchase.	(21,858)	(21,858)	0	0	0/0	50
RTYH	1	76,223	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	03/09/2018	1,587.0000	Closing Purchase.	(3,128)	(3,128)	0	0	0/0	50
RTYH	16	1,219,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	03/09/2018	1,596.2000	Closing Purchase.	(57,440)	(57,440)	0	0	0/0	50
RTYH	14	1,067,080	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	03/09/2018	1,596.5000	Closing Purchase.	(50,470)	(50,470)	0	0	0/0	50
RTYH	2	152,445	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	03/12/2018	1,599.3000	Closing Purchase.	(7,485)	(7,485)	0	0	0/0	50
RTYH	5	381,113	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	03/12/2018	1,599.4000	Closing Purchase.	(18,738)	(18,738)	0	0	0/0	50
RTYH	13	990,893	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	03/12/2018	1,597.3000	Closing Purchase.	(47,352)	(47,353)	0	0	0/0	50
RTYH	2	159,220	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	01/30/2018	1,592.2000	03/12/2018	1,597.3000	Closing Purchase.	(510)	(510)	0	0	0/0	50
RTYH	3	238,275	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	01/31/2018	1,588.5000	03/12/2018	1,597.3000	Closing Purchase.	(1,320)	(1,320)	0	0	0/0	50
RTYH	4	312,460	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/02/2018	1,562.3000	03/12/2018	1,597.3000	Closing Purchase.	(7,000)	(7,000)	0	0	0/0	50
RTYH	6	462,180	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	1,540.6000	03/12/2018	1,597.3000	Closing Purchase.	(17,010)	(17,010)	0	0	0/0	50
RTYH	4	308,140	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	1,540.7000	03/12/2018	1,597.3000	Closing Purchase.	(11,320)	(11,320)	0	0	0/0	50
RTYH	17	1,272,025	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,496.5000	03/12/2018	1,597.3000	Closing Purchase.	(85,680)	(85,680)	0	0	0/0	50
RTYH	7	523,810	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,496.6000	03/12/2018	1,597.3000	Closing Purchase.	(35,245)	(35,245)	0	0	0/0	50
RTYH	1	74,835	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,496.7000	03/12/2018	1,597.3000	Closing Purchase.	(5,030)	(5,030)	0	0	0/0	50
RTYH	5	367,300	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	1,469.2000	03/12/2018	1,597.3000	Closing Purchase.	(32,025)	(32,025)	0	0	0/0	50
RTYH	8	587,720	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	1,469.3000	03/12/2018	1,597.3000	Closing Purchase.	(51,200)	(51,200)	0	0	0/0	50
RTYH	6	454,530	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	1,515.1000	03/12/2018	1,597.3000	Closing Purchase.	(24,660)	(24,660)	0	0	0/0	50
RTYH	2	151,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	1,515.2000	03/12/2018	1,597.3000	Closing Purchase.	(8,210)	(8,210)	0	0	0/0	50
RTYH	4	300,480	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	1,502.4000	03/12/2018	1,597.3000	Closing Purchase.	(18,980)	(18,980)	0	0	0/0	50
RTYH	5	375,625	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	1,502.5000	03/12/2018	1,597.3000	Closing Purchase.	(23,700)	(23,700)	0	0	0/0	50
RTYH	3	228,668	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	03/12/2018	1,603.7000	Closing Purchase.	(11,888)	(11,888)	0	0	0/0	50
RTYH	9	686,003	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	03/12/2018	1,603.8000	Closing Purchase.	(35,708)	(35,708)	0	0	0/0	50
RTYH	62	4,725,795	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4500	03/12/2018	1,597.3000	Closing Purchase.	(225,835)	(225,835)	0	0	0/0	50
RTYH	17	1,263,865	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,486.9000	03/12/2018	1,597.3000	Closing Purchase.	(93,840)	(93,840)	0	0	0/0	50
RTYH	6	446,130	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,487.1000	03/12/2018	1,597.3000	Closing Purchase.	(33,060)	(33,060)	0	0	0/0	50
RTYH	15	1,115,475	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,487.3000	03/12/2018	1,597.3000	Closing Purchase.	(82,500)	(82,500)	0	0	0/0	50

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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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYH	7	520,590	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,487.4000	03/12/2018	1,597.3000	Closing Purchase.	(38,465)	(38,465)	0	0	0/0	50
RTYH	6	438,180	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	1,460.6000	03/12/2018	1,597.3000	Closing Purchase.	(41,010)	(41,010)	0	0	0/0	50
RTYH	4	292,140	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	1,460.7000	03/12/2018	1,597.3000	Closing Purchase.	(27,320)	(27,320)	0	0	0/0	50
RTYH	7	527,625	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	1,507.5000	03/12/2018	1,597.3000	Closing Purchase.	(31,430)	(31,430)	0	0	0/0	50
RTYH	3	226,140	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	1,507.6000	03/12/2018	1,597.3000	Closing Purchase.	(13,455)	(13,455)	0	0	0/0	50
RTYH	36	2,743,920	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	03/12/2018	1,599.9000	Closing Purchase.	(135,900)	(135,900)	0	0	0/0	50
RTYH	11	838,420	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	1,524.4000	03/12/2018	1,600.0000	Closing Purchase.	(41,580)	(41,580)	0	0	0/0	50
RTYH	3	231,570	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	1,543.8000	03/12/2018	1,600.0000	Closing Purchase.	(8,430)	(8,430)	0	0	0/0	50
RTYH	8	617,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	1,543.8000	03/12/2018	1,597.3000	Closing Purchase.	(21,400)	(21,400)	0	0	0/0	50
RTYH	1	77,200	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	1,544.0000	03/12/2018	1,597.3000	Closing Purchase.	(2,665)	(2,665)	0	0	0/0	50
RTYH	22	1,698,730	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	1,544.3000	03/12/2018	1,597.3000	Closing Purchase.	(58,300)	(58,300)	0	0	0/0	50
RTYH	17	1,312,740	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	1,544.4000	03/12/2018	1,597.3000	Closing Purchase.	(44,965)	(44,965)	0	0	0/0	50
RTYH	9	695,070	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	1,544.6000	03/12/2018	1,597.3000	Closing Purchase.	(23,715)	(23,715)	0	0	0/0	50
RTYH	15	1,110,075	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,480.1000	03/12/2018	1,597.3000	Closing Purchase.	(87,900)	(87,900)	0	0	0/0	50
RTYH	41	3,034,615	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,480.3000	03/12/2018	1,597.3000	Closing Purchase.	(239,850)	(239,850)	0	0	0/0	50
RTYH	34	2,516,680	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,480.4000	03/12/2018	1,597.3000	Closing Purchase.	(198,730)	(198,730)	0	0	0/0	50
RTYH	40	2,961,200	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,480.6000	03/12/2018	1,597.3000	Closing Purchase.	(233,400)	(233,400)	0	0	0/0	50
RTYH	29	2,147,015	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,480.7000	03/12/2018	1,597.3000	Closing Purchase.	(169,070)	(169,070)	0	0	0/0	50
RTYH	10	740,450	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,480.9000	03/12/2018	1,597.3000	Closing Purchase.	(58,200)	(58,200)	0	0	0/0	50
RTYH	6	444,450	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,481.5000	03/12/2018	1,597.3000	Closing Purchase.	(34,740)	(34,740)	0	0	0/0	50
RTYH	32	2,336,800	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	1,460.5000	03/12/2018	1,597.3000	Closing Purchase.	(218,880)	(218,880)	0	0	0/0	50
RTYH	18	1,314,540	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	1,460.6000	03/12/2018	1,597.3000	Closing Purchase.	(123,030)	(123,030)	0	0	0/0	50
RTYH	17	1,284,435	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	1,511.1000	03/12/2018	1,597.3000	Closing Purchase.	(73,270)	(73,270)	0	0	0/0	50
RTYH	1	75,560	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	1,511.2000	03/12/2018	1,597.3000	Closing Purchase.	(4,305)	(4,305)	0	0	0/0	50
RTYH	1	75,570	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	1,511.4000	03/12/2018	1,597.3000	Closing Purchase.	(4,295)	(4,295)	0	0	0/0	50
RTYH	11	831,435	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	1,511.7000	03/12/2018	1,597.3000	Closing Purchase.	(47,080)	(47,080)	0	0	0/0	50
RTYH	33	2,489,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	1,508.8000	03/12/2018	1,597.3000	Closing Purchase.	(146,025)	(146,025)	0	0	0/0	50
RTYH	17	1,282,735	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	1,509.1000	03/12/2018	1,597.3000	Closing Purchase.	(74,970)	(74,970)	0	0	0/0	50
RTYH	6	438,960	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	1,463.2000	03/12/2018	1,597.3000	Closing Purchase.	(40,230)	(40,230)	0	0	0/0	50
RTYH	2	146,330	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	1,463.3000	03/12/2018	1,597.3000	Closing Purchase.	(13,400)	(13,400)	0	0	0/0	50
RTYH	17	1,320,560	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/27/2018	1,553.6000	03/12/2018	1,597.3000	Closing Purchase.	(37,145)	(37,145)	0	0	0/0	50
RTYH	33	2,563,605	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/27/2018	1,553.7000	03/12/2018	1,597.3000	Closing Purchase.	(71,940)	(71,940)	0	0	0/0	50
RTYH	10	754,250	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	1,508.5000	03/12/2018	1,597.3000	Closing Purchase.	(44,400)	(44,400)	0	0	0/0	50
RTYH	9	678,870	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	1,508.6000	03/12/2018	1,597.3000	Closing Purchase.	(39,915)	(39,915)	0	0	0/0	50
RTYH	6	452,640	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	1,508.8000	03/12/2018	1,597.3000	Closing Purchase.	(26,550)	(26,550)	0	0	0/0	50
RTYH	20	1,506,800	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	1,506.8000	03/12/2018	1,597.3000	Closing Purchase.	(90,500)	(90,500)	0	0	0/0	50
RTYH	3	222,345	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,482.3000	03/12/2018	1,601.1000	Closing Purchase.	(17,820)	(17,820)	0	0	0/0	50
RTYH	1	74,115	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1,482.3000	03/12/2018	1,597.3000	Closing Purchase.	(5,750)	(5,750)	0	0	0/0	50
RTYH	2	146,560	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	1,465.6000	03/12/2018	1,597.3000	Closing Purchase.	(13,170)	(13,170)	0	0	0/0	50
RTYH	2	146,570	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	1,465.7000	03/12/2018	1,597.3000	Closing Purchase.	(13,160)	(13,160)	0	0	0/0	50
RTYH	2	153,940	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/28/2018	1,539.4000	03/12/2018	1,597.3000	Closing Purchase.	(5,790)	(5,790)	0	0	0/0	50
RTYH	3	226,800	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	1,512.0000	03/12/2018	1,597.3000	Closing Purchase.	(12,795)	(12,795)	0	0	0/0	50
RTYH	3	226,005	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	1,506.7000	03/12/2018	1,597.3000	Closing Purchase.	(13,590)	(13,590)	0	0	0/0	50

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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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYM	3	240,195	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	03/27/2018	1,541.6000	Closing Purchase.	8,955	8,955	0	0	0/0	50
RTYM	4	320,260	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	03/27/2018	1,542.7000	Closing Purchase.	11,720	11,720	0	0	0/0	50
RTYM	11	880,715	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	03/27/2018	1,542.8000	Closing Purchase.	32,175	32,175	0	0	0/0	50
RTYM	1	80,065	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	03/27/2018	1,539.0000	Closing Purchase.	3,115	3,115	0	0	0/0	50
RTYM	2	160,130	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	03/27/2018	1,539.1000	Closing Purchase.	6,220	6,220	0	0	0/0	50
RTYM	1	80,065	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/03/2018	1,508.8000	Closing Purchase.	4,625	4,625	0	0	0/0	50
RTYM	11	880,715	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/03/2018	1,508.9000	Closing Purchase.	50,820	50,820	0	0	0/0	50
RTYM	10	800,650	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/03/2018	1,509.1000	Closing Purchase.	46,100	46,100	0	0	0/0	50
RTYM	8	640,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/03/2018	1,509.3000	Closing Purchase.	36,800	36,800	0	0	0/0	50
RTYM	7	560,455	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/04/2018	1,512.9000	Closing Purchase.	30,940	30,940	0	0	0/0	50
RTYM	8	640,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/04/2018	1,513.0000	Closing Purchase.	35,320	35,320	0	0	0/0	50
RTYM	2	160,130	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/05/2018	1,538.8000	Closing Purchase.	6,250	6,250	0	0	0/0	50
RTYM	3	240,195	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/05/2018	1,538.9000	Closing Purchase.	9,360	9,360	0	0	0/0	50
RTYM	15	1,200,975	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/05/2018	1,538.5000	Closing Purchase.	47,100	47,100	0	0	0/0	50
RTYM	2	160,130	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/05/2018	1,537.9000	Closing Purchase.	6,340	6,340	0	0	0/0	50
RTYM	1	80,065	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/05/2018	1,538.0000	Closing Purchase.	3,165	3,165	0	0	0/0	50
RTYM	5	400,325	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/06/2018	1,536.6000	Closing Purchase.	16,175	16,175	0	0	0/0	50
RTYM	3	240,195	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/06/2018	1,532.6000	Closing Purchase.	10,305	10,305	0	0	0/0	50
RTYM	5	400,325	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/06/2018	1,532.7000	Closing Purchase.	17,150	17,150	0	0	0/0	50
RTYM	4	320,260	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/06/2018	1,532.4000	Closing Purchase.	13,780	13,780	0	0	0/0	50
RTYM	19	1,521,235	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/06/2018	1,532.5000	Closing Purchase.	65,360	65,360	0	0	0/0	50
RTYM	1	80,065	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/06/2018	1,532.6000	Closing Purchase.	3,435	3,435	0	0	0/0	50
RTYM	16	1,281,040	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/06/2018	1,532.7000	Closing Purchase.	54,880	54,880	0	0	0/0	50
RTYM	4	320,260	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/06/2018	1,531.9000	Closing Purchase.	13,880	13,880	0	0	0/0	50
RTYM	9	720,585	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/06/2018	1,532.0000	Closing Purchase.	31,185	31,185	0	0	0/0	50
RTYM	2	160,130	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/06/2018	1,532.1000	Closing Purchase.	6,920	6,920	0	0	0/0	50
RTYM	1	80,065	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/06/2018	1,530.4000	Closing Purchase.	3,545	3,545	0	0	0/0	50
RTYM	9	720,585	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/11/2018	1,546.1000	Closing Purchase.	24,840	24,840	0	0	0/0	50
RTYM	4	320,260	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/11/2018	1,546.2000	Closing Purchase.	11,020	11,020	0	0	0/0	50
RTYM	1	78,775	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	1,575.5000	04/11/2018	1,546.2000	Closing Purchase.	1,465	1,465	0	0	0/0	50
RTYM	6	472,680	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	1,575.6000	04/11/2018	1,546.2000	Closing Purchase.	8,820	8,820	0	0	0/0	50
RTYM	2	160,130	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/11/2018	1,544.5000	Closing Purchase.	5,680	5,680	0	0	0/0	50
RTYM	3	240,195	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/13/2018	1,551.3000	Closing Purchase.	7,500	7,500	0	0	0/0	50
RTYM	3	240,195	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/13/2018	1,552.6000	Closing Purchase.	7,305	7,305	0	0	0/0	50
RTYM	27	2,161,755	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/13/2018	1,552.7000	Closing Purchase.	65,610	65,610	0	0	0/0	50
RTYM	3	240,195	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/17/2018	1,581.3000	Closing Purchase.	3,000	3,000	0	0	0/0	50
RTYM	2	160,130	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/17/2018	1,579.8000	Closing Purchase.	2,150	2,150	0	0	0/0	50
RTYM	7	560,455	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/17/2018	1,579.9000	Closing Purchase.	7,490	7,490	0	0	0/0	50
RTYM	1	80,065	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/18/2018	1,588.1000	Closing Purchase.	660	660	0	0	0/0	50
RTYM	3	240,195	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/18/2018	1,588.2000	Closing Purchase.	1,965	1,965	0	0	0/0	50
RTYM	16	1,281,040	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/18/2018	1,589.4000	Closing Purchase.	9,520	9,520	0	0	0/0	50
RTYM	29	2,321,885	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/18/2018	1,589.5000	Closing Purchase.	17,110	17,110	0	0	0/0	50
RTYM	3	240,195	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/19/2018	1,583.9000	Closing Purchase.	2,610	2,610	0	0	0/0	50

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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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYM	7	560,455	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/19/2018	1,584.0000	Closing Purchase.	6,055	6,055	0	0	0/0	50
RTYM	4	315,120	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	1,575.6000	04/19/2018	1,582.5000	Closing Purchase.	(1,380)	(1,380)	0	0	0/0	50
RTYM	3	236,355	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	1,575.7000	04/19/2018	1,582.5000	Closing Purchase.	(1,020)	(1,020)	0	0	0/0	50
RTYM	1	78,785	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	1,575.7000	04/19/2018	1,582.6000	Closing Purchase.	(345)	(345)	0	0	0/0	50
RTYM	2	154,490	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,544.9000	04/19/2018	1,582.6000	Closing Purchase.	(3,770)	(3,770)	0	0	0/0	50
RTYM	1	80,065	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/19/2018	1,580.4000	Closing Purchase.	1,045	1,045	0	0	0/0	50
RTYM	1	80,065	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	04/19/2018	1,580.5000	Closing Purchase.	1,040	1,040	0	0	0/0	50
RTYM	3	240,195	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	05/07/2018	1,580.0000	Closing Purchase.	3,195	3,195	0	0	0/0	50
RTYM	3	240,195	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	05/10/2018	1,602.5000	Closing Purchase.	(180)	(180)	0	0	0/0	50
RTYM	2	160,130	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	05/10/2018	1,603.5000	Closing Purchase.	(220)	(220)	0	0	0/0	50
RTYM	5	400,325	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	05/11/2018	1,607.7000	Closing Purchase.	(1,600)	(1,600)	0	0	0/0	50
RTYM	2	158,460	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2018	1,584.6000	05/11/2018	1,608.7000	Closing Purchase.	(2,410)	(2,410)	0	0	0/0	50
RTYM	10	800,650	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	05/14/2018	1,613.4000	Closing Purchase.	(6,050)	(6,050)	0	0	0/0	50
RTYM	25	2,001,625	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	05/14/2018	1,613.5000	Closing Purchase.	(15,250)	(15,250)	0	0	0/0	50
RTYM	9	720,585	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	05/15/2018	1,599.3000	Closing Purchase.	900	900	0	0	0/0	50
RTYM	2	160,130	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	05/22/2018	1,637.1000	Closing Purchase.	(3,580)	(3,580)	0	0	0/0	50
RTYM	6	480,390	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	05/22/2018	1,637.2000	Closing Purchase.	(10,770)	(10,770)	0	0	0/0	50
RTYM	14	1,120,910	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	05/22/2018	1,637.8000	Closing Purchase.	(25,550)	(25,550)	0	0	0/0	50
RTYM	16	1,281,040	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	05/22/2018	1,637.9000	Closing Purchase.	(29,280)	(29,280)	0	0	0/0	50
RTYM	2	157,630	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	1,576.3000	05/22/2018	1,638.7000	Closing Purchase.	(6,240)	(6,240)	0	0	0/0	50
RTYM	1	77,100	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,542.0000	06/05/2018	1,663.7000	Closing Purchase.	(6,085)	(6,085)	0	0	0/0	50
RTYM	4	320,260	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	06/06/2018	1,673.2000	Closing Purchase.	(14,380)	(14,380)	0	0	0/0	50
RTYM	1	80,065	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	06/06/2018	1,667.5000	Closing Purchase.	(3,310)	(3,310)	0	0	0/0	50
RTYM	9	720,585	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	06/06/2018	1,667.6000	Closing Purchase.	(29,835)	(29,835)	0	0	0/0	50
RTYM	20	1,601,300	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	06/06/2018	1,668.8000	Closing Purchase.	(67,500)	(67,500)	0	0	0/0	50
RTYM	20	1,601,300	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	06/06/2018	1,668.9000	Closing Purchase.	(67,600)	(67,600)	0	0	0/0	50
RTYM	1	77,245	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,544.9000	06/06/2018	1,667.5000	Closing Purchase.	(6,130)	(6,130)	0	0	0/0	50
RTYM	11	849,695	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,544.9000	06/06/2018	1,667.6000	Closing Purchase.	(67,485)	(67,485)	0	0	0/0	50
RTYM	8	618,000	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,545.0000	06/06/2018	1,667.7000	Closing Purchase.	(49,080)	(49,080)	0	0	0/0	50
RTYM	2	154,200	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,542.0000	06/06/2018	1,668.1000	Closing Purchase.	(12,610)	(12,610)	0	0	0/0	50
RTYM	49	3,923,185	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	06/08/2018	1,670.2000	Closing Purchase.	(168,805)	(168,805)	0	0	0/0	50
RTYM	5	394,200	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	1,576.8000	06/08/2018	1,670.2000	Closing Purchase.	(23,350)	(23,350)	0	0	0/0	50
RTYM	2	157,690	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	1,576.9000	06/08/2018	1,670.2000	Closing Purchase.	(9,330)	(9,330)	0	0	0/0	50
RTYM	9	695,835	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,546.3000	06/08/2018	1,670.2000	Closing Purchase.	(55,755)	(55,755)	0	0	0/0	50
RTYM	5	386,600	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,546.4000	06/08/2018	1,670.2000	Closing Purchase.	(30,950)	(30,950)	0	0	0/0	50
RTYM	5	381,000	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1,524.0000	06/08/2018	1,670.2000	Closing Purchase.	(36,550)	(36,550)	0	0	0/0	50
RTYM	4	304,820	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1,524.1000	06/08/2018	1,670.2000	Closing Purchase.	(29,220)	(29,220)	0	0	0/0	50
RTYM	6	450,270	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	1,500.9000	06/08/2018	1,670.2000	Closing Purchase.	(50,790)	(50,790)	0	0	0/0	50
RTYM	5	392,600	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	1,570.4000	06/08/2018	1,670.2000	Closing Purchase.	(24,950)	(24,950)	0	0	0/0	50
RTYM	6	465,120	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/25/2018	1,550.4000	06/08/2018	1,670.2000	Closing Purchase.	(35,940)	(35,940)	0	0	0/0	50
RTYM	1	77,525	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/25/2018	1,550.5000	06/08/2018	1,670.2000	Closing Purchase.	(5,985)	(5,985)	0	0	0/0	50
RTYM	3	246,975	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	1,646.5000	06/08/2018	1,670.2000	Closing Purchase.	(3,555)	(3,555)	0	0	0/0	50
RTYM	73	5,844,745	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	06/08/2018	1,670.2000	Closing Purchase.	(251,485)	(251,485)	0	0	0/0	50

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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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYM	9	695,745	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,546.1000	06/08/2018	1,670.2000	Closing Purchase.	(55,845)	(55,845)	0	0	0/0	50
RTYM	9	695,790	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,546.2000	06/08/2018	1,670.2000	Closing Purchase.	(55,800)	(55,800)	0	0	0/0	50
RTYM	2	154,630	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,546.3000	06/08/2018	1,670.2000	Closing Purchase.	(12,390)	(12,390)	0	0	0/0	50
RTYM	5	381,100	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1,524.4000	06/08/2018	1,670.2000	Closing Purchase.	(36,450)	(36,450)	0	0	0/0	50
RTYM	8	609,800	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1,524.5000	06/08/2018	1,670.2000	Closing Purchase.	(58,280)	(58,280)	0	0	0/0	50
RTYM	5	376,850	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	1,507.4000	06/08/2018	1,670.2000	Closing Purchase.	(40,700)	(40,700)	0	0	0/0	50
RTYM	4	301,500	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	1,507.5000	06/08/2018	1,670.2000	Closing Purchase.	(32,540)	(32,540)	0	0	0/0	50
RTYM	5	412,225	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	1,648.9000	06/08/2018	1,670.2000	Closing Purchase.	(5,325)	(5,325)	0	0	0/0	50
RTYM	5	412,250	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	1,649.0000	06/08/2018	1,670.2000	Closing Purchase.	(5,300)	(5,300)	0	0	0/0	50
RTYM	142	11,369,230	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	1,601.3000	06/08/2018	1,670.2000	Closing Purchase.	(489,190)	(489,190)	0	0	0/0	50
RTYM	4	308,820	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,544.1000	06/08/2018	1,670.2000	Closing Purchase.	(25,220)	(25,220)	0	0	0/0	50
RTYM	20	1,544,200	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,544.2000	06/08/2018	1,670.2000	Closing Purchase.	(126,000)	(126,000)	0	0	0/0	50
RTYM	27	2,084,805	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,544.3000	06/08/2018	1,670.2000	Closing Purchase.	(169,965)	(169,965)	0	0	0/0	50
RTYM	39	3,011,970	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,544.6000	06/08/2018	1,670.2000	Closing Purchase.	(244,920)	(244,920)	0	0	0/0	50
RTYM	32	2,440,960	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1,525.6000	06/08/2018	1,670.2000	Closing Purchase.	(231,360)	(231,360)	0	0	0/0	50
RTYM	26	1,983,410	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1,525.7000	06/08/2018	1,670.2000	Closing Purchase.	(187,850)	(187,850)	0	0	0/0	50
RTYM	2	152,580	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1,525.8000	06/08/2018	1,670.2000	Closing Purchase.	(14,440)	(14,440)	0	0	0/0	50
RTYM	4	300,920	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	1,504.6000	06/08/2018	1,670.2000	Closing Purchase.	(33,120)	(33,120)	0	0	0/0	50
RTYM	14	1,053,290	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	1,504.7000	06/08/2018	1,670.2000	Closing Purchase.	(115,850)	(115,850)	0	0	0/0	50
RTYM	1	75,250	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	1,505.0000	06/08/2018	1,670.2000	Closing Purchase.	(8,260)	(8,260)	0	0	0/0	50
RTYM	3	225,765	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	1,505.1000	06/08/2018	1,670.2000	Closing Purchase.	(24,765)	(24,765)	0	0	0/0	50
RTYM	17	1,279,505	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	1,505.3000	06/08/2018	1,670.2000	Closing Purchase.	(140,165)	(140,165)	0	0	0/0	50
RTYM	1	75,270	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	1,505.4000	06/08/2018	1,670.2000	Closing Purchase.	(8,240)	(8,240)	0	0	0/0	50
RTYM	7	576,170	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	1,646.2000	06/08/2018	1,670.2000	Closing Purchase.	(8,400)	(8,400)	0	0	0/0	50
RTYM	12	987,900	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	1,646.5000	06/08/2018	1,670.2000	Closing Purchase.	(14,220)	(14,220)	0	0	0/0	50
RTYM	11	905,630	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	1,646.6000	06/08/2018	1,670.2000	Closing Purchase.	(12,980)	(12,980)	0	0	0/0	50
RTYM	4	309,000	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,545.0000	06/08/2018	1,670.2000	Closing Purchase.	(25,040)	(25,040)	0	0	0/0	50
RTYM	4	309,020	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,545.1000	06/08/2018	1,670.2000	Closing Purchase.	(25,020)	(25,020)	0	0	0/0	50
RTYM	7	533,925	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1,525.5000	06/08/2018	1,670.2000	Closing Purchase.	(50,645)	(50,645)	0	0	0/0	50
RTYM	15	1,144,200	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1,525.6000	06/08/2018	1,670.2000	Closing Purchase.	(108,450)	(108,450)	0	0	0/0	50
RTYM	3	228,855	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1,525.7000	06/08/2018	1,670.2000	Closing Purchase.	(21,675)	(21,675)	0	0	0/0	50
RTYM	12	944,280	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	1,573.8000	06/08/2018	1,670.2000	Closing Purchase.	(57,840)	(57,840)	0	0	0/0	50
RTYM	38	2,990,980	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	1,574.2000	06/08/2018	1,670.2000	Closing Purchase.	(182,400)	(182,400)	0	0	0/0	50
RTYM	9	742,005	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	1,648.9000	06/08/2018	1,670.2000	Closing Purchase.	(9,585)	(9,585)	0	0	0/0	50
RTYM	11	906,950	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	1,649.0000	06/08/2018	1,670.2000	Closing Purchase.	(11,660)	(11,660)	0	0	0/0	50
RTYM	1	77,100	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,542.0000	06/08/2018	1,670.2000	Closing Purchase.	(6,410)	(6,410)	0	0	0/0	50
RTYM	1	77,105	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1,542.1000	06/08/2018	1,670.2000	Closing Purchase.	(6,405)	(6,405)	0	0	0/0	50
RTYM	4	304,360	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1,521.8000	06/08/2018	1,670.2000	Closing Purchase.	(29,680)	(29,680)	0	0	0/0	50
RTYM	3	235,230	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	1,568.2000	06/08/2018	1,670.2000	Closing Purchase.	(15,300)	(15,300)	0	0	0/0	50
RTYM	2	156,830	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	1,568.3000	06/08/2018	1,670.2000	Closing Purchase.	(10,190)	(10,190)	0	0	0/0	50
RTYM	2	155,140	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/25/2018	1,551.4000	06/08/2018	1,670.2000	Closing Purchase.	(11,880)	(11,880)	0	0	0/0	50
RTYM	4	329,320	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	1,646.6000	06/08/2018	1,670.2000	Closing Purchase.	(4,720)	(4,720)	0	0	0/0	50
RTYU	2	167,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	06/11/2018	1,680.0000	Closing Purchase.	(480)	(480)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
RTYU	2	167,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	06/11/2018	1,679.7000	Closing Purchase.	(450)	(450)	0	0	0/0	50
RTYU	4	335,040	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	06/12/2018	1,684.5000	Closing Purchase.	(1,860)	(1,860)	0	0	0/0	50
RTYU	20	1,675,200	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	06/12/2018	1,687.2000	Closing Purchase.	(12,000)	(12,000)	0	0	0/0	50
RTYU	1	83,760	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	06/13/2018	1,688.3000	Closing Purchase.	(655)	(655)	0	0	0/0	50
RTYU	4	335,040	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	06/13/2018	1,688.4000	Closing Purchase.	(2,640)	(2,640)	0	0	0/0	50
RTYU	3	251,280	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	06/20/2018	1,713.1000	Closing Purchase.	(5,685)	(5,685)	0	0	0/0	50
RTYU	4	335,040	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	06/29/2018	1,659.0000	Closing Purchase.	3,240	3,240	0	0	0/0	50
RTYU	1	83,760	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/05/2018	1,677.2000	Closing Purchase.	(100)	(100)	0	0	0/0	50
RTYU	2	167,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/06/2018	1,691.4000	Closing Purchase.	(1,620)	(1,620)	0	0	0/0	50
RTYU	6	502,560	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/06/2018	1,696.9000	Closing Purchase.	(6,510)	(6,510)	0	0	0/0	50
RTYU	8	670,080	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/06/2018	1,697.6000	Closing Purchase.	(8,960)	(8,960)	0	0	0/0	50
RTYU	2	167,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/06/2018	1,695.4000	Closing Purchase.	(2,020)	(2,020)	0	0	0/0	50
RTYU	1	83,760	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/06/2018	1,695.5000	Closing Purchase.	(1,015)	(1,015)	0	0	0/0	50
RTYU	4	335,040	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/09/2018	1,703.0000	Closing Purchase.	(5,560)	(5,560)	0	0	0/0	50
RTYU	4	335,040	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/09/2018	1,703.1000	Closing Purchase.	(5,580)	(5,580)	0	0	0/0	50
RTYU	2	167,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/09/2018	1,707.9000	Closing Purchase.	(3,270)	(3,270)	0	0	0/0	50
RTYU	1	83,760	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/09/2018	1,703.6000	Closing Purchase.	(1,420)	(1,420)	0	0	0/0	50
RTYU	8	670,080	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/09/2018	1,703.7000	Closing Purchase.	(11,400)	(11,400)	0	0	0/0	50
RTYU	6	502,560	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/09/2018	1,703.8000	Closing Purchase.	(8,580)	(8,580)	0	0	0/0	50
RTYU	28	2,345,280	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/09/2018	1,704.1000	Closing Purchase.	(40,460)	(40,460)	0	0	0/0	50
RTYU	12	1,005,120	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/09/2018	1,704.3000	Closing Purchase.	(17,460)	(17,460)	0	0	0/0	50
RTYU	15	1,256,400	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/09/2018	1,704.9000	Closing Purchase.	(22,275)	(22,275)	0	0	0/0	50
RTYU	5	418,800	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/09/2018	1,705.1000	Closing Purchase.	(7,475)	(7,475)	0	0	0/0	50
RTYU	2	167,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/09/2018	1,704.3000	Closing Purchase.	(2,910)	(2,910)	0	0	0/0	50
RTYU	5	418,800	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/23/2018	1,703.0000	Closing Purchase.	(6,950)	(6,950)	0	0	0/0	50
RTYU	4	335,040	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/23/2018	1,703.1000	Closing Purchase.	(5,580)	(5,580)	0	0	0/0	50
RTYU	21	1,758,960	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/23/2018	1,703.5000	Closing Purchase.	(29,715)	(29,715)	0	0	0/0	50
RTYU	9	753,840	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/23/2018	1,703.6000	Closing Purchase.	(12,780)	(12,780)	0	0	0/0	50
RTYU	4	335,040	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/24/2018	1,702.2000	Closing Purchase.	(5,400)	(5,400)	0	0	0/0	50
RTYU	1	83,760	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/24/2018	1,698.9000	Closing Purchase.	(1,185)	(1,185)	0	0	0/0	50
RTYU	6	502,560	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/26/2018	1,699.0000	Closing Purchase.	(7,140)	(7,140)	0	0	0/0	50
RTYU	9	753,840	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	07/26/2018	1,699.1000	Closing Purchase.	(10,755)	(10,755)	0	0	0/0	50
RTYU	2	167,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/01/2018	1,673.8000	Closing Purchase.	140	140	0	0	0/0	50
RTYU	2	167,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/06/2018	1,685.5000	Closing Purchase.	(1,030)	(1,030)	0	0	0/0	50
RTYU	3	251,280	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/07/2018	1,694.0000	Closing Purchase.	(2,820)	(2,820)	0	0	0/0	50
RTYU	4	335,040	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/07/2018	1,695.3000	Closing Purchase.	(4,020)	(4,020)	0	0	0/0	50
RTYU	4	335,040	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/07/2018	1,695.4000	Closing Purchase.	(4,040)	(4,040)	0	0	0/0	50
RTYU	25	2,094,000	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/07/2018	1,694.9000	Closing Purchase.	(24,625)	(24,625)	0	0	0/0	50
RTYU	8	670,080	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/07/2018	1,694.7000	Closing Purchase.	(7,800)	(7,800)	0	0	0/0	50
RTYU	5	418,800	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/07/2018	1,694.9000	Closing Purchase.	(4,925)	(4,925)	0	0	0/0	50
RTYU	2	167,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/07/2018	1,693.0000	Closing Purchase.	(1,780)	(1,780)	0	0	0/0	50
RTYU	3	251,280	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/17/2018	1,694.2000	Closing Purchase.	(2,850)	(2,850)	0	0	0/0	50
RTYU	1	83,760	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/20/2018	1,701.9000	Closing Purchase.	(1,335)	(1,335)	0	0	0/0	50

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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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYU	1	83,760	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/20/2018	1,702.0000	Closing Purchase.	(1,340)	(1,340)	0	0	0/0	50
RTYU	3	251,280	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/21/2018	1,716.3000	Closing Purchase.	(6,165)	(6,165)	0	0	0/0	50
RTYU	7	586,320	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/21/2018	1,720.9000	Closing Purchase.	(15,995)	(15,995)	0	0	0/0	50
RTYU	30	2,512,800	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/21/2018	1,715.2000	Closing Purchase.	(60,000)	(60,000)	0	0	0/0	50
RTYU	4	335,040	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/21/2018	1,716.0000	Closing Purchase.	(8,160)	(8,160)	0	0	0/0	50
RTYU	2	167,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/24/2018	1,725.4000	Closing Purchase.	(5,020)	(5,020)	0	0	0/0	50
RTYU	10	837,600	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/24/2018	1,726.7000	Closing Purchase.	(25,750)	(25,750)	0	0	0/0	50
RTYU	2	167,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/27/2018	1,735.5000	Closing Purchase.	(6,030)	(6,030)	0	0	0/0	50
RTYU	3	251,280	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/27/2018	1,735.6000	Closing Purchase.	(9,060)	(9,060)	0	0	0/0	50
RTYU	8	670,080	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/27/2018	1,735.8000	Closing Purchase.	(24,240)	(24,240)	0	0	0/0	50
RTYU	3	251,280	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/27/2018	1,734.1000	Closing Purchase.	(8,835)	(8,835)	0	0	0/0	50
RTYU	37	3,099,120	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/27/2018	1,734.3000	Closing Purchase.	(109,335)	(109,335)	0	0	0/0	50
RTYU	9	753,840	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/27/2018	1,735.8000	Closing Purchase.	(27,270)	(27,270)	0	0	0/0	50
RTYU	6	502,560	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/27/2018	1,735.9000	Closing Purchase.	(18,210)	(18,210)	0	0	0/0	50
RTYU	1	83,760	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/27/2018	1,736.7000	Closing Purchase.	(3,075)	(3,075)	0	0	0/0	50
RTYU	2	168,450	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/19/2018	1,684.5000	08/27/2018	1,736.7000	Closing Purchase.	(5,220)	(5,220)	0	0	0/0	50
RTYU	2	167,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	08/29/2018	1,734.8000	Closing Purchase.	(5,960)	(5,960)	0	0	0/0	50
RTYU	48	4,020,480	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	09/14/2018	1,715.0000	Closing Purchase.	(95,520)	(95,520)	0	0	0/0	50
RTYU	5	419,400	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/19/2018	1,677.6000	09/14/2018	1,715.0000	Closing Purchase.	(9,350)	(9,350)	0	0	0/0	50
RTYU	7	583,590	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	1,667.4000	09/14/2018	1,715.0000	Closing Purchase.	(16,660)	(16,660)	0	0	0/0	50
RTYU	1	82,745	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	1,654.9000	09/14/2018	1,715.0000	Closing Purchase.	(3,005)	(3,005)	0	0	0/0	50
RTYU	4	331,000	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	1,655.0000	09/14/2018	1,715.0000	Closing Purchase.	(12,000)	(12,000)	0	0	0/0	50
RTYU	1	81,880	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	1,637.6000	09/14/2018	1,715.0000	Closing Purchase.	(3,870)	(3,870)	0	0	0/0	50
RTYU	3	245,655	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	1,637.7000	09/14/2018	1,715.0000	Closing Purchase.	(11,595)	(11,595)	0	0	0/0	50
RTYU	3	249,210	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	07/30/2018	1,661.4000	09/14/2018	1,715.0000	Closing Purchase.	(8,040)	(8,040)	0	0	0/0	50
RTYU	2	168,120	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/13/2018	1,681.2000	09/14/2018	1,715.0000	Closing Purchase.	(3,380)	(3,380)	0	0	0/0	50
RTYU	8	665,880	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	1,664.7000	09/14/2018	1,715.0000	Closing Purchase.	(20,120)	(20,120)	0	0	0/0	50
RTYU	6	514,920	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/05/2018	1,716.4000	09/14/2018	1,715.0000	Closing Purchase.	420	420	0	0	0/0	50
RTYU	67	5,611,920	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	09/14/2018	1,715.0000	Closing Purchase.	(133,330)	(133,330)	0	0	0/0	50
RTYU	3	249,360	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	1,662.4000	09/14/2018	1,715.0000	Closing Purchase.	(7,890)	(7,890)	0	0	0/0	50
RTYU	6	498,750	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	1,662.5000	09/14/2018	1,715.0000	Closing Purchase.	(15,750)	(15,750)	0	0	0/0	50
RTYU	5	408,650	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	1,634.6000	09/14/2018	1,715.0000	Closing Purchase.	(20,100)	(20,100)	0	0	0/0	50
RTYU	9	735,615	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	1,634.7000	09/14/2018	1,715.0000	Closing Purchase.	(36,135)	(36,135)	0	0	0/0	50
RTYU	1	81,740	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	1,634.8000	09/14/2018	1,715.0000	Closing Purchase.	(4,010)	(4,010)	0	0	0/0	50
RTYU	12	1,001,940	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	1,669.9000	09/14/2018	1,715.0000	Closing Purchase.	(27,060)	(27,060)	0	0	0/0	50
RTYU	3	250,500	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	1,670.0000	09/14/2018	1,715.0000	Closing Purchase.	(6,750)	(6,750)	0	0	0/0	50
RTYU	177	14,825,520	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	09/14/2018	1,715.0000	Closing Purchase.	(352,230)	(352,230)	0	0	0/0	50
RTYU	12	999,120	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	1,665.2000	09/14/2018	1,715.0000	Closing Purchase.	(29,880)	(29,880)	0	0	0/0	50
RTYU	13	1,082,510	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	1,665.4000	09/14/2018	1,715.0000	Closing Purchase.	(32,240)	(32,240)	0	0	0/0	50
RTYU	32	2,650,560	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	1,656.6000	09/14/2018	1,715.0000	Closing Purchase.	(93,440)	(93,440)	0	0	0/0	50
RTYU	3	248,505	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	1,656.7000	09/14/2018	1,715.0000	Closing Purchase.	(8,745)	(8,745)	0	0	0/0	50
RTYU	26	2,163,720	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	1,664.4000	09/14/2018	1,715.0000	Closing Purchase.	(65,780)	(65,780)	0	0	0/0	50
RTYU	28	2,330,300	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	1,664.5000	09/14/2018	1,715.0000	Closing Purchase.	(70,700)	(70,700)	0	0	0/0	50

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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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
RTYU	1	83,245	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	1,664.9000	09/14/2018	1,715.0000	Closing Purchase.	(2,505)	(2,505)	0	0	0/0	50
RTYU	22	1,842,720	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	1,675.2000	09/14/2018	1,715.0000	Closing Purchase.	(43,780)	(43,780)	0	0	0/0	50
RTYU	5	413,525	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	1,654.1000	09/14/2018	1,715.0000	Closing Purchase.	(15,225)	(15,225)	0	0	0/0	50
RTYU	5	413,550	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	1,654.2000	09/14/2018	1,715.0000	Closing Purchase.	(15,200)	(15,200)	0	0	0/0	50
RTYU	5	413,575	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	1,654.3000	09/14/2018	1,715.0000	Closing Purchase.	(15,175)	(15,175)	0	0	0/0	50
RTYU	14	1,145,760	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	1,636.8000	09/14/2018	1,715.0000	Closing Purchase.	(54,740)	(54,740)	0	0	0/0	50
RTYU	11	919,270	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	1,671.4000	09/14/2018	1,715.0000	Closing Purchase.	(23,980)	(23,980)	0	0	0/0	50
RTYU	4	334,300	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	1,671.5000	09/14/2018	1,715.0000	Closing Purchase.	(8,700)	(8,700)	0	0	0/0	50
RTYU	2	166,500	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	1,665.0000	09/14/2018	1,715.0000	Closing Purchase.	(5,000)	(5,000)	0	0	0/0	50
RTYU	3	247,650	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	1,651.0000	09/14/2018	1,715.0000	Closing Purchase.	(9,600)	(9,600)	0	0	0/0	50
RTYU	1	84,545	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/10/2018	1,690.9000	09/14/2018	1,715.0000	Closing Purchase.	(1,205)	(1,205)	0	0	0/0	50
RTYU	2	167,350	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	1,673.5000	09/14/2018	1,715.0000	Closing Purchase.	(4,150)	(4,150)	0	0	0/0	50
RTYU	1	86,045	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/06/2018	1,720.9000	09/14/2018	1,715.0000	Closing Purchase.	295	295	0	0	0/0	50
RTYZ	4	344,010	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	09/18/2018	1,719.1000	Closing Purchase.	190	190	0	0	0/0	50
RTYZ	1	86,003	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	09/18/2018	1,719.2000	Closing Purchase.	42	43	0	0	0/0	50
RTYZ	6	516,015	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	09/19/2018	1,720.2000	Closing Purchase.	(45)	(45)	0	0	0/0	50
RTYZ	1	86,003	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	09/19/2018	1,720.3000	Closing Purchase.	(13)	(13)	0	0	0/0	50
RTYZ	8	688,020	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	09/19/2018	1,720.4000	Closing Purchase.	(140)	(140)	0	0	0/0	50
RTYZ	1	86,003	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	09/19/2018	1,718.6000	Closing Purchase.	73	73	0	0	0/0	50
RTYZ	2	172,005	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	09/20/2018	1,717.9000	Closing Purchase.	215	215	0	0	0/0	50
RTYZ	8	688,020	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	09/20/2018	1,718.2000	Closing Purchase.	740	740	0	0	0/0	50
RTYZ	10	860,025	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	09/20/2018	1,717.2000	Closing Purchase.	1,425	1,425	0	0	0/0	50
RTYZ	15	1,290,038	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	09/20/2018	1,717.3000	Closing Purchase.	2,063	2,063	0	0	0/0	50
RTYZ	1	86,003	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	09/20/2018	1,724.0000	Closing Purchase.	(198)	(198)	0	0	0/0	50
RTYZ	2	172,005	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	09/21/2018	1,722.5000	Closing Purchase.	(245)	(245)	0	0	0/0	50
RTYZ	22	1,892,055	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,561.7000	Closing Purchase.	174,185	174,185	0	0	0/0	50
RTYZ	33	2,838,083	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,561.8000	Closing Purchase.	261,113	261,113	0	0	0/0	50
RTYZ	8	688,020	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,561.9000	Closing Purchase.	63,260	63,260	0	0	0/0	50
RTYZ	19	1,634,048	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,562.1000	Closing Purchase.	150,053	150,053	0	0	0/0	50
RTYZ	2	172,005	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,562.2000	Closing Purchase.	15,785	15,785	0	0	0/0	50
RTYZ	9	774,023	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,562.6000	Closing Purchase.	70,853	70,853	0	0	0/0	50
RTYZ	33	2,838,083	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,561.9000	Closing Purchase.	260,948	260,948	0	0	0/0	50
RTYZ	104	8,944,260	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,561.8000	Closing Purchase.	822,900	822,900	0	0	0/0	50
RTYZ	51	4,386,128	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,561.7000	Closing Purchase.	403,793	403,793	0	0	0/0	50
RTYZ	1	86,003	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,562.6000	Closing Purchase.	7,873	7,873	0	0	0/0	50
RTYZ	45	3,870,113	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,562.5000	Closing Purchase.	354,488	354,488	0	0	0/0	50
RTYZ	9	774,023	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,562.1000	Closing Purchase.	71,078	71,078	0	0	0/0	50
RTYZ	24	2,064,060	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,562.0000	Closing Purchase.	189,660	189,660	0	0	0/0	50
RTYZ	19	1,634,048	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,561.7000	Closing Purchase.	150,433	150,433	0	0	0/0	50
RTYZ	8	688,020	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,561.8000	Closing Purchase.	63,300	63,300	0	0	0/0	50
RTYZ	6	516,015	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,561.9000	Closing Purchase.	47,445	47,445	0	0	0/0	50
RTYZ	10	860,025	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,562.0000	Closing Purchase.	79,025	79,025	0	0	0/0	50
RTYZ	3	258,008	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,562.2000	Closing Purchase.	23,678	23,678	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
RTYZ	5	430,013	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,562.5000	Closing Purchase.	39,388	39,388	0	0	0/0	50
RTYZ	3	258,008	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,561.7000	Closing Purchase.	23,753	23,753	0	0	0/0	50
RTYZ	2	172,005	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,561.8000	Closing Purchase.	15,825	15,825	0	0	0/0	50
RTYZ	1	86,003	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,561.9000	Closing Purchase.	7,907	7,908	0	0	0/0	50
RTYZ	1	86,003	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	10/18/2018	1,562.8000	Closing Purchase.	7,863	7,863	0	0	0/0	50
RTYZ	84	7,224,210	E-MINI RUSS 2000	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	1,720.0500	12/17/2018	1,412.3000	Closing Purchase.	1,292,550	1,292,550	0	0	0/0	50
ECH8	10	1,478,875	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1831	01/02/2018	1.2092	Closing Purchase.	(32,562)	(32,563)	0	0	0/0	125,000
ECH8	2	295,875	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1835	01/03/2018	1.2064	Closing Purchase.	(5,725)	(5,725)	0	0	0/0	125,000
ECH8	4	591,800	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1836	01/03/2018	1.2073	Closing Purchase.	(11,850)	(11,850)	0	0	0/0	125,000
ECH8	10	1,478,875	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1831	01/03/2018	1.2071	Closing Purchase.	(29,937)	(29,938)	0	0	0/0	125,000
ECH8	1	148,088	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1847	01/03/2018	1.2076	Closing Purchase.	(2,856)	(2,856)	0	0	0/0	125,000
ECH8	2	296,025	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1841	01/04/2018	1.2133	Closing Purchase.	(7,288)	(7,288)	0	0	0/0	125,000
ECH8	1	147,938	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1835	01/05/2018	1.2079	Closing Purchase.	(3,044)	(3,044)	0	0	0/0	125,000
ECH8	3	444,038	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1841	01/08/2018	1.2020	Closing Purchase.	(6,694)	(6,694)	0	0	0/0	125,000
ECH8	3	443,850	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1836	01/09/2018	1.1978	Closing Purchase.	(5,306)	(5,306)	0	0	0/0	125,000
ECH8	10	1,478,875	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1831	01/09/2018	1.1979	Closing Purchase.	(18,438)	(18,438)	0	0	0/0	125,000
ECH8	1	148,088	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1847	01/09/2018	1.1980	Closing Purchase.	(1,656)	(1,656)	0	0	0/0	125,000
ECH8	10	1,478,875	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1831	01/10/2018	1.2030	Closing Purchase.	(24,875)	(24,875)	0	0	0/0	125,000
ECH8	3	444,038	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1841	01/10/2018	1.2031	Closing Purchase.	(7,106)	(7,106)	0	0	0/0	125,000
ECH8	2	295,875	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1835	01/12/2018	1.2191	Closing Purchase.	(8,887)	(8,888)	0	0	0/0	125,000
ECH8	3	443,850	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1836	01/12/2018	1.2197	Closing Purchase.	(13,519)	(13,519)	0	0	0/0	125,000
ECH8	1	147,938	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1835	01/16/2018	1.2266	Closing Purchase.	(5,387)	(5,388)	0	0	0/0	125,000
ECH8	3	443,850	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1836	01/16/2018	1.2272	Closing Purchase.	(16,350)	(16,350)	0	0	0/0	125,000
ECH8	1	147,888	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1831	01/16/2018	1.2270	Closing Purchase.	(5,488)	(5,488)	0	0	0/0	125,000
ECH8	14	2,070,425	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1831	01/16/2018	1.2271	Closing Purchase.	(76,912)	(76,913)	0	0	0/0	125,000
ECH8	3	444,038	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1841	01/16/2018	1.2278	Closing Purchase.	(16,388)	(16,388)	0	0	0/0	125,000
ECH8	1	148,088	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1847	01/17/2018	1.2286	Closing Purchase.	(5,481)	(5,481)	0	0	0/0	125,000
ECH8	3	443,850	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1836	01/18/2018	1.2281	Closing Purchase.	(16,688)	(16,688)	0	0	0/0	125,000
ECH8	5	739,438	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1831	01/18/2018	1.2279	Closing Purchase.	(28,000)	(28,000)	0	0	0/0	125,000
ECH8	5	739,438	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1831	01/18/2018	1.2280	Closing Purchase.	(28,031)	(28,031)	0	0	0/0	125,000
ECH8	3	444,038	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1841	01/19/2018	1.2268	Closing Purchase.	(16,013)	(16,013)	0	0	0/0	125,000
ECH8	2	296,025	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1841	01/22/2018	1.2297	Closing Purchase.	(11,388)	(11,388)	0	0	0/0	125,000
ECH8	1	147,938	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1835	01/23/2018	1.2339	Closing Purchase.	(6,294)	(6,294)	0	0	0/0	125,000
ECH8	4	591,800	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1836	01/23/2018	1.2340	Closing Purchase.	(25,200)	(25,200)	0	0	0/0	125,000
ECH8	15	2,218,313	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1831	01/23/2018	1.2339	Closing Purchase.	(95,250)	(95,250)	0	0	0/0	125,000
ECH8	1	148,088	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1847	01/23/2018	1.2329	Closing Purchase.	(6,019)	(6,019)	0	0	0/0	125,000
ECH8	2	296,025	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1841	01/25/2018	1.2544	Closing Purchase.	(17,575)	(17,575)	0	0	0/0	125,000
ECH8	2	295,875	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1835	01/29/2018	1.2412	Closing Purchase.	(14,425)	(14,425)	0	0	0/0	125,000
ECH8	3	443,850	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1836	01/29/2018	1.2402	Closing Purchase.	(21,206)	(21,206)	0	0	0/0	125,000
ECH8	10	1,478,875	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1831	01/29/2018	1.2404	Closing Purchase.	(71,563)	(71,563)	0	0	0/0	125,000
ECH8	1	148,088	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1847	01/29/2018	1.2395	Closing Purchase.	(6,850)	(6,850)	0	0	0/0	125,000
ECH8	2	296,025	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1841	02/02/2018	1.2454	Closing Purchase.	(15,313)	(15,313)	0	0	0/0	125,000
ECH8	2	295,875	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1835	02/07/2018	1.2344	Closing Purchase.	(12,725)	(12,725)	0	0	0/0	125,000

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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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECH8	2	296,025	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1841	02/07/2018	1.2331	Closing Purchase.	(12,250)	(12,250)	0	0	0/0	125,000
ECH8	1	148,088	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1847	02/07/2018	1.2322	Closing Purchase.	(5,937)	(5,938)	0	0	0/0	125,000
ECH8	7	1,036,088	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1841	02/13/2018	1.2389	Closing Purchase.	(47,950)	(47,950)	0	0	0/0	125,000
ECH8	2	296,175	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1847	02/13/2018	1.2379	Closing Purchase.	(13,300)	(13,300)	0	0	0/0	125,000
ECH8	2	295,875	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1835	02/15/2018	1.2509	Closing Purchase.	(16,850)	(16,850)	0	0	0/0	125,000
ECH8	3	443,850	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1836	02/15/2018	1.2510	Closing Purchase.	(25,275)	(25,275)	0	0	0/0	125,000
ECH8	4	592,050	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1841	02/15/2018	1.2505	Closing Purchase.	(33,175)	(33,175)	0	0	0/0	125,000
ECH8	1	148,088	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1847	02/15/2018	1.2495	Closing Purchase.	(8,100)	(8,100)	0	0	0/0	125,000
ECH8	2	295,875	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1835	02/16/2018	1.2476	Closing Purchase.	(16,013)	(16,013)	0	0	0/0	125,000
ECH8	3	443,850	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1836	02/16/2018	1.2467	Closing Purchase.	(23,644)	(23,644)	0	0	0/0	125,000
ECH8	10	1,478,875	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1831	02/16/2018	1.2475	Closing Purchase.	(80,437)	(80,438)	0	0	0/0	125,000
ECH8	5	739,438	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1831	02/16/2018	1.2475	Closing Purchase.	(40,250)	(40,250)	0	0	0/0	125,000
ECH8	1	148,013	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1841	02/16/2018	1.2471	Closing Purchase.	(7,869)	(7,869)	0	0	0/0	125,000
ECH8	3	444,038	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1841	02/20/2018	1.2367	Closing Purchase.	(19,725)	(19,725)	0	0	0/0	125,000
ECH8	1	147,938	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1835	02/26/2018	1.2310	Closing Purchase.	(5,938)	(5,938)	0	0	0/0	125,000
ECH8	1	147,938	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1835	02/27/2018	1.2273	Closing Purchase.	(5,475)	(5,475)	0	0	0/0	125,000
ECH8	10	1,478,875	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1831	02/27/2018	1.2253	Closing Purchase.	(52,687)	(52,688)	0	0	0/0	125,000
ECH8	1	148,088	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1847	03/09/2018	1.2328	Closing Purchase.	(6,006)	(6,006)	0	0	0/0	125,000
ECH8	3	443,813	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1835	03/12/2018	1.2318	Closing Purchase.	(18,113)	(18,113)	0	0	0/0	125,000
ECH8	4	591,800	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1836	03/12/2018	1.2313	Closing Purchase.	(23,850)	(23,850)	0	0	0/0	125,000
ECH8	14	2,071,125	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1835	03/14/2018	1.2361	Closing Purchase.	(92,050)	(92,050)	0	0	0/0	125,000
ECH8	1	156,375	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	01/31/2018	1.2510	03/14/2018	1.2361	Closing Purchase.	1,856	1,856	0	0	0/0	125,000
ECH8	3	467,100	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	1.2456	03/14/2018	1.2361	Closing Purchase.	3,544	3,544	0	0	0/0	125,000
ECH8	5	771,875	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1.2350	03/14/2018	1.2361	Closing Purchase.	(687)	(688)	0	0	0/0	125,000
ECH8	3	463,163	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1.2351	03/14/2018	1.2361	Closing Purchase.	(394)	(394)	0	0	0/0	125,000
ECH8	3	460,163	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	1.2271	03/14/2018	1.2361	Closing Purchase.	(3,394)	(3,394)	0	0	0/0	125,000
ECH8	2	305,225	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	1.2209	03/14/2018	1.2361	Closing Purchase.	(3,800)	(3,800)	0	0	0/0	125,000
ECH8	2	308,175	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	1.2327	03/14/2018	1.2361	Closing Purchase.	(850)	(850)	0	0	0/0	125,000
ECH8	102	15,090,900	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1836	03/14/2018	1.2363	Closing Purchase.	(671,925)	(671,925)	0	0	0/0	125,000
ECH8	4	618,150	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1.2363	03/14/2018	1.2363	Closing Purchase.	(25)	(25)	0	0	0/0	125,000
ECH8	8	1,236,300	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1.2363	03/14/2018	1.2363	Closing Purchase.	0	0	0	0	0/0	125,000
ECH8	2	308,150	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	1.2326	03/14/2018	1.2363	Closing Purchase.	(925)	(925)	0	0	0/0	125,000
ECH8	2	308,175	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	1.2327	03/14/2018	1.2363	Closing Purchase.	(912)	(913)	0	0	0/0	125,000
ECH8	333	49,246,538	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1831	03/14/2018	1.2369	Closing Purchase.	(2,237,344)	(2,237,344)	0	0	0/0	125,000
ECH8	6	926,475	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1.2353	03/14/2018	1.2369	Closing Purchase.	(1,162)	(1,163)	0	0	0/0	125,000
ECH8	27	4,169,475	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1.2354	03/14/2018	1.2369	Closing Purchase.	(5,063)	(5,063)	0	0	0/0	125,000
ECH8	7	1,080,975	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1.2354	03/14/2018	1.2369	Closing Purchase.	(1,269)	(1,269)	0	0	0/0	125,000
ECH8	61	9,028,763	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1841	03/14/2018	1.2372	Closing Purchase.	(404,506)	(404,506)	0	0	0/0	125,000
ECH8	4	618,800	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1.2376	03/14/2018	1.2372	Closing Purchase.	200	200	0	0	0/0	125,000
ECH8	6	928,200	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1.2376	03/14/2018	1.2372	Closing Purchase.	338	338	0	0	0/0	125,000
ECH8	3	459,563	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/27/2018	1.2255	03/14/2018	1.2372	Closing Purchase.	(4,388)	(4,388)	0	0	0/0	125,000
ECH8	4	609,450	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	1.2189	03/14/2018	1.2372	Closing Purchase.	(9,150)	(9,150)	0	0	0/0	125,000
ECH8	3	462,038	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	1.2321	03/14/2018	1.2372	Closing Purchase.	(1,894)	(1,894)	0	0	0/0	125,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
ECH8	5	740,438	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	1.1847	03/14/2018	1.2359	Closing Purchase.	(31,969)	(31,969)	0	0	0/0	125,000
ECH8	1	155,675	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	01/30/2018	1.2454	03/14/2018	1.2359	Closing Purchase.	1,188	1,188	0	0	0/0	125,000
ECH8	1	155,675	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	1.2454	03/14/2018	1.2359	Closing Purchase.	1,194	1,194	0	0	0/0	125,000
ECH8	3	464,175	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	1.2378	03/14/2018	1.2359	Closing Purchase.	731	731	0	0	0/0	125,000
ECH8	1	153,363	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	1.2269	03/14/2018	1.2359	Closing Purchase.	(1,125)	(1,125)	0	0	0/0	125,000
ECH8	1	152,575	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/28/2018	1.2206	03/14/2018	1.2359	Closing Purchase.	(1,912)	(1,913)	0	0	0/0	125,000
ECH8	1	153,963	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	1.2317	03/14/2018	1.2359	Closing Purchase.	(519)	(519)	0	0	0/0	125,000
ECM8	5	778,563	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2457	03/14/2018	1.2463	Closing Purchase.	(406)	(406)	0	0	0/0	125,000
ECM8	1	155,588	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2447	03/27/2018	1.2472	Closing Purchase.	(312)	(313)	0	0	0/0	125,000
ECM8	2	311,500	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2460	04/04/2018	1.2362	Closing Purchase.	2,437	2,438	0	0	0/0	125,000
ECM8	1	155,588	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2447	04/04/2018	1.2361	Closing Purchase.	1,069	1,069	0	0	0/0	125,000
ECM8	1	155,613	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2449	04/05/2018	1.2305	Closing Purchase.	1,800	1,800	0	0	0/0	125,000
ECM8	3	467,250	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2460	04/05/2018	1.2294	Closing Purchase.	6,225	6,225	0	0	0/0	125,000
ECM8	1	155,613	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2449	04/11/2018	1.2443	Closing Purchase.	75	75	0	0	0/0	125,000
ECM8	2	311,500	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2460	04/11/2018	1.2442	Closing Purchase.	437	438	0	0	0/0	125,000
ECM8	4	622,550	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2451	04/13/2018	1.2383	Closing Purchase.	3,425	3,425	0	0	0/0	125,000
ECM8	10	1,557,125	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2457	04/13/2018	1.2384	Closing Purchase.	9,125	9,125	0	0	0/0	125,000
ECM8	3	467,250	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2460	04/13/2018	1.2383	Closing Purchase.	2,887	2,888	0	0	0/0	125,000
ECM8	1	155,588	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2447	04/13/2018	1.2384	Closing Purchase.	787	788	0	0	0/0	125,000
ECM8	1	155,613	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2449	04/17/2018	1.2397	Closing Purchase.	656	656	0	0	0/0	125,000
ECM8	1	155,613	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2449	04/18/2018	1.2446	Closing Purchase.	37	38	0	0	0/0	125,000
ECM8	10	1,557,125	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2457	04/19/2018	1.2429	Closing Purchase.	3,438	3,438	0	0	0/0	125,000
ECM8	1	155,613	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2449	05/11/2018	1.1981	Closing Purchase.	5,856	5,856	0	0	0/0	125,000
ECM8	1	155,588	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2447	05/11/2018	1.1972	Closing Purchase.	5,931	5,931	0	0	0/0	125,000
ECM8	1	155,613	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2449	05/14/2018	1.1997	Closing Purchase.	5,650	5,650	0	0	0/0	125,000
ECM8	1	155,588	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2447	05/31/2018	1.1689	Closing Purchase.	9,469	9,469	0	0	0/0	125,000
ECM8	2	311,500	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2460	06/06/2018	1.1775	Closing Purchase.	17,113	17,113	0	0	0/0	125,000
ECM8	1	155,588	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2447	06/06/2018	1.1778	Closing Purchase.	8,362	8,363	0	0	0/0	125,000
ECM8	1	155,613	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2449	06/07/2018	1.1826	Closing Purchase.	7,794	7,794	0	0	0/0	125,000
ECM8	3	466,913	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2451	06/11/2018	1.1813	Closing Purchase.	23,944	23,944	0	0	0/0	125,000
ECM8	10	1,557,125	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2457	06/11/2018	1.1811	Closing Purchase.	80,687	80,688	0	0	0/0	125,000
ECM8	26	4,045,925	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2449	06/12/2018	1.1794	Closing Purchase.	212,875	212,875	0	0	0/0	125,000
ECM8	1	154,488	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	1.2359	06/12/2018	1.1794	Closing Purchase.	7,056	7,056	0	0	0/0	125,000
ECM8	3	466,088	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1.2429	06/12/2018	1.1794	Closing Purchase.	23,794	23,794	0	0	0/0	125,000
ECM8	2	312,950	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1.2518	06/12/2018	1.1794	Closing Purchase.	18,088	18,088	0	0	0/0	125,000
ECM8	1	154,138	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	1.2331	06/12/2018	1.1794	Closing Purchase.	6,706	6,706	0	0	0/0	125,000
ECM8	1	153,363	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	1.2269	06/12/2018	1.1794	Closing Purchase.	5,931	5,931	0	0	0/0	125,000
ECM8	2	305,525	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/25/2018	1.2221	06/12/2018	1.1794	Closing Purchase.	10,675	10,675	0	0	0/0	125,000
ECM8	1	144,763	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/29/2018	1.1581	06/12/2018	1.1794	Closing Purchase.	(2,663)	(2,663)	0	0	0/0	125,000
ECM8	2	290,325	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	1.1613	06/12/2018	1.1794	Closing Purchase.	(4,538)	(4,538)	0	0	0/0	125,000
ECM8	111	17,275,763	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2451	06/12/2018	1.1791	Closing Purchase.	916,444	916,444	0	0	0/0	125,000
ECM8	4	620,850	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1.2417	06/12/2018	1.1791	Closing Purchase.	31,300	31,300	0	0	0/0	125,000
ECM8	2	313,150	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1.2526	06/12/2018	1.1791	Closing Purchase.	18,388	18,388	0	0	0/0	125,000

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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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECM8	1	156,588	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1.2527	06/12/2018	1.1791	Closing Purchase.	9,200	9,200	0	0	0/0	125,000
ECM8	5	771,188	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	1.2339	06/12/2018	1.1791	Closing Purchase.	34,281	34,281	0	0	0/0	125,000
ECM8	4	581,250	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	1.1625	06/12/2018	1.1791	Closing Purchase.	(8,300)	(8,300)	0	0	0/0	125,000
ECM8	338	52,630,825	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2457	06/12/2018	1.1797	Closing Purchase.	2,788,500	2,788,500	0	0	0/0	125,000
ECM8	13	2,034,825	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1.2522	06/12/2018	1.1797	Closing Purchase.	117,894	117,894	0	0	0/0	125,000
ECM8	2	313,075	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1.2523	06/12/2018	1.1797	Closing Purchase.	18,150	18,150	0	0	0/0	125,000
ECM8	4	616,750	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	1.2335	06/12/2018	1.1797	Closing Purchase.	26,900	26,900	0	0	0/0	125,000
ECM8	11	1,696,063	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	1.2335	06/12/2018	1.1797	Closing Purchase.	74,044	74,044	0	0	0/0	125,000
ECM8	15	2,179,313	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	1.1623	06/12/2018	1.1797	Closing Purchase.	(32,625)	(32,625)	0	0	0/0	125,000
ECM8	69	10,746,750	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2460	06/12/2018	1.1787	Closing Purchase.	580,462	580,463	0	0	0/0	125,000
ECM8	3	465,863	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1.2423	06/12/2018	1.1787	Closing Purchase.	23,869	23,869	0	0	0/0	125,000
ECM8	3	469,500	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1.2520	06/12/2018	1.1787	Closing Purchase.	27,488	27,488	0	0	0/0	125,000
ECM8	4	613,050	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	1.2261	06/12/2018	1.1787	Closing Purchase.	23,700	23,700	0	0	0/0	125,000
ECM8	2	300,700	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/01/2018	1.2028	06/12/2018	1.1787	Closing Purchase.	6,038	6,038	0	0	0/0	125,000
ECM8	2	297,100	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/08/2018	1.1884	06/12/2018	1.1787	Closing Purchase.	2,425	2,425	0	0	0/0	125,000
ECM8	3	437,850	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/25/2018	1.1676	06/12/2018	1.1787	Closing Purchase.	(4,144)	(4,144)	0	0	0/0	125,000
ECM8	4	581,550	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	1.1631	06/12/2018	1.1787	Closing Purchase.	(7,775)	(7,775)	0	0	0/0	125,000
ECM8	7	1,089,113	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	1.2447	06/12/2018	1.1789	Closing Purchase.	57,531	57,531	0	0	0/0	125,000
ECM8	1	154,488	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	1.2359	06/12/2018	1.1789	Closing Purchase.	7,119	7,119	0	0	0/0	125,000
ECM8	1	155,213	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	1.2417	06/12/2018	1.1789	Closing Purchase.	7,844	7,844	0	0	0/0	125,000
ECM8	1	156,500	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	1.2520	06/12/2018	1.1789	Closing Purchase.	9,131	9,131	0	0	0/0	125,000
ECM8	1	155,250	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/28/2018	1.2420	06/12/2018	1.1789	Closing Purchase.	7,881	7,881	0	0	0/0	125,000
ECM8	1	153,250	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	1.2260	06/12/2018	1.1789	Closing Purchase.	5,881	5,881	0	0	0/0	125,000
ECM8	1	152,738	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/25/2018	1.2219	06/12/2018	1.1789	Closing Purchase.	5,375	5,375	0	0	0/0	125,000
ECM8	1	146,588	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/23/2018	1.1727	06/12/2018	1.1789	Closing Purchase.	(781)	(781)	0	0	0/0	125,000
ECM8	1	145,363	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	1.1629	06/12/2018	1.1789	Closing Purchase.	(2,000)	(2,000)	0	0	0/0	125,000
ECU8	1	148,450	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1876	06/13/2018	1.1858	Closing Purchase.	231	231	0	0	0/0	125,000
ECU8	1	148,450	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1876	07/06/2018	1.1820	Closing Purchase.	706	706	0	0	0/0	125,000
ECU8	1	148,388	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1871	07/06/2018	1.1800	Closing Purchase.	888	888	0	0	0/0	125,000
ECU8	2	296,900	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1876	07/09/2018	1.1812	Closing Purchase.	1,613	1,613	0	0	0/0	125,000
ECU8	3	445,238	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1873	07/20/2018	1.1772	Closing Purchase.	3,769	3,769	0	0	0/0	125,000
ECU8	2	296,900	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1876	07/24/2018	1.1752	Closing Purchase.	3,100	3,100	0	0	0/0	125,000
ECU8	3	445,238	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1873	07/24/2018	1.1760	Closing Purchase.	4,219	4,219	0	0	0/0	125,000
ECU8	5	742,438	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1879	07/24/2018	1.1759	Closing Purchase.	7,469	7,469	0	0	0/0	125,000
ECU8	5	742,438	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1879	07/24/2018	1.1760	Closing Purchase.	7,438	7,438	0	0	0/0	125,000
ECU8	1	148,388	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1871	08/07/2018	1.1626	Closing Purchase.	3,069	3,069	0	0	0/0	125,000
ECU8	1	148,450	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1876	08/20/2018	1.1460	Closing Purchase.	5,200	5,200	0	0	0/0	125,000
ECU8	2	296,900	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1876	08/21/2018	1.1553	Closing Purchase.	8,087	8,088	0	0	0/0	125,000
ECU8	1	148,388	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1871	08/21/2018	1.1542	Closing Purchase.	4,113	4,113	0	0	0/0	125,000
ECU8	1	148,388	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1871	08/24/2018	1.1631	Closing Purchase.	3,006	3,006	0	0	0/0	125,000
ECU8	2	296,900	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1876	08/27/2018	1.1681	Closing Purchase.	4,887	4,888	0	0	0/0	125,000
ECU8	3	445,238	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1873	08/27/2018	1.1691	Closing Purchase.	6,806	6,806	0	0	0/0	125,000
ECU8	15	2,227,313	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1879	08/27/2018	1.1682	Closing Purchase.	36,938	36,938	0	0	0/0	125,000

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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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECU8	4	593,450	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1869	08/27/2018	1.1690	Closing Purchase.	8,950	8,950	0	0	0/0	125,000
ECU8	1	148,413	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1873	08/28/2018	1.1732	Closing Purchase.	1,763	1,763	0	0	0/0	125,000
ECU8	2	296,825	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1873	08/28/2018	1.1732	Closing Purchase.	3,512	3,513	0	0	0/0	125,000
ECU8	1	148,388	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1871	09/11/2018	1.1592	Closing Purchase.	3,494	3,494	0	0	0/0	125,000
ECU8	28	4,156,600	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1876	09/12/2018	1.1639	Closing Purchase.	82,950	82,950	0	0	0/0	125,000
ECU8	2	291,150	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/19/2018	1.1646	09/12/2018	1.1639	Closing Purchase.	163	163	0	0	0/0	125,000
ECU8	1	147,213	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	1.1777	09/12/2018	1.1639	Closing Purchase.	1,719	1,719	0	0	0/0	125,000
ECU8	2	291,425	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	1.1657	09/12/2018	1.1639	Closing Purchase.	450	450	0	0	0/0	125,000
ECU8	3	425,325	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	1.1342	09/12/2018	1.1639	Closing Purchase.	(11,137)	(11,138)	0	0	0/0	125,000
ECU8	1	145,600	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/06/2018	1.1648	09/12/2018	1.1639	Closing Purchase.	113	113	0	0	0/0	125,000
ECU8	115	17,067,438	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1873	09/12/2018	1.1642	Closing Purchase.	331,344	331,344	0	0	0/0	125,000
ECU8	4	581,300	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	1.1626	09/12/2018	1.1642	Closing Purchase.	(800)	(800)	0	0	0/0	125,000
ECU8	5	709,750	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	1.1356	09/12/2018	1.1642	Closing Purchase.	(17,906)	(17,906)	0	0	0/0	125,000
ECU8	358	53,158,525	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1879	09/12/2018	1.1641	Closing Purchase.	1,062,813	1,062,813	0	0	0/0	125,000
ECU8	10	1,453,500	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	1.1628	09/12/2018	1.1641	Closing Purchase.	(1,687)	(1,688)	0	0	0/0	125,000
ECU8	5	710,000	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	1.1360	09/12/2018	1.1641	Closing Purchase.	(17,594)	(17,594)	0	0	0/0	125,000
ECU8	5	710,000	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	1.1360	09/12/2018	1.1641	Closing Purchase.	(17,563)	(17,563)	0	0	0/0	125,000
ECU8	86	12,759,175	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1869	09/12/2018	1.1641	Closing Purchase.	244,563	244,563	0	0	0/0	125,000
ECU8	3	435,938	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	1.1625	09/12/2018	1.1641	Closing Purchase.	(619)	(619)	0	0	0/0	125,000
ECU8	2	285,675	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/10/2018	1.1427	09/12/2018	1.1641	Closing Purchase.	(5,350)	(5,350)	0	0	0/0	125,000
ECU8	3	425,588	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	1.1349	09/12/2018	1.1641	Closing Purchase.	(10,950)	(10,950)	0	0	0/0	125,000
ECU8	10	1,483,875	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	1.1871	09/12/2018	1.1643	Closing Purchase.	28,563	28,563	0	0	0/0	125,000
ECU8	1	145,588	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/19/2018	1.1647	09/12/2018	1.1643	Closing Purchase.	56	56	0	0	0/0	125,000
ECU8	1	145,325	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	1.1626	09/12/2018	1.1643	Closing Purchase.	(213)	(213)	0	0	0/0	125,000
ECU8	1	143,200	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/10/2018	1.1456	09/12/2018	1.1643	Closing Purchase.	(2,331)	(2,331)	0	0	0/0	125,000
ECU8	1	141,800	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	1.1344	09/12/2018	1.1643	Closing Purchase.	(3,731)	(3,731)	0	0	0/0	125,000
ECU8	1	145,213	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/06/2018	1.1617	09/12/2018	1.1643	Closing Purchase.	(325)	(325)	0	0	0/0	125,000
ECZ8	2	293,075	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	1.1723	09/13/2018	1.1762	Closing Purchase.	(987)	(988)	0	0	0/0	125,000
ECZ8	10	1,465,375	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	1.1723	09/14/2018	1.1743	Closing Purchase.	(2,500)	(2,500)	0	0	0/0	125,000
ECZ8	3	439,650	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	1.1724	09/18/2018	1.1770	Closing Purchase.	(1,744)	(1,744)	0	0	0/0	125,000
ECZ8	2	293,075	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	1.1723	09/19/2018	1.1756	Closing Purchase.	(825)	(825)	0	0	0/0	125,000
ECZ8	1	146,513	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	1.1721	09/20/2018	1.1834	Closing Purchase.	(1,419)	(1,419)	0	0	0/0	125,000
ECZ8	1	146,513	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	1.1721	09/20/2018	1.1853	Closing Purchase.	(1,650)	(1,650)	0	0	0/0	125,000
ECZ8	3	439,650	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	1.1724	09/20/2018	1.1835	Closing Purchase.	(4,181)	(4,181)	0	0	0/0	125,000
ECZ8	10	1,465,375	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	1.1723	09/20/2018	1.1834	Closing Purchase.	(13,875)	(13,875)	0	0	0/0	125,000
ECZ8	2	293,075	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	1.1723	09/20/2018	1.1833	Closing Purchase.	(2,763)	(2,763)	0	0	0/0	125,000
ECZ8	1	146,550	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	1.1724	09/20/2018	1.1832	Closing Purchase.	(1,344)	(1,344)	0	0	0/0	125,000
ECZ8	35	5,127,938	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	1.1721	12/12/2018	1.1364	Closing Purchase.	155,969	155,969	0	0	0/0	125,000
ECZ8	118	17,292,900	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	1.1724	12/12/2018	1.1375	Closing Purchase.	514,038	514,038	0	0	0/0	125,000
ECZ8	358	52,460,425	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	1.1723	12/12/2018	1.1373	Closing Purchase.	1,566,250	1,566,250	0	0	0/0	125,000
ECZ8	88	12,895,300	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	1.1723	12/12/2018	1.1376	Closing Purchase.	381,150	381,150	0	0	0/0	125,000
ECZ8	2	293,225	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/27/2018	1.1729	12/12/2018	1.1376	Closing Purchase.	8,813	8,813	0	0	0/0	125,000
ECZ8	14	2,051,700	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	1.1724	12/12/2018	1.1378	Closing Purchase.	60,550	60,550	0	0	0/0	125,000

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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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ECZ8	1	147,713	EURO FX CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/26/2018	1.1817	12/12/2018	1.1378	Closing Purchase.	5,481	5,481	0	0	0/0	125,000
VGH8	40	1,638,523	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,576.0000	01/03/2018	3,507.0000	Closing Purchase.	33,189	33,189	0	0	0/0	12
VGH8	7	287,303	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,583.0000	01/04/2018	3,568.0000	Closing Purchase.	1,267	1,267	0	0	0/0	12
VGH8	30	1,228,892	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,576.0000	01/04/2018	3,564.0000	Closing Purchase.	4,343	4,343	0	0	0/0	12
VGH8	3	123,061	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,581.0000	01/04/2018	3,564.0000	Closing Purchase.	615	615	0	0	0/0	12
VGH8	15	614,962	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,579.0000	01/05/2018	3,587.0000	Closing Purchase.	(1,446)	(1,446)	0	0	0/0	12
VGH8	10	410,318	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,582.0000	01/05/2018	3,589.0000	Closing Purchase.	(844)	(844)	0	0	0/0	12
VGH8	5	205,216	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,583.0000	01/08/2018	3,607.0000	Closing Purchase.	(1,437)	(1,437)	0	0	0/0	12
VGH8	40	1,638,523	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,576.0000	01/08/2018	3,606.0000	Closing Purchase.	(14,371)	(14,371)	0	0	0/0	12
VGH8	10	410,318	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,582.0000	01/08/2018	3,607.0000	Closing Purchase.	(2,994)	(2,994)	0	0	0/0	12
VGH8	2	82,041	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,581.0000	01/08/2018	3,605.0000	Closing Purchase.	(575)	(575)	0	0	0/0	12
VGH8	15	614,962	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,579.0000	01/09/2018	3,608.0000	Closing Purchase.	(5,187)	(5,187)	0	0	0/0	12
VGH8	2	82,041	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,581.0000	01/09/2018	3,608.0000	Closing Purchase.	(644)	(644)	0	0	0/0	12
VGH8	50	2,048,154	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,576.0000	01/10/2018	3,599.0000	Closing Purchase.	(13,800)	(13,800)	0	0	0/0	12
VGH8	15	615,477	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,582.0000	01/10/2018	3,594.0000	Closing Purchase.	(2,160)	(2,160)	0	0	0/0	12
VGH8	6	246,260	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,583.0000	01/12/2018	3,599.0000	Closing Purchase.	(1,166)	(1,166)	0	0	0/0	12
VGH8	15	614,962	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,579.0000	01/12/2018	3,604.0000	Closing Purchase.	(4,553)	(4,553)	0	0	0/0	12
VGH8	40	1,638,523	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,576.0000	01/12/2018	3,601.0000	Closing Purchase.	(12,141)	(12,141)	0	0	0/0	12
VGH8	2	82,041	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,581.0000	01/12/2018	3,602.0000	Closing Purchase.	(510)	(510)	0	0	0/0	12
VGH8	3	123,130	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,583.0000	01/16/2018	3,615.0000	Closing Purchase.	(1,174)	(1,174)	0	0	0/0	12
VGH8	10	410,318	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,582.0000	01/16/2018	3,611.0000	Closing Purchase.	(3,545)	(3,545)	0	0	0/0	12
VGH8	15	614,962	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,579.0000	01/18/2018	3,603.0000	Closing Purchase.	(4,404)	(4,404)	0	0	0/0	12
VGH8	50	2,048,154	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,576.0000	01/18/2018	3,598.0000	Closing Purchase.	(13,456)	(13,456)	0	0	0/0	12
VGH8	2	82,041	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,581.0000	01/18/2018	3,605.0000	Closing Purchase.	(587)	(587)	0	0	0/0	12
VGH8	10	410,318	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,582.0000	01/19/2018	3,634.0000	Closing Purchase.	(6,373)	(6,373)	0	0	0/0	12
VGH8	15	614,962	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,579.0000	01/22/2018	3,652.0000	Closing Purchase.	(13,409)	(13,409)	0	0	0/0	12
VGH8	40	1,638,523	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,576.0000	01/22/2018	3,652.0000	Closing Purchase.	(37,228)	(37,228)	0	0	0/0	12
VGH8	10	410,318	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,582.0000	01/22/2018	3,651.0000	Closing Purchase.	(8,450)	(8,450)	0	0	0/0	12
VGH8	1	41,020	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,581.0000	01/22/2018	3,648.0000	Closing Purchase.	(820)	(820)	0	0	0/0	12
VGH8	5	205,216	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,583.0000	01/23/2018	3,662.0000	Closing Purchase.	(4,840)	(4,840)	0	0	0/0	12
VGH8	10	409,974	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,579.0000	01/23/2018	3,661.0000	Closing Purchase.	(10,047)	(10,047)	0	0	0/0	12
VGH8	35	1,433,708	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,576.0000	01/23/2018	3,662.0000	Closing Purchase.	(36,882)	(36,882)	0	0	0/0	12
VGH8	3	123,061	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,581.0000	01/23/2018	3,665.0000	Closing Purchase.	(3,088)	(3,088)	0	0	0/0	12
VGH8	2	82,087	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,583.0000	01/25/2018	3,615.0000	Closing Purchase.	(795)	(795)	0	0	0/0	12
VGH8	7	287,223	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,582.0000	01/25/2018	3,614.0000	Closing Purchase.	(2,784)	(2,784)	0	0	0/0	12
VGH8	3	123,130	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,583.0000	01/29/2018	3,634.0000	Closing Purchase.	(1,893)	(1,893)	0	0	0/0	12
VGH8	30	1,228,892	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,576.0000	01/29/2018	3,630.0000	Closing Purchase.	(20,048)	(20,048)	0	0	0/0	12
VGH8	2	82,041	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,581.0000	01/29/2018	3,634.0000	Closing Purchase.	(1,312)	(1,312)	0	0	0/0	12
VGH8	5	205,216	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,583.0000	02/07/2018	3,440.0000	Closing Purchase.	8,824	8,824	0	0	0/0	12
VGH8	3	123,061	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,581.0000	02/07/2018	3,455.0000	Closing Purchase.	4,665	4,665	0	0	0/0	12
VGH8	30	1,230,954	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,582.0000	02/13/2018	3,351.0000	Closing Purchase.	85,468	85,468	0	0	0/0	12
VGH8	6	246,122	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,581.0000	02/13/2018	3,357.0000	Closing Purchase.	16,576	16,576	0	0	0/0	12
VGH8	10	410,433	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,583.0000	02/15/2018	3,388.0000	Closing Purchase.	24,311	24,311	0	0	0/0	12

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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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGH8	15	615,477	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,582.0000	02/15/2018	3,380.0000	Closing Purchase.	37,775	37,775	0	0	0/0	12
VGH8	3	123,061	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,581.0000	02/15/2018	3,375.0000	Closing Purchase.	7,705	7,705	0	0	0/0	12
VGH8	7	287,303	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,583.0000	02/16/2018	3,420.0000	Closing Purchase.	14,219	14,219	0	0	0/0	12
VGH8	15	614,962	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,579.0000	02/16/2018	3,422.0000	Closing Purchase.	29,348	29,348	0	0	0/0	12
VGH8	40	1,638,523	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,576.0000	02/16/2018	3,419.0000	Closing Purchase.	78,261	78,261	0	0	0/0	12
VGH8	2	82,041	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,581.0000	02/16/2018	3,424.0000	Closing Purchase.	3,913	3,913	0	0	0/0	12
VGH8	15	615,477	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,582.0000	02/20/2018	3,418.0000	Closing Purchase.	30,356	30,356	0	0	0/0	12
VGH8	5	205,216	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,583.0000	02/26/2018	3,455.0000	Closing Purchase.	7,887	7,887	0	0	0/0	12
VGH8	40	1,638,523	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,576.0000	02/26/2018	3,453.0000	Closing Purchase.	60,629	60,629	0	0	0/0	12
VGH8	4	164,173	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,583.0000	02/27/2018	3,466.0000	Closing Purchase.	5,756	5,756	0	0	0/0	12
VGH8	5	205,216	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,583.0000	03/09/2018	3,420.0000	Closing Purchase.	10,012	10,012	0	0	0/0	12
VGH8	2	82,041	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,581.0000	03/09/2018	3,420.0000	Closing Purchase.	3,956	3,956	0	0	0/0	12
VGH8	9	369,389	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,583.0000	03/12/2018	3,434.0000	Closing Purchase.	16,492	16,492	0	0	0/0	12
VGH8	15	614,962	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,579.0000	03/12/2018	3,435.0000	Closing Purchase.	26,564	26,564	0	0	0/0	12
VGH8	35	1,433,708	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,576.0000	03/12/2018	3,432.0000	Closing Purchase.	61,982	61,982	0	0	0/0	12
VGH8	10	410,318	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,582.0000	03/12/2018	3,434.0000	Closing Purchase.	18,201	18,201	0	0	0/0	12
VGH8	3	123,061	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,581.0000	03/12/2018	3,432.0000	Closing Purchase.	5,497	5,497	0	0	0/0	12
VGH8	43	1,764,860	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,583.0000	03/13/2018	3,426.0000	Closing Purchase.	83,456	83,456	0	0	0/0	12
VGH8	2	82,476	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	01/31/2018	3,600.0000	03/13/2018	3,426.0000	Closing Purchase.	4,302	4,302	0	0	0/0	12
VGH8	5	202,238	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	02/02/2018	3,531.0000	03/13/2018	3,426.0000	Closing Purchase.	6,490	6,490	0	0	0/0	12
VGH8	10	399,207	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	02/05/2018	3,485.0000	03/13/2018	3,426.0000	Closing Purchase.	7,294	7,294	0	0	0/0	12
VGH8	30	1,171,847	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	02/06/2018	3,410.0000	03/13/2018	3,426.0000	Closing Purchase.	(5,934)	(5,934)	0	0	0/0	12
VGH8	12	460,079	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	02/09/2018	3,347.0000	03/13/2018	3,426.0000	Closing Purchase.	(11,719)	(11,719)	0	0	0/0	12
VGH8	8	312,401	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	03/01/2018	3,409.0000	03/13/2018	3,426.0000	Closing Purchase.	(1,681)	(1,681)	0	0	0/0	12
VGH8	10	381,681	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	03/02/2018	3,332.0000	03/13/2018	3,426.0000	Closing Purchase.	(11,620)	(11,620)	0	0	0/0	12
VGH8	360	14,759,080	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,579.0000	03/13/2018	3,422.0000	Closing Purchase.	698,700	698,700	0	0	0/0	12
VGH8	31	1,212,328	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	02/06/2018	3,414.0000	03/13/2018	3,422.0000	Closing Purchase.	(3,066)	(3,066)	0	0	0/0	12
VGH8	31	1,212,684	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	02/06/2018	3,415.0000	03/13/2018	3,422.0000	Closing Purchase.	(2,683)	(2,683)	0	0	0/0	12
VGH8	12	456,780	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	03/02/2018	3,323.0000	03/13/2018	3,422.0000	Closing Purchase.	(14,686)	(14,686)	0	0	0/0	12
VGH8	111	4,546,902	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,576.0000	03/13/2018	3,425.0000	Closing Purchase.	207,199	207,199	0	0	0/0	12
VGH8	230	9,424,143	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,577.0000	03/13/2018	3,425.0000	Closing Purchase.	432,176	432,176	0	0	0/0	12
VGH8	770	31,550,392	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,577.0000	03/13/2018	3,427.0000	Closing Purchase.	1,427,811	1,427,811	0	0	0/0	12
VGH8	30	1,197,620	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	02/05/2018	3,485.0000	03/13/2018	3,427.0000	Closing Purchase.	21,510	21,510	0	0	0/0	12
VGH8	200	7,800,855	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	02/06/2018	3,405.0000	03/13/2018	3,427.0000	Closing Purchase.	(54,393)	(54,393)	0	0	0/0	12
VGH8	205	8,411,521	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,582.0000	03/13/2018	3,420.0000	Closing Purchase.	410,542	410,542	0	0	0/0	12
VGH8	45	1,758,801	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	02/06/2018	3,412.0000	03/13/2018	3,420.0000	Closing Purchase.	(4,450)	(4,450)	0	0	0/0	12
VGH8	15	593,312	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	02/27/2018	3,453.0000	03/13/2018	3,420.0000	Closing Purchase.	6,119	6,119	0	0	0/0	12
VGH8	10	389,241	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	03/01/2018	3,398.0000	03/13/2018	3,420.0000	Closing Purchase.	(2,720)	(2,720)	0	0	0/0	12
VGH8	15	570,287	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	03/02/2018	3,319.0000	03/13/2018	3,420.0000	Closing Purchase.	(18,728)	(18,728)	0	0	0/0	12
VGH8	18	738,366	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	12/12/2017	3,581.0000	03/13/2018	3,422.0000	Closing Purchase.	35,380	35,380	0	0	0/0	12
VGH8	1	40,482	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	02/02/2018	3,534.0000	03/13/2018	3,422.0000	Closing Purchase.	1,385	1,385	0	0	0/0	12
VGH8	4	159,591	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	02/05/2018	3,483.0000	03/13/2018	3,422.0000	Closing Purchase.	3,016	3,016	0	0	0/0	12
VGH8	12	467,639	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	02/06/2018	3,402.0000	03/13/2018	3,422.0000	Closing Purchase.	(2,967)	(2,967)	0	0	0/0	12

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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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGH8	5	190,210	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	02/09/2018	3,321.0000	03/13/2018	3,422.0000	Closing Purchase.	(6,243)	(6,243)	0	0	0/0	12
VGH8	3	116,669	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	03/01/2018	3,395.0000	03/13/2018	3,422.0000	Closing Purchase.	(1,001)	(1,001)	0	0	0/0	12
VGH8	4	152,031	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	EUX	03/02/2018	3,318.0000	03/13/2018	3,422.0000	Closing Purchase.	(5,143)	(5,143)	0	0	0/0	12
VGM8	10	381,681	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,332.0000	04/03/2018	3,267.0000	Closing Purchase.	8,002	8,002	0	0	0/0	12
VGM8	10	381,681	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,332.0000	04/04/2018	3,247.0000	Closing Purchase.	10,435	10,435	0	0	0/0	12
VGM8	1	38,191	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,334.0000	04/04/2018	3,250.0000	Closing Purchase.	1,031	1,031	0	0	0/0	12
VGM8	5	191,184	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,338.0000	04/05/2018	3,336.0000	Closing Purchase.	122	122	0	0	0/0	12
VGM8	2	76,382	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,334.0000	04/05/2018	3,336.0000	Closing Purchase.	(49)	(49)	0	0	0/0	12
VGM8	4	152,947	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,338.0000	04/06/2018	3,332.0000	Closing Purchase.	294	294	0	0	0/0	12
VGM8	50	1,911,267	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,337.0000	04/06/2018	3,330.0000	Closing Purchase.	4,281	4,281	0	0	0/0	12
VGM8	15	572,521	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,332.0000	04/06/2018	3,331.0000	Closing Purchase.	183	183	0	0	0/0	12
VGM8	2	76,382	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,334.0000	04/06/2018	3,325.0000	Closing Purchase.	220	220	0	0	0/0	12
VGM8	3	114,710	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,338.0000	04/11/2018	3,346.0000	Closing Purchase.	(297)	(297)	0	0	0/0	12
VGM8	10	381,681	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,332.0000	04/11/2018	3,341.0000	Closing Purchase.	(1,115)	(1,115)	0	0	0/0	12
VGM8	3	114,710	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,338.0000	04/13/2018	3,367.0000	Closing Purchase.	(1,072)	(1,072)	0	0	0/0	12
VGM8	20	763,819	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,334.0000	04/13/2018	3,371.0000	Closing Purchase.	(9,116)	(9,116)	0	0	0/0	12
VGM8	50	1,911,267	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,337.0000	04/13/2018	3,371.0000	Closing Purchase.	(20,942)	(20,942)	0	0	0/0	12
VGM8	10	381,681	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,332.0000	04/13/2018	3,369.0000	Closing Purchase.	(4,558)	(4,558)	0	0	0/0	12
VGM8	1	38,191	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,334.0000	04/13/2018	3,364.0000	Closing Purchase.	(370)	(370)	0	0	0/0	12
VGM8	6	229,421	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,338.0000	04/18/2018	3,409.0000	Closing Purchase.	(5,279)	(5,279)	0	0	0/0	12
VGM8	10	381,910	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,334.0000	04/18/2018	3,413.0000	Closing Purchase.	(9,790)	(9,790)	0	0	0/0	12
VGM8	40	1,529,013	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,337.0000	04/18/2018	3,411.0000	Closing Purchase.	(36,683)	(36,683)	0	0	0/0	12
VGM8	2	76,382	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,334.0000	04/19/2018	3,409.0000	Closing Purchase.	(1,856)	(1,856)	0	0	0/0	12
VGM8	5	191,184	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,338.0000	05/10/2018	3,524.0000	Closing Purchase.	(11,051)	(11,051)	0	0	0/0	12
VGM8	5	191,184	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,338.0000	05/11/2018	3,528.0000	Closing Purchase.	(11,339)	(11,339)	0	0	0/0	12
VGM8	12	458,292	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,334.0000	05/11/2018	3,531.0000	Closing Purchase.	(28,217)	(28,217)	0	0	0/0	12
VGM8	35	1,337,887	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,337.0000	05/11/2018	3,530.0000	Closing Purchase.	(80,628)	(80,628)	0	0	0/0	12
VGM8	2	76,382	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,334.0000	05/11/2018	3,530.0000	Closing Purchase.	(4,679)	(4,679)	0	0	0/0	12
VGM8	2	76,382	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,334.0000	05/14/2018	3,525.0000	Closing Purchase.	(4,579)	(4,579)	0	0	0/0	12
VGM8	2	76,382	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,334.0000	06/05/2018	3,464.0000	Closing Purchase.	(3,033)	(3,033)	0	0	0/0	12
VGM8	10	381,681	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,332.0000	06/06/2018	3,447.0000	Closing Purchase.	(13,533)	(13,533)	0	0	0/0	12
VGM8	4	152,947	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,338.0000	06/07/2018	3,449.0000	Closing Purchase.	(5,254)	(5,254)	0	0	0/0	12
VGM8	12	458,292	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,334.0000	06/07/2018	3,450.0000	Closing Purchase.	(16,473)	(16,473)	0	0	0/0	12
VGM8	35	1,337,887	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,337.0000	06/07/2018	3,446.0000	Closing Purchase.	(45,147)	(45,147)	0	0	0/0	12
VGM8	3	114,573	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,334.0000	06/07/2018	3,450.0000	Closing Purchase.	(4,118)	(4,118)	0	0	0/0	12
VGM8	85	3,250,127	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,338.0000	06/11/2018	3,476.0000	Closing Purchase.	(138,344)	(138,344)	0	0	0/0	12
VGM8	10	379,619	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/20/2018	3,314.0000	06/11/2018	3,476.0000	Closing Purchase.	(19,106)	(19,106)	0	0	0/0	12
VGM8	15	553,277	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/23/2018	3,220.0000	06/11/2018	3,476.0000	Closing Purchase.	(45,289)	(45,289)	0	0	0/0	12
VGM8	9	329,492	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/26/2018	3,196.0000	06/11/2018	3,476.0000	Closing Purchase.	(29,721)	(29,721)	0	0	0/0	12
VGM8	3	117,734	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	04/24/2018	3,426.0000	06/11/2018	3,476.0000	Closing Purchase.	(1,769)	(1,769)	0	0	0/0	12
VGM8	8	312,401	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	04/25/2018	3,409.0000	06/11/2018	3,476.0000	Closing Purchase.	(6,322)	(6,322)	0	0	0/0	12
VGM8	5	196,110	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	05/29/2018	3,424.0000	06/11/2018	3,476.0000	Closing Purchase.	(3,066)	(3,066)	0	0	0/0	12
VGM8	5	195,766	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	05/30/2018	3,418.0000	06/11/2018	3,476.0000	Closing Purchase.	(3,420)	(3,420)	0	0	0/0	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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGM8	380	14,512,569	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,334.0000	06/11/2018	3,478.0000	Closing Purchase.	(645,368)	(645,368)	0	0	0/0	12
VGM8	10	379,619	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/20/2018	3,314.0000	06/11/2018	3,478.0000	Closing Purchase.	(19,342)	(19,342)	0	0	0/0	12
VGM8	30	1,108,959	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/23/2018	3,227.0000	06/11/2018	3,478.0000	Closing Purchase.	(88,809)	(88,809)	0	0	0/0	12
VGM8	15	547,950	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/26/2018	3,189.0000	06/11/2018	3,478.0000	Closing Purchase.	(51,127)	(51,127)	0	0	0/0	12
VGM8	25	979,403	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	05/30/2018	3,420.0000	06/11/2018	3,478.0000	Closing Purchase.	(17,101)	(17,101)	0	0	0/0	12
VGM8	131	5,007,519	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,337.0000	06/11/2018	3,476.0000	Closing Purchase.	(214,757)	(214,757)	0	0	0/0	12
VGM8	869	33,237,725	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,339.0000	06/11/2018	3,476.0000	Closing Purchase.	(1,404,111)	(1,404,111)	0	0	0/0	12
VGM8	131	5,010,520	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,339.0000	06/11/2018	3,479.0000	Closing Purchase.	(216,302)	(216,302)	0	0	0/0	12
VGM8	100	3,693,092	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/23/2018	3,224.0000	06/11/2018	3,479.0000	Closing Purchase.	(300,747)	(300,747)	0	0	0/0	12
VGM8	50	1,828,218	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/26/2018	3,192.0000	06/11/2018	3,479.0000	Closing Purchase.	(169,244)	(169,244)	0	0	0/0	12
VGM8	50	1,871,174	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	04/03/2018	3,267.0000	06/11/2018	3,479.0000	Closing Purchase.	(125,016)	(125,016)	0	0	0/0	12
VGM8	60	2,347,130	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	05/30/2018	3,415.0000	06/11/2018	3,479.0000	Closing Purchase.	(45,289)	(45,289)	0	0	0/0	12
VGM8	10	381,681	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,332.0000	06/11/2018	3,477.0000	Closing Purchase.	(17,101)	(17,101)	0	0	0/0	12
VGM8	215	8,206,133	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,332.0000	06/11/2018	3,478.0000	Closing Purchase.	(370,214)	(370,214)	0	0	0/0	12
VGM8	12	456,230	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/15/2018	3,319.0000	06/11/2018	3,478.0000	Closing Purchase.	(22,503)	(22,503)	0	0	0/0	12
VGM8	25	922,987	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/23/2018	3,223.0000	06/11/2018	3,478.0000	Closing Purchase.	(75,187)	(75,187)	0	0	0/0	12
VGM8	15	547,606	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/26/2018	3,187.0000	06/11/2018	3,478.0000	Closing Purchase.	(51,481)	(51,481)	0	0	0/0	12
VGM8	10	392,563	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	04/24/2018	3,427.0000	06/11/2018	3,478.0000	Closing Purchase.	(6,015)	(6,015)	0	0	0/0	12
VGM8	8	320,190	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	05/04/2018	3,494.0000	06/11/2018	3,478.0000	Closing Purchase.	1,510	1,510	0	0	0/0	12
VGM8	10	398,749	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	05/25/2018	3,481.0000	06/11/2018	3,478.0000	Closing Purchase.	354	354	0	0	0/0	12
VGM8	10	392,677	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	05/29/2018	3,428.0000	06/11/2018	3,478.0000	Closing Purchase.	(5,897)	(5,897)	0	0	0/0	12
VGM8	15	588,329	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	05/30/2018	3,424.0000	06/11/2018	3,478.0000	Closing Purchase.	(9,553)	(9,553)	0	0	0/0	12
VGM8	30	1,145,729	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/13/2018	3,334.0000	06/11/2018	3,477.0000	Closing Purchase.	(50,596)	(50,596)	0	0	0/0	12
VGM8	2	76,061	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/15/2018	3,320.0000	06/11/2018	3,477.0000	Closing Purchase.	(3,703)	(3,703)	0	0	0/0	12
VGM8	3	114,023	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/20/2018	3,318.0000	06/11/2018	3,477.0000	Closing Purchase.	(5,626)	(5,626)	0	0	0/0	12
VGM8	5	184,368	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/23/2018	3,219.0000	06/11/2018	3,477.0000	Closing Purchase.	(15,214)	(15,214)	0	0	0/0	12
VGM8	4	145,845	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	03/26/2018	3,183.0000	06/11/2018	3,477.0000	Closing Purchase.	(13,870)	(13,870)	0	0	0/0	12
VGM8	2	78,444	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	04/24/2018	3,424.0000	06/11/2018	3,477.0000	Closing Purchase.	(1,250)	(1,250)	0	0	0/0	12
VGM8	2	78,123	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	04/25/2018	3,410.0000	06/11/2018	3,477.0000	Closing Purchase.	(1,580)	(1,580)	0	0	0/0	12
VGM8	1	40,219	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	05/23/2018	3,511.0000	06/11/2018	3,477.0000	Closing Purchase.	401	401	0	0	0/0	12
VGM8	3	117,734	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	05/29/2018	3,426.0000	06/11/2018	3,477.0000	Closing Purchase.	(1,804)	(1,804)	0	0	0/0	12
VGM8	4	156,842	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	EUX	05/30/2018	3,423.0000	06/11/2018	3,477.0000	Closing Purchase.	(2,548)	(2,548)	0	0	0/0	12
VGU8	4	158,675	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,463.0000	06/29/2018	3,395.0000	Closing Purchase.	3,169	3,169	0	0	0/0	12
VGU8	3	119,006	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,463.0000	07/06/2018	3,431.0000	Closing Purchase.	1,125	1,125	0	0	0/0	12
VGU8	6	238,149	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,465.0000	07/06/2018	3,428.0000	Closing Purchase.	2,601	2,601	0	0	0/0	12
VGU8	2	79,360	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,464.0000	07/06/2018	3,443.0000	Closing Purchase.	492	492	0	0	0/0	12
VGU8	10	396,687	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,463.0000	07/09/2018	3,448.0000	Closing Purchase.	1,768	1,768	0	0	0/0	12
VGU8	20	793,832	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,465.0000	07/09/2018	3,454.0000	Closing Purchase.	2,593	2,593	0	0	0/0	12
VGU8	70	2,776,807	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,463.0000	07/09/2018	3,452.0000	Closing Purchase.	9,074	9,074	0	0	0/0	12
VGU8	15	595,374	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,465.0000	07/09/2018	3,454.0000	Closing Purchase.	1,945	1,945	0	0	0/0	12
VGU8	3	119,040	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,464.0000	07/09/2018	3,454.0000	Closing Purchase.	354	354	0	0	0/0	12
VGU8	7	277,681	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,463.0000	07/24/2018	3,483.0000	Closing Purchase.	(1,638)	(1,638)	0	0	0/0	12
VGU8	20	793,832	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,465.0000	07/24/2018	3,484.0000	Closing Purchase.	(4,446)	(4,446)	0	0	0/0	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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGU8	70	2,776,807	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,463.0000	07/24/2018	3,488.0000	Closing Purchase.	(20,477)	(20,477)	0	0	0/0	12
VGU8	4	158,675	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,463.0000	08/07/2018	3,511.0000	Closing Purchase.	(2,227)	(2,227)	0	0	0/0	12
VGU8	3	119,040	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,464.0000	08/07/2018	3,510.0000	Closing Purchase.	(1,601)	(1,601)	0	0	0/0	12
VGU8	6	238,012	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,463.0000	08/20/2018	3,401.0000	Closing Purchase.	4,248	4,248	0	0	0/0	11
VGU8	7	277,681	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,463.0000	08/21/2018	3,417.0000	Closing Purchase.	3,702	3,702	0	0	0/0	11
VGU8	10	396,916	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,465.0000	08/21/2018	3,415.0000	Closing Purchase.	5,749	5,749	0	0	0/0	11
VGU8	35	1,388,403	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,463.0000	08/21/2018	3,415.0000	Closing Purchase.	19,315	19,315	0	0	0/0	11
VGU8	9	357,224	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,465.0000	08/21/2018	3,416.0000	Closing Purchase.	5,070	5,070	0	0	0/0	11
VGU8	4	158,720	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,464.0000	08/21/2018	3,417.0000	Closing Purchase.	2,161	2,161	0	0	0/0	11
VGU8	2	79,360	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,464.0000	08/24/2018	3,428.0000	Closing Purchase.	835	835	0	0	0/0	12
VGU8	10	396,687	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,463.0000	08/27/2018	3,455.0000	Closing Purchase.	931	931	0	0	0/0	12
VGU8	20	793,832	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,465.0000	08/27/2018	3,454.0000	Closing Purchase.	2,560	2,560	0	0	0/0	12
VGU8	50	1,983,433	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,463.0000	08/27/2018	3,454.0000	Closing Purchase.	5,237	5,237	0	0	0/0	12
VGU8	15	595,374	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,465.0000	08/27/2018	3,451.0000	Closing Purchase.	2,444	2,444	0	0	0/0	12
VGU8	2	79,360	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,464.0000	08/27/2018	3,456.0000	Closing Purchase.	186	186	0	0	0/0	12
VGU8	30	1,190,060	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,463.0000	08/28/2018	3,456.0000	Closing Purchase.	2,458	2,458	0	0	0/0	12
VGU8	2	79,360	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,464.0000	09/13/2018	3,337.0000	Closing Purchase.	2,952	2,952	0	0	0/0	12
VGU8	10	396,916	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,465.0000	09/14/2018	3,346.0000	Closing Purchase.	13,916	13,916	0	0	0/0	12
VGU8	89	3,530,511	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,463.0000	09/18/2018	3,353.0000	Closing Purchase.	114,426	114,426	0	0	0/0	12
VGU8	8	312,401	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/19/2018	3,409.0000	09/18/2018	3,353.0000	Closing Purchase.	5,236	5,236	0	0	0/0	12
VGU8	4	154,872	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/25/2018	3,380.0000	09/18/2018	3,353.0000	Closing Purchase.	1,262	1,262	0	0	0/0	12
VGU8	9	344,750	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/28/2018	3,344.0000	09/18/2018	3,353.0000	Closing Purchase.	(947)	(947)	0	0	0/0	12
VGU8	6	235,057	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	08/10/2018	3,420.0000	09/18/2018	3,353.0000	Closing Purchase.	4,699	4,699	0	0	0/0	12
VGU8	15	574,411	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	08/15/2018	3,343.0000	09/18/2018	3,353.0000	Closing Purchase.	(1,753)	(1,753)	0	0	0/0	12
VGU8	7	266,375	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	09/05/2018	3,322.0000	09/18/2018	3,353.0000	Closing Purchase.	(2,536)	(2,536)	0	0	0/0	12
VGU8	4	150,610	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	09/07/2018	3,287.0000	09/18/2018	3,353.0000	Closing Purchase.	(3,086)	(3,086)	0	0	0/0	12
VGU8	384	15,241,565	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,465.0000	09/18/2018	3,354.0000	Closing Purchase.	498,189	498,189	0	0	0/0	12
VGU8	15	580,769	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/25/2018	3,380.0000	09/18/2018	3,354.0000	Closing Purchase.	4,558	4,558	0	0	0/0	12
VGU8	25	957,638	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/28/2018	3,344.0000	09/18/2018	3,354.0000	Closing Purchase.	(2,922)	(2,922)	0	0	0/0	12
VGU8	35	1,341,495	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	08/15/2018	3,346.0000	09/18/2018	3,354.0000	Closing Purchase.	(3,273)	(3,273)	0	0	0/0	12
VGU8	391	15,510,448	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,463.0000	09/18/2018	3,355.0000	Closing Purchase.	493,561	493,561	0	0	0/0	12
VGU8	354	14,042,707	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,463.0000	09/18/2018	3,356.0000	Closing Purchase.	442,718	442,718	0	0	0/0	12
VGU8	391	15,523,885	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,466.0000	09/18/2018	3,356.0000	Closing Purchase.	502,701	502,701	0	0	0/0	12
VGU8	35	1,369,159	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/19/2018	3,415.0000	09/18/2018	3,356.0000	Closing Purchase.	24,136	24,136	0	0	0/0	12
VGU8	80	3,059,860	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/28/2018	3,339.0000	09/18/2018	3,356.0000	Closing Purchase.	(15,896)	(15,896)	0	0	0/0	12
VGU8	100	3,838,571	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	08/15/2018	3,351.0000	09/18/2018	3,356.0000	Closing Purchase.	(5,844)	(5,844)	0	0	0/0	12
VGU8	40	1,512,976	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	09/06/2018	3,302.0000	09/18/2018	3,356.0000	Closing Purchase.	(25,246)	(25,246)	0	0	0/0	12
VGU8	271	10,756,417	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,465.0000	09/18/2018	3,350.0000	Closing Purchase.	364,257	364,257	0	0	0/0	12
VGU8	15	589,016	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/19/2018	3,428.0000	09/18/2018	3,350.0000	Closing Purchase.	13,675	13,675	0	0	0/0	12
VGU8	20	765,194	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/28/2018	3,340.0000	09/18/2018	3,350.0000	Closing Purchase.	(2,338)	(2,338)	0	0	0/0	12
VGU8	10	390,386	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	08/14/2018	3,408.0000	09/18/2018	3,350.0000	Closing Purchase.	6,779	6,779	0	0	0/0	12
VGU8	15	574,755	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	08/15/2018	3,345.0000	09/18/2018	3,350.0000	Closing Purchase.	(877)	(877)	0	0	0/0	12
VGU8	10	378,015	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	09/06/2018	3,300.0000	09/18/2018	3,350.0000	Closing Purchase.	(5,844)	(5,844)	0	0	0/0	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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGU8	38	1,507,845	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/11/2018	3,464.0000	09/18/2018	3,349.0000	Closing Purchase.	51,077	51,077	0	0	0/0	12
VGU8	2	78,558	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/19/2018	3,429.0000	09/18/2018	3,349.0000	Closing Purchase.	1,870	1,870	0	0	0/0	12
VGU8	2	77,321	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/25/2018	3,375.0000	09/18/2018	3,349.0000	Closing Purchase.	608	608	0	0	0/0	12
VGU8	3	115,020	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	06/28/2018	3,347.0000	09/18/2018	3,349.0000	Closing Purchase.	(70)	(70)	0	0	0/0	12
VGU8	2	78,261	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	08/10/2018	3,416.0000	09/18/2018	3,349.0000	Closing Purchase.	1,566	1,566	0	0	0/0	12
VGU8	2	78,054	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	08/14/2018	3,407.0000	09/18/2018	3,349.0000	Closing Purchase.	1,356	1,356	0	0	0/0	12
VGU8	4	153,268	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	08/15/2018	3,345.0000	09/18/2018	3,349.0000	Closing Purchase.	(187)	(187)	0	0	0/0	12
VGU8	2	76,176	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	09/05/2018	3,325.0000	09/18/2018	3,349.0000	Closing Purchase.	(561)	(561)	0	0	0/0	12
VGU8	2	75,580	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	EUX	09/06/2018	3,299.0000	09/18/2018	3,349.0000	Closing Purchase.	(1,169)	(1,169)	0	0	0/0	12
VGZ8	3	114,573	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	EUX	09/18/2018	3,334.0000	09/19/2018	3,349.0000	Closing Purchase.	(525)	(525)	0	0	0/0	12
VGZ8	1	38,145	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	EUX	09/18/2018	3,330.0000	09/19/2018	3,351.0000	Closing Purchase.	(245)	(245)	0	0	0/0	12
VGZ8	7	267,337	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	EUX	09/18/2018	3,334.0000	09/20/2018	3,388.0000	Closing Purchase.	(4,452)	(4,452)	0	0	0/0	12
VGZ8	20	764,049	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	EUX	09/18/2018	3,335.0000	09/20/2018	3,388.0000	Closing Purchase.	(12,484)	(12,484)	0	0	0/0	12
VGZ8	70	2,674,972	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	EUX	09/18/2018	3,336.0000	09/20/2018	3,390.0000	Closing Purchase.	(44,517)	(44,517)	0	0	0/0	12
VGZ8	15	572,349	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	EUX	09/18/2018	3,331.0000	09/20/2018	3,384.0000	Closing Purchase.	(9,363)	(9,363)	0	0	0/0	12
VGZ8	2	76,290	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	EUX	09/18/2018	3,330.0000	09/20/2018	3,385.0000	Closing Purchase.	(1,295)	(1,295)	0	0	0/0	12
VGZ8	1	38,145	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	EUX	09/18/2018	3,330.0000	09/21/2018	3,406.0000	Closing Purchase.	(894)	(894)	0	0	0/0	12
VGZ8	132	5,041,208	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	EUX	09/18/2018	3,334.0000	12/18/2018	3,052.0000	Closing Purchase.	423,572	423,572	0	0	0/0	11
VGZ8	439	16,770,865	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	EUX	09/18/2018	3,335.0000	12/18/2018	3,059.0000	Closing Purchase.	1,378,725	1,378,725	0	0	0/0	11
VGZ8	321	12,266,655	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	EUX	09/18/2018	3,336.0000	12/18/2018	3,054.0000	Closing Purchase.	1,030,050	1,030,050	0	0	0/0	11
VGZ8	679	25,955,002	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	EUX	09/18/2018	3,337.0000	12/18/2018	3,054.0000	Closing Purchase.	2,186,555	2,186,555	0	0	0/0	11
VGZ8	321	12,270,333	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	EUX	09/18/2018	3,337.0000	12/18/2018	3,057.0000	Closing Purchase.	1,022,745	1,022,745	0	0	0/0	11
VGZ8	326	12,439,053	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	EUX	09/18/2018	3,331.0000	12/18/2018	3,062.0000	Closing Purchase.	997,870	997,870	0	0	0/0	11
VGZ8	15	582,659	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	EUX	09/28/2018	3,391.0000	12/18/2018	3,062.0000	Closing Purchase.	56,155	56,155	0	0	0/0	11
VGZ8	53	2,021,693	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	EUX	09/18/2018	3,330.0000	12/18/2018	3,059.0000	Closing Purchase.	163,437	163,437	0	0	0/0	11
VGZ8	2	77,688	EURO STOXX 50	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	EUX	09/28/2018	3,391.0000	12/18/2018	3,059.0000	Closing Purchase.	7,556	7,556	0	0	0/0	11
ZH8	1	95,096	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	01/02/2018	7,591.5000	Closing Purchase.	(2,285)	(2,285)	0	0	0/0	14
ZH8	1	95,096	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	01/02/2018	7,592.0000	Closing Purchase.	(2,291)	(2,291)	0	0	0/0	14
ZH8	10	952,242	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.0000	01/02/2018	7,590.5000	Closing Purchase.	(21,354)	(21,354)	0	0	0/0	14
ZH8	3	285,288	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	01/03/2018	7,629.5000	Closing Purchase.	(8,399)	(8,399)	0	0	0/0	14
ZH8	30	2,856,917	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	01/03/2018	7,634.0000	Closing Purchase.	(81,551)	(81,551)	0	0	0/0	14
ZH8	1	95,250	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,435.0000	01/03/2018	7,621.5000	Closing Purchase.	(2,529)	(2,529)	0	0	0/0	14
ZH8	2	190,192	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	01/04/2018	7,640.0000	Closing Purchase.	(5,878)	(5,878)	0	0	0/0	14
ZH8	7	666,569	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.0000	01/04/2018	7,637.5000	Closing Purchase.	(19,387)	(19,387)	0	0	0/0	14
ZH8	14	1,333,228	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	01/04/2018	7,637.0000	Closing Purchase.	(38,584)	(38,584)	0	0	0/0	14
ZH8	6	571,383	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	01/04/2018	7,637.5000	Closing Purchase.	(16,577)	(16,577)	0	0	0/0	14
ZH8	6	571,614	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,436.5000	01/04/2018	7,640.0000	Closing Purchase.	(16,536)	(16,536)	0	0	0/0	14
ZH8	2	190,192	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	01/05/2018	7,650.5000	Closing Purchase.	(6,169)	(6,169)	0	0	0/0	14
ZH8	7	666,569	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.0000	01/05/2018	7,648.5000	Closing Purchase.	(20,452)	(20,452)	0	0	0/0	14
ZH8	1	95,250	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,435.0000	01/05/2018	7,651.5000	Closing Purchase.	(2,935)	(2,935)	0	0	0/0	14
ZH8	2	190,192	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	01/08/2018	7,641.5000	Closing Purchase.	(5,919)	(5,919)	0	0	0/0	14
ZH8	27	2,571,225	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	01/08/2018	7,639.5000	Closing Purchase.	(75,337)	(75,337)	0	0	0/0	14
ZH8	3	285,692	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	01/08/2018	7,640.0000	Closing Purchase.	(8,391)	(8,391)	0	0	0/0	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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZH8	7	666,883	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,436.5000	01/08/2018	7,639.5000	Closing Purchase.	(19,247)	(19,247)	0	0	0/0	14
ZH8	1	95,250	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,435.0000	01/08/2018	7,638.0000	Closing Purchase.	(2,750)	(2,750)	0	0	0/0	14
ZH8	7	666,569	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.0000	01/10/2018	7,682.5000	Closing Purchase.	(23,634)	(23,634)	0	0	0/0	14
ZH8	2	190,192	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	01/12/2018	7,730.5000	Closing Purchase.	(8,388)	(8,388)	0	0	0/0	14
ZH8	40	3,809,223	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	01/12/2018	7,731.0000	Closing Purchase.	(162,304)	(162,304)	0	0	0/0	14
ZH8	5	476,345	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,436.5000	01/12/2018	7,730.0000	Closing Purchase.	(20,015)	(20,015)	0	0	0/0	14
ZH8	1	95,096	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	01/16/2018	7,688.0000	Closing Purchase.	(3,646)	(3,646)	0	0	0/0	14
ZH8	10	952,242	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.0000	01/16/2018	7,688.0000	Closing Purchase.	(35,080)	(35,080)	0	0	0/0	14
ZH8	1	95,250	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,435.0000	01/16/2018	7,688.0000	Closing Purchase.	(3,481)	(3,481)	0	0	0/0	14
ZH8	15	1,428,459	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	01/18/2018	7,631.5000	Closing Purchase.	(41,164)	(41,164)	0	0	0/0	14
ZH8	4	380,922	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	01/18/2018	7,632.0000	Closing Purchase.	(11,005)	(11,005)	0	0	0/0	14
ZH8	11	1,047,536	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	01/18/2018	7,632.5000	Closing Purchase.	(30,340)	(30,340)	0	0	0/0	14
ZH8	6	571,614	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,436.5000	01/18/2018	7,635.0000	Closing Purchase.	(16,507)	(16,507)	0	0	0/0	14
ZH8	2	190,192	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	01/22/2018	7,667.0000	Closing Purchase.	(6,785)	(6,785)	0	0	0/0	14
ZH8	15	1,428,362	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.0000	01/22/2018	7,660.0000	Closing Purchase.	(47,343)	(47,343)	0	0	0/0	14
ZH8	19	1,809,381	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	01/22/2018	7,662.5000	Closing Purchase.	(60,496)	(60,496)	0	0	0/0	14
ZH8	11	1,047,536	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	01/22/2018	7,663.5000	Closing Purchase.	(35,177)	(35,177)	0	0	0/0	14
ZH8	7	666,883	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,436.5000	01/22/2018	7,655.0000	Closing Purchase.	(21,266)	(21,266)	0	0	0/0	14
ZH8	1	95,250	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,435.0000	01/22/2018	7,653.5000	Closing Purchase.	(3,038)	(3,038)	0	0	0/0	14
ZH8	1	95,096	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	01/23/2018	7,671.5000	Closing Purchase.	(3,466)	(3,466)	0	0	0/0	14
ZH8	2	190,192	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	01/25/2018	7,569.5000	Closing Purchase.	(4,182)	(4,182)	0	0	0/0	14
ZH8	10	952,690	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,436.5000	01/25/2018	7,563.0000	Closing Purchase.	(18,054)	(18,054)	0	0	0/0	14
ZH8	3	285,749	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,435.0000	01/25/2018	7,560.5000	Closing Purchase.	(5,373)	(5,373)	0	0	0/0	14
ZH8	2	190,192	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	01/29/2018	7,618.0000	Closing Purchase.	(5,494)	(5,494)	0	0	0/0	14
ZH8	5	476,121	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.0000	01/29/2018	7,616.0000	Closing Purchase.	(12,891)	(12,891)	0	0	0/0	14
ZH8	2	190,461	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	01/29/2018	7,612.5000	Closing Purchase.	(5,044)	(5,044)	0	0	0/0	14
ZH8	23	2,190,303	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	01/29/2018	7,613.0000	Closing Purchase.	(58,162)	(58,162)	0	0	0/0	14
ZH8	3	285,288	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	02/07/2018	7,207.0000	Closing Purchase.	9,016	9,016	0	0	0/0	14
ZH8	2	190,500	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,435.0000	02/07/2018	7,233.5000	Closing Purchase.	5,607	5,607	0	0	0/0	14
ZH8	1	95,269	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,436.5000	02/13/2018	7,130.0000	Closing Purchase.	4,248	4,248	0	0	0/0	14
ZH8	14	1,333,766	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,436.5000	02/13/2018	7,130.5000	Closing Purchase.	59,372	59,372	0	0	0/0	14
ZH8	2	190,500	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,435.0000	02/13/2018	7,135.0000	Closing Purchase.	8,315	8,315	0	0	0/0	14
ZH8	2	190,192	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	02/14/2018	7,173.5000	Closing Purchase.	6,926	6,926	0	0	0/0	14
ZH8	5	475,480	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	02/15/2018	7,197.0000	Closing Purchase.	15,892	15,892	0	0	0/0	14
ZH8	30	2,856,917	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	02/15/2018	7,189.0000	Closing Purchase.	103,159	103,159	0	0	0/0	14
ZH8	5	476,345	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,436.5000	02/15/2018	7,184.0000	Closing Purchase.	17,756	17,756	0	0	0/0	14
ZH8	3	285,807	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,436.5000	02/15/2018	7,184.5000	Closing Purchase.	10,632	10,632	0	0	0/0	14
ZH8	2	190,500	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,435.0000	02/15/2018	7,173.5000	Closing Purchase.	7,355	7,355	0	0	0/0	14
ZH8	4	380,384	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	02/16/2018	7,260.0000	Closing Purchase.	9,150	9,150	0	0	0/0	14
ZH8	8	761,793	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.0000	02/16/2018	7,259.0000	Closing Purchase.	19,535	19,535	0	0	0/0	14
ZH8	17	1,618,920	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	02/16/2018	7,254.0000	Closing Purchase.	42,825	42,825	0	0	0/0	14
ZH8	5	476,153	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	02/16/2018	7,254.5000	Closing Purchase.	12,560	12,560	0	0	0/0	14
ZH8	3	285,692	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	02/16/2018	7,255.0000	Closing Purchase.	7,515	7,515	0	0	0/0	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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZH8	1	95,250	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,435.0000	02/16/2018	7,263.5000	Closing Purchase.	2,407	2,407	0	0	0/0	14
ZH8	8	762,152	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,436.5000	02/20/2018	7,194.5000	Closing Purchase.	27,112	27,112	0	0	0/0	14
ZH8	7	666,569	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.0000	02/23/2018	7,213.5000	Closing Purchase.	21,477	21,477	0	0	0/0	14
ZH8	2	190,192	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	02/26/2018	7,271.0000	Closing Purchase.	4,267	4,267	0	0	0/0	14
ZH8	10	952,306	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	02/26/2018	7,265.0000	Closing Purchase.	23,652	23,652	0	0	0/0	14
ZH8	10	952,306	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	02/26/2018	7,265.5000	Closing Purchase.	23,582	23,582	0	0	0/0	14
ZH8	3	285,288	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	02/27/2018	7,286.0000	Closing Purchase.	5,728	5,728	0	0	0/0	14
ZH8	2	190,192	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	03/09/2018	7,206.0000	Closing Purchase.	5,999	5,999	0	0	0/0	14
ZH8	5	475,480	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	03/12/2018	7,208.5000	Closing Purchase.	14,898	14,898	0	0	0/0	14
ZH8	9	857,017	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.0000	03/12/2018	7,214.5000	Closing Purchase.	27,317	27,317	0	0	0/0	14
ZH8	9	857,075	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	03/12/2018	7,206.0000	Closing Purchase.	28,442	28,442	0	0	0/0	14
ZH8	16	1,523,689	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	03/12/2018	7,206.5000	Closing Purchase.	50,452	50,452	0	0	0/0	14
ZH8	2	190,500	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,435.0000	03/12/2018	7,212.0000	Closing Purchase.	6,195	6,195	0	0	0/0	14
ZH8	17	1,616,633	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,423.0000	03/13/2018	7,180.0000	Closing Purchase.	57,636	57,636	0	0	0/0	14
ZH8	1	97,575	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	01/24/2018	7,616.5000	03/13/2018	7,180.0000	Closing Purchase.	6,090	6,090	0	0	0/0	14
ZH8	2	192,216	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	01/31/2018	7,502.0000	03/13/2018	7,180.0000	Closing Purchase.	8,985	8,985	0	0	0/0	14
ZH8	1	94,712	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/02/2018	7,393.0000	03/13/2018	7,180.0000	Closing Purchase.	2,972	2,972	0	0	0/0	14
ZH8	1	94,718	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/02/2018	7,393.5000	03/13/2018	7,180.0000	Closing Purchase.	2,979	2,979	0	0	0/0	14
ZH8	7	654,552	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/05/2018	7,299.0000	03/13/2018	7,180.0000	Closing Purchase.	11,622	11,622	0	0	0/0	14
ZH8	16	1,466,808	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/06/2018	7,156.0000	03/13/2018	7,180.0000	Closing Purchase.	(5,358)	(5,358)	0	0	0/0	14
ZH8	8	723,514	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/09/2018	7,059.5000	03/13/2018	7,180.0000	Closing Purchase.	(13,450)	(13,450)	0	0	0/0	14
ZH8	5	459,755	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	03/01/2018	7,177.5000	03/13/2018	7,180.0000	Closing Purchase.	(174)	(174)	0	0	0/0	14
ZH8	5	453,253	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	03/02/2018	7,076.0000	03/13/2018	7,180.0000	Closing Purchase.	(7,255)	(7,255)	0	0	0/0	14
ZH8	221	21,044,540	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.0000	03/13/2018	7,179.5000	Closing Purchase.	781,640	781,640	0	0	0/0	14
ZH8	15	1,376,382	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/06/2018	7,162.5000	03/13/2018	7,179.5000	Closing Purchase.	(3,558)	(3,558)	0	0	0/0	14
ZH8	27	2,478,006	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/06/2018	7,164.0000	03/13/2018	7,179.5000	Closing Purchase.	(5,839)	(5,839)	0	0	0/0	14
ZH8	10	906,186	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	03/02/2018	7,073.5000	03/13/2018	7,179.5000	Closing Purchase.	(14,789)	(14,789)	0	0	0/0	14
ZH8	650	61,899,870	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	03/13/2018	7,185.0000	Closing Purchase.	2,253,597	2,253,597	0	0	0/0	14
ZH8	44	4,190,145	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,433.5000	03/13/2018	7,185.0000	Closing Purchase.	152,551	152,551	0	0	0/0	14
ZH8	15	1,403,093	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/05/2018	7,301.5000	03/13/2018	7,185.0000	Closing Purchase.	24,381	24,381	0	0	0/0	14
ZH8	10	935,459	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/05/2018	7,302.0000	03/13/2018	7,185.0000	Closing Purchase.	16,324	16,324	0	0	0/0	14
ZH8	13	1,187,951	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/06/2018	7,133.0000	03/13/2018	7,185.0000	Closing Purchase.	(9,432)	(9,432)	0	0	0/0	14
ZH8	4	365,575	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/06/2018	7,134.0000	03/13/2018	7,185.0000	Closing Purchase.	(2,846)	(2,846)	0	0	0/0	14
ZH8	19	1,736,723	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/06/2018	7,135.0000	03/13/2018	7,185.0000	Closing Purchase.	(13,254)	(13,254)	0	0	0/0	14
ZH8	18	1,645,547	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/06/2018	7,136.0000	03/13/2018	7,185.0000	Closing Purchase.	(12,306)	(12,306)	0	0	0/0	14
ZH8	6	548,554	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/06/2018	7,136.5000	03/13/2018	7,185.0000	Closing Purchase.	(4,060)	(4,060)	0	0	0/0	14
ZH8	30	2,743,540	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/06/2018	7,138.5000	03/13/2018	7,185.0000	Closing Purchase.	(19,463)	(19,463)	0	0	0/0	14
ZH8	9	823,235	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/06/2018	7,140.0000	03/13/2018	7,185.0000	Closing Purchase.	(5,651)	(5,651)	0	0	0/0	14
ZH8	14	1,280,677	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/06/2018	7,140.5000	03/13/2018	7,185.0000	Closing Purchase.	(8,692)	(8,692)	0	0	0/0	14
ZH8	5	457,417	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/06/2018	7,141.0000	03/13/2018	7,185.0000	Closing Purchase.	(3,069)	(3,069)	0	0	0/0	14
ZH8	2	182,992	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/06/2018	7,142.0000	03/13/2018	7,185.0000	Closing Purchase.	(1,200)	(1,200)	0	0	0/0	14
ZH8	7	630,340	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/09/2018	7,029.0000	03/13/2018	7,185.0000	Closing Purchase.	(15,236)	(15,236)	0	0	0/0	14
ZH8	13	1,170,714	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/09/2018	7,029.5000	03/13/2018	7,185.0000	Closing Purchase.	(28,204)	(28,204)	0	0	0/0	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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZH8	97	9,241,093	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,436.5000	03/13/2018	7,179.5000	Closing Purchase.	347,809	347,809	0	0	0/0	14
ZH8	10	975,365	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	01/24/2018	7,613.5000	03/13/2018	7,179.5000	Closing Purchase.	60,552	60,552	0	0	0/0	14
ZH8	12	1,099,261	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/06/2018	7,150.5000	03/13/2018	7,179.5000	Closing Purchase.	(4,855)	(4,855)	0	0	0/0	14
ZH8	8	732,892	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/06/2018	7,151.0000	03/13/2018	7,179.5000	Closing Purchase.	(3,181)	(3,181)	0	0	0/0	14
ZH8	8	744,883	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/27/2018	7,268.0000	03/13/2018	7,179.5000	Closing Purchase.	9,878	9,878	0	0	0/0	14
ZH8	5	458,346	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	03/01/2018	7,155.5000	03/13/2018	7,179.5000	Closing Purchase.	(1,674)	(1,674)	0	0	0/0	14
ZH8	7	633,792	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	03/02/2018	7,067.5000	03/13/2018	7,179.5000	Closing Purchase.	(10,938)	(10,938)	0	0	0/0	14
ZH8	6	571,499	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	12/12/2017	7,435.0000	03/13/2018	7,180.5000	Closing Purchase.	21,305	21,305	0	0	0/0	14
ZH8	2	195,022	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	01/24/2018	7,611.5000	03/13/2018	7,180.5000	Closing Purchase.	12,027	12,027	0	0	0/0	14
ZH8	2	186,977	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/05/2018	7,297.5000	03/13/2018	7,180.5000	Closing Purchase.	3,265	3,265	0	0	0/0	14
ZH8	5	456,520	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/06/2018	7,127.0000	03/13/2018	7,180.5000	Closing Purchase.	(3,732)	(3,732)	0	0	0/0	14
ZH8	2	180,558	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	02/09/2018	7,047.0000	03/13/2018	7,180.5000	Closing Purchase.	(3,725)	(3,725)	0	0	0/0	14
ZH8	2	183,338	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	03/01/2018	7,155.5000	03/13/2018	7,180.5000	Closing Purchase.	(698)	(698)	0	0	0/0	14
ZH8	1	90,523	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	ICF	03/02/2018	7,066.0000	03/13/2018	7,180.5000	Closing Purchase.	(1,598)	(1,598)	0	0	0/0	14
ZM8	3	272,701	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,095.5000	03/27/2018	6,907.0000	Closing Purchase.	7,966	7,966	0	0	0/0	14
ZM8	6	545,326	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	03/27/2018	6,910.0000	Closing Purchase.	15,594	15,594	0	0	0/0	14
ZM8	1	90,875	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,093.5000	03/27/2018	6,900.0000	Closing Purchase.	2,726	2,726	0	0	0/0	14
ZM8	2	181,814	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,096.0000	03/27/2018	6,900.0000	Closing Purchase.	5,522	5,522	0	0	0/0	14
ZM8	7	636,213	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	04/04/2018	6,946.0000	Closing Purchase.	14,582	14,582	0	0	0/0	14
ZM8	4	363,602	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,095.5000	04/05/2018	7,090.0000	Closing Purchase.	308	308	0	0	0/0	14
ZM8	4	363,551	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	04/05/2018	7,092.0000	Closing Purchase.	140	140	0	0	0/0	14
ZM8	1	90,907	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,096.0000	04/05/2018	7,096.5000	Closing Purchase.	(7)	(7)	0	0	0/0	14
ZM8	3	272,701	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,095.5000	04/06/2018	7,115.0000	Closing Purchase.	(820)	(820)	0	0	0/0	14
ZM8	8	727,101	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	04/06/2018	7,106.5000	Closing Purchase.	(1,345)	(1,345)	0	0	0/0	14
ZM8	20	1,819,290	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,100.5000	04/06/2018	7,112.5000	Closing Purchase.	(3,363)	(3,363)	0	0	0/0	14
ZM8	5	454,438	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	04/06/2018	7,104.0000	Closing Purchase.	(666)	(666)	0	0	0/0	14
ZM8	1	90,907	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,096.0000	04/06/2018	7,098.5000	Closing Purchase.	(35)	(35)	0	0	0/0	14
ZM8	2	181,801	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,095.5000	04/11/2018	7,187.5000	Closing Purchase.	(2,611)	(2,611)	0	0	0/0	14
ZM8	20	1,819,290	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,100.5000	04/11/2018	7,188.0000	Closing Purchase.	(24,829)	(24,829)	0	0	0/0	14
ZM8	6	545,326	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	04/11/2018	7,188.0000	Closing Purchase.	(7,959)	(7,959)	0	0	0/0	14
ZM8	2	181,801	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,095.5000	04/13/2018	7,189.0000	Closing Purchase.	(2,667)	(2,667)	0	0	0/0	14
ZM8	10	908,876	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	04/13/2018	7,196.5000	Closing Purchase.	(14,549)	(14,549)	0	0	0/0	14
ZM8	4	363,551	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	04/13/2018	7,195.5000	Closing Purchase.	(5,763)	(5,763)	0	0	0/0	14
ZM8	1	90,907	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,096.0000	04/13/2018	7,189.5000	Closing Purchase.	(1,334)	(1,334)	0	0	0/0	14
ZM8	25	2,274,113	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,100.5000	04/17/2018	7,160.5000	Closing Purchase.	(21,489)	(21,489)	0	0	0/0	14
ZM8	2	181,801	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,095.5000	04/18/2018	7,246.5000	Closing Purchase.	(4,297)	(4,297)	0	0	0/0	14
ZM8	1	90,900	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,095.5000	04/18/2018	7,247.0000	Closing Purchase.	(2,155)	(2,155)	0	0	0/0	14
ZM8	5	454,438	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	04/18/2018	7,252.0000	Closing Purchase.	(11,204)	(11,204)	0	0	0/0	14
ZM8	3	272,663	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	04/18/2018	7,252.5000	Closing Purchase.	(6,744)	(6,744)	0	0	0/0	14
ZM8	20	1,819,290	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,100.5000	04/18/2018	7,248.0000	Closing Purchase.	(41,970)	(41,970)	0	0	0/0	14
ZM8	2	181,801	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,095.5000	04/19/2018	7,270.0000	Closing Purchase.	(4,969)	(4,969)	0	0	0/0	14
ZM8	5	454,438	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	04/19/2018	7,269.5000	Closing Purchase.	(12,459)	(12,459)	0	0	0/0	14
ZM8	1	90,907	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,096.0000	04/19/2018	7,264.0000	Closing Purchase.	(2,392)	(2,392)	0	0	0/0	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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZM8	2	181,801	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,095.5000	05/10/2018	7,663.0000	Closing Purchase.	(15,363)	(15,363)	0	0	0/0	14
ZM8	3	272,701	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,095.5000	05/11/2018	7,695.0000	Closing Purchase.	(24,406)	(24,406)	0	0	0/0	14
ZM8	2	181,801	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,095.5000	05/14/2018	7,691.0000	Closing Purchase.	(16,182)	(16,182)	0	0	0/0	14
ZM8	6	545,787	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,100.5000	05/14/2018	7,693.0000	Closing Purchase.	(48,302)	(48,302)	0	0	0/0	14
ZM8	14	1,273,503	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,100.5000	05/14/2018	7,693.5000	Closing Purchase.	(112,799)	(112,799)	0	0	0/0	14
ZM8	1	90,907	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,096.0000	05/14/2018	7,687.5000	Closing Purchase.	(8,037)	(8,037)	0	0	0/0	14
ZM8	7	636,213	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	05/15/2018	7,713.0000	Closing Purchase.	(58,518)	(58,518)	0	0	0/0	14
ZM8	6	545,326	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	05/17/2018	7,754.0000	Closing Purchase.	(53,479)	(53,479)	0	0	0/0	14
ZM8	7	636,752	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,100.5000	05/17/2018	7,751.5000	Closing Purchase.	(61,588)	(61,588)	0	0	0/0	14
ZM8	13	1,182,539	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,100.5000	05/17/2018	7,752.0000	Closing Purchase.	(114,465)	(114,465)	0	0	0/0	14
ZM8	1	90,907	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,096.0000	05/31/2018	7,672.5000	Closing Purchase.	(7,689)	(7,689)	0	0	0/0	13
ZM8	4	363,602	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,095.5000	06/07/2018	7,716.0000	Closing Purchase.	(33,348)	(33,348)	0	0	0/0	13
ZM8	2	181,775	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	06/07/2018	7,712.5000	Closing Purchase.	(16,607)	(16,607)	0	0	0/0	13
ZM8	7	636,213	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	06/07/2018	7,713.0000	Closing Purchase.	(58,171)	(58,171)	0	0	0/0	13
ZM8	25	2,274,113	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,100.5000	06/07/2018	7,710.0000	Closing Purchase.	(204,731)	(204,731)	0	0	0/0	13
ZM8	5	454,438	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	06/07/2018	7,712.5000	Closing Purchase.	(41,517)	(41,517)	0	0	0/0	13
ZM8	1	90,907	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,096.0000	06/07/2018	7,717.5000	Closing Purchase.	(8,350)	(8,350)	0	0	0/0	13
ZM8	33	2,999,715	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,095.5000	06/11/2018	7,733.0000	Closing Purchase.	(281,356)	(281,356)	0	0	0/0	13
ZM8	5	447,552	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/20/2018	6,987.0000	06/11/2018	7,733.0000	Closing Purchase.	(49,885)	(49,885)	0	0	0/0	13
ZM8	8	701,889	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/23/2018	6,848.5000	06/11/2018	7,733.0000	Closing Purchase.	(94,634)	(94,634)	0	0	0/0	13
ZM8	6	524,418	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/26/2018	6,822.5000	06/11/2018	7,733.0000	Closing Purchase.	(73,062)	(73,062)	0	0	0/0	13
ZM8	3	266,994	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	04/03/2018	6,947.0000	06/11/2018	7,733.0000	Closing Purchase.	(31,536)	(31,536)	0	0	0/0	13
ZM8	2	187,937	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	04/23/2018	7,335.0000	06/11/2018	7,733.0000	Closing Purchase.	(10,646)	(10,646)	0	0	0/0	13
ZM8	2	188,399	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	04/24/2018	7,353.0000	06/11/2018	7,733.0000	Closing Purchase.	(10,164)	(10,164)	0	0	0/0	13
ZM8	4	374,645	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	04/25/2018	7,311.0000	06/11/2018	7,733.0000	Closing Purchase.	(22,575)	(22,575)	0	0	0/0	13
ZM8	2	195,586	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	05/29/2018	7,633.5000	06/11/2018	7,733.0000	Closing Purchase.	(2,661)	(2,661)	0	0	0/0	13
ZM8	4	391,017	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	05/30/2018	7,630.5000	06/11/2018	7,733.0000	Closing Purchase.	(5,483)	(5,483)	0	0	0/0	13
ZM8	225	20,449,719	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	06/11/2018	7,732.0000	Closing Purchase.	(1,918,333)	(1,918,333)	0	0	0/0	13
ZM8	19	1,667,717	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/23/2018	6,851.5000	06/11/2018	7,732.0000	Closing Purchase.	(223,740)	(223,740)	0	0	0/0	13
ZM8	6	526,686	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/23/2018	6,852.0000	06/11/2018	7,732.0000	Closing Purchase.	(70,615)	(70,615)	0	0	0/0	13
ZM8	9	785,705	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/26/2018	6,814.5000	06/11/2018	7,732.0000	Closing Purchase.	(110,436)	(110,436)	0	0	0/0	13
ZM8	15	1,469,294	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	05/30/2018	7,646.0000	06/11/2018	7,732.0000	Closing Purchase.	(17,252)	(17,252)	0	0	0/0	13
ZM8	709	64,493,834	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,100.5000	06/11/2018	7,730.5000	Closing Purchase.	(5,973,765)	(5,973,765)	0	0	0/0	13
ZM8	22	1,929,208	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/23/2018	6,845.0000	06/11/2018	7,730.5000	Closing Purchase.	(260,539)	(260,539)	0	0	0/0	13
ZM8	38	3,332,513	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/23/2018	6,845.5000	06/11/2018	7,730.5000	Closing Purchase.	(449,768)	(449,768)	0	0	0/0	13
ZM8	21	1,833,850	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/26/2018	6,816.5000	06/11/2018	7,730.5000	Closing Purchase.	(256,701)	(256,701)	0	0	0/0	13
ZM8	14	1,222,656	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/26/2018	6,817.0000	06/11/2018	7,730.5000	Closing Purchase.	(171,040)	(171,040)	0	0	0/0	13
ZM8	17	1,664,328	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	05/30/2018	7,642.0000	06/11/2018	7,730.5000	Closing Purchase.	(20,121)	(20,121)	0	0	0/0	13
ZM8	18	1,762,345	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	05/30/2018	7,642.5000	06/11/2018	7,730.5000	Closing Purchase.	(21,184)	(21,184)	0	0	0/0	13
ZM8	105	9,543,202	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,094.5000	06/11/2018	7,733.0000	Closing Purchase.	(896,626)	(896,626)	0	0	0/0	13
ZM8	5	447,488	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/20/2018	6,986.0000	06/11/2018	7,733.0000	Closing Purchase.	(49,952)	(49,952)	0	0	0/0	13
ZM8	10	876,785	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/23/2018	6,844.0000	06/11/2018	7,733.0000	Closing Purchase.	(118,895)	(118,895)	0	0	0/0	13
ZM8	6	522,919	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/26/2018	6,803.0000	06/11/2018	7,733.0000	Closing Purchase.	(74,627)	(74,627)	0	0	0/0	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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZM8	10	942,121	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	04/24/2018	7,354.0000	06/11/2018	7,733.0000	Closing Purchase.	(50,687)	(50,687)	0	0	0/0	13
ZM8	4	383,279	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	05/01/2018	7,479.5000	06/11/2018	7,733.0000	Closing Purchase.	(13,561)	(13,561)	0	0	0/0	13
ZM8	8	784,597	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	05/30/2018	7,655.5000	06/11/2018	7,733.0000	Closing Purchase.	(8,292)	(8,292)	0	0	0/0	13
ZM8	11	999,975	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/13/2018	7,096.0000	06/11/2018	7,736.0000	Closing Purchase.	(94,153)	(94,153)	0	0	0/0	13
ZM8	1	90,388	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/15/2018	7,055.5000	06/11/2018	7,736.0000	Closing Purchase.	(9,101)	(9,101)	0	0	0/0	13
ZM8	1	87,621	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/22/2018	6,839.5000	06/11/2018	7,736.0000	Closing Purchase.	(11,990)	(11,990)	0	0	0/0	13
ZM8	2	175,383	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/23/2018	6,845.0000	06/11/2018	7,736.0000	Closing Purchase.	(23,832)	(23,832)	0	0	0/0	13
ZM8	2	174,114	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/26/2018	6,795.5000	06/11/2018	7,736.0000	Closing Purchase.	(25,156)	(25,156)	0	0	0/0	13
ZM8	1	88,876	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	03/28/2018	6,937.5000	06/11/2018	7,736.0000	Closing Purchase.	(10,679)	(10,679)	0	0	0/0	13
ZM8	2	188,386	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	04/24/2018	7,352.5000	06/11/2018	7,736.0000	Closing Purchase.	(10,258)	(10,258)	0	0	0/0	13
ZM8	2	196,175	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	ICF	05/30/2018	7,656.5000	06/11/2018	7,736.0000	Closing Purchase.	(2,126)	(2,126)	0	0	0/0	13
ZU8	2	196,277	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,660.5000	07/06/2018	7,524.0000	Closing Purchase.	3,611	3,611	0	0	0/0	13
ZU8	1	98,177	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,663.5000	07/06/2018	7,569.0000	Closing Purchase.	1,250	1,250	0	0	0/0	13
ZU8	5	490,693	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,660.5000	07/09/2018	7,599.0000	Closing Purchase.	4,102	4,102	0	0	0/0	13
ZU8	10	981,259	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,659.5000	07/09/2018	7,626.0000	Closing Purchase.	4,469	4,469	0	0	0/0	13
ZU8	6	588,832	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,660.5000	07/09/2018	7,627.5000	Closing Purchase.	2,641	2,641	0	0	0/0	13
ZU8	1	98,177	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,663.5000	07/09/2018	7,629.5000	Closing Purchase.	454	454	0	0	0/0	13
ZU8	2	196,277	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,660.5000	07/10/2018	7,639.5000	Closing Purchase.	556	556	0	0	0/0	13
ZU8	14	1,373,493	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,658.0000	07/10/2018	7,636.5000	Closing Purchase.	3,988	3,988	0	0	0/0	13
ZU8	3	294,320	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,658.0000	07/10/2018	7,638.0000	Closing Purchase.	795	795	0	0	0/0	13
ZU8	8	784,853	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,658.0000	07/10/2018	7,639.0000	Closing Purchase.	2,014	2,014	0	0	0/0	13
ZU8	5	490,533	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,658.0000	07/10/2018	7,639.5000	Closing Purchase.	1,225	1,225	0	0	0/0	13
ZU8	5	490,693	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,660.5000	07/10/2018	7,636.0000	Closing Purchase.	1,623	1,623	0	0	0/0	13
ZU8	1	98,177	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,663.5000	07/10/2018	7,634.5000	Closing Purchase.	384	384	0	0	0/0	13
ZU8	3	294,416	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,660.5000	07/24/2018	7,665.5000	Closing Purchase.	(197)	(197)	0	0	0/0	13
ZU8	10	981,259	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,659.5000	07/24/2018	7,672.5000	Closing Purchase.	(1,706)	(1,706)	0	0	0/0	13
ZU8	23	2,256,453	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,658.0000	07/24/2018	7,676.5000	Closing Purchase.	(5,585)	(5,585)	0	0	0/0	13
ZU8	2	196,213	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,658.0000	07/24/2018	7,677.0000	Closing Purchase.	(499)	(499)	0	0	0/0	13
ZU8	4	392,555	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,660.5000	07/24/2018	7,675.0000	Closing Purchase.	(761)	(761)	0	0	0/0	13
ZU8	1	98,177	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,663.5000	07/24/2018	7,667.5000	Closing Purchase.	(53)	(53)	0	0	0/0	13
ZU8	1	98,139	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,660.5000	08/07/2018	7,686.0000	Closing Purchase.	(330)	(330)	0	0	0/0	13
ZU8	1	98,139	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,660.5000	08/07/2018	7,686.5000	Closing Purchase.	(337)	(337)	0	0	0/0	13
ZU8	8	785,109	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,660.5000	08/07/2018	7,683.0000	Closing Purchase.	(2,332)	(2,332)	0	0	0/0	13
ZU8	3	294,531	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,663.5000	08/07/2018	7,679.0000	Closing Purchase.	(603)	(603)	0	0	0/0	13
ZU8	3	294,416	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,660.5000	08/20/2018	7,591.0000	Closing Purchase.	2,660	2,660	0	0	0/0	13
ZU8	3	294,416	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,660.5000	08/21/2018	7,555.5000	Closing Purchase.	4,040	4,040	0	0	0/0	13
ZU8	8	784,853	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,658.0000	08/21/2018	7,552.0000	Closing Purchase.	10,875	10,875	0	0	0/0	13
ZU8	2	196,213	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,658.0000	08/21/2018	7,553.0000	Closing Purchase.	2,693	2,693	0	0	0/0	13
ZU8	10	981,066	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,658.0000	08/21/2018	7,554.0000	Closing Purchase.	13,337	13,337	0	0	0/0	13
ZU8	4	392,555	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,660.5000	08/21/2018	7,555.0000	Closing Purchase.	5,412	5,412	0	0	0/0	13
ZU8	2	196,354	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,663.5000	08/21/2018	7,561.0000	Closing Purchase.	2,629	2,629	0	0	0/0	13
ZU8	3	294,378	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,659.5000	08/24/2018	7,581.5000	Closing Purchase.	3,006	3,006	0	0	0/0	13
ZU8	3	294,378	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,659.5000	08/24/2018	7,582.0000	Closing Purchase.	2,987	2,987	0	0	0/0	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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZU8	5	490,693	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,660.5000	08/28/2018	7,618.5000	Closing Purchase.	2,712	2,712	0	0	0/0	13
ZU8	10	981,259	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,659.5000	08/28/2018	7,623.0000	Closing Purchase.	4,713	4,713	0	0	0/0	13
ZU8	14	1,373,493	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,658.0000	08/28/2018	7,621.5000	Closing Purchase.	6,599	6,599	0	0	0/0	13
ZU8	21	2,060,239	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,658.0000	08/28/2018	7,622.0000	Closing Purchase.	9,762	9,762	0	0	0/0	13
ZU8	6	588,832	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,660.5000	08/28/2018	7,624.0000	Closing Purchase.	2,828	2,828	0	0	0/0	13
ZU8	1	98,177	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,663.5000	08/28/2018	7,627.5000	Closing Purchase.	465	465	0	0	0/0	13
ZU8	44	4,318,101	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,660.5000	09/18/2018	7,307.0000	Closing Purchase.	204,286	204,286	0	0	0/0	13
ZU8	6	578,109	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/19/2018	7,521.0000	09/18/2018	7,307.0000	Closing Purchase.	16,864	16,864	0	0	0/0	13
ZU8	2	191,179	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/25/2018	7,461.5000	09/18/2018	7,307.0000	Closing Purchase.	4,058	4,058	0	0	0/0	13
ZU8	4	385,765	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/28/2018	7,528.0000	09/18/2018	7,307.0000	Closing Purchase.	11,610	11,610	0	0	0/0	13
ZU8	2	196,136	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	08/10/2018	7,655.0000	09/18/2018	7,307.0000	Closing Purchase.	9,141	9,141	0	0	0/0	13
ZU8	8	763,997	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	08/15/2018	7,454.5000	09/18/2018	7,307.0000	Closing Purchase.	15,498	15,498	0	0	0/0	13
ZU8	4	376,746	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	09/05/2018	7,352.0000	09/18/2018	7,307.0000	Closing Purchase.	2,364	2,364	0	0	0/0	13
ZU8	238	23,353,953	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,659.5000	09/18/2018	7,296.5000	Closing Purchase.	1,134,699	1,134,699	0	0	0/0	13
ZU8	7	675,627	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/19/2018	7,534.0000	09/18/2018	7,296.5000	Closing Purchase.	21,835	21,835	0	0	0/0	13
ZU8	14	1,349,729	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/28/2018	7,525.5000	09/18/2018	7,296.5000	Closing Purchase.	42,108	42,108	0	0	0/0	13
ZU8	1	96,416	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/28/2018	7,526.0000	09/18/2018	7,296.5000	Closing Purchase.	3,014	3,014	0	0	0/0	13
ZU8	20	1,909,992	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	08/15/2018	7,454.5000	09/18/2018	7,296.5000	Closing Purchase.	41,503	41,503	0	0	0/0	13
ZU8	729	71,519,739	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,658.0000	09/18/2018	7,301.0000	Closing Purchase.	3,418,163	3,418,163	0	0	0/0	13
ZU8	18	1,736,288	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/19/2018	7,529.5000	09/18/2018	7,301.0000	Closing Purchase.	54,020	54,020	0	0	0/0	13
ZU8	7	675,268	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/19/2018	7,530.0000	09/18/2018	7,301.0000	Closing Purchase.	21,054	21,054	0	0	0/0	13
ZU8	12	1,155,527	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/28/2018	7,516.5000	09/18/2018	7,301.0000	Closing Purchase.	33,965	33,965	0	0	0/0	13
ZU8	18	1,733,405	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/28/2018	7,517.0000	09/18/2018	7,301.0000	Closing Purchase.	51,065	51,065	0	0	0/0	13
ZU8	11	1,051,905	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	08/15/2018	7,464.5000	09/18/2018	7,301.0000	Closing Purchase.	23,622	23,622	0	0	0/0	13
ZU8	33	3,156,137	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	08/15/2018	7,465.5000	09/18/2018	7,301.0000	Closing Purchase.	71,298	71,298	0	0	0/0	13
ZU8	16	1,530,351	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	08/15/2018	7,466.0000	09/18/2018	7,301.0000	Closing Purchase.	34,674	34,674	0	0	0/0	13
ZU8	115	11,285,947	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,660.5000	09/18/2018	7,299.5000	Closing Purchase.	545,258	545,258	0	0	0/0	13
ZU8	2	193,292	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/18/2018	7,544.0000	09/18/2018	7,299.5000	Closing Purchase.	6,423	6,423	0	0	0/0	13
ZU8	1	96,614	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/19/2018	7,541.5000	09/18/2018	7,299.5000	Closing Purchase.	3,178	3,178	0	0	0/0	13
ZU8	6	579,723	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/19/2018	7,542.0000	09/18/2018	7,299.5000	Closing Purchase.	19,110	19,110	0	0	0/0	13
ZU8	5	478,587	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/26/2018	7,471.5000	09/18/2018	7,299.5000	Closing Purchase.	11,295	11,295	0	0	0/0	13
ZU8	5	481,854	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/28/2018	7,522.5000	09/18/2018	7,299.5000	Closing Purchase.	14,644	14,644	0	0	0/0	13
ZU8	9	860,303	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	08/15/2018	7,461.5000	09/18/2018	7,299.5000	Closing Purchase.	19,149	19,149	0	0	0/0	13
ZU8	12	1,178,125	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/11/2018	7,663.5000	09/18/2018	7,302.5000	Closing Purchase.	56,896	56,896	0	0	0/0	13
ZU8	2	193,305	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/19/2018	7,544.5000	09/18/2018	7,302.5000	Closing Purchase.	6,357	6,357	0	0	0/0	13
ZU8	1	95,519	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/25/2018	7,456.0000	09/18/2018	7,302.5000	Closing Purchase.	2,016	2,016	0	0	0/0	13
ZU8	1	96,582	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	06/28/2018	7,539.0000	09/18/2018	7,302.5000	Closing Purchase.	3,106	3,106	0	0	0/0	13
ZU8	1	97,870	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	08/10/2018	7,639.5000	09/18/2018	7,302.5000	Closing Purchase.	4,426	4,426	0	0	0/0	13
ZU8	1	95,602	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	08/15/2018	7,462.5000	09/18/2018	7,302.5000	Closing Purchase.	2,101	2,101	0	0	0/0	13
ZU8	1	94,366	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	ICF	09/05/2018	7,366.0000	09/18/2018	7,302.5000	Closing Purchase.	834	834	0	0	0/0	13
ZZ8	3	279,408	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	ICF	09/18/2018	7,270.0000	09/20/2018	7,326.0000	Closing Purchase.	(2,234)	(2,234)	0	0	0/0	13
ZZ8	3	279,004	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	ICF	09/18/2018	7,259.5000	09/20/2018	7,326.5000	Closing Purchase.	(2,672)	(2,672)	0	0	0/0	13
ZZ8	7	651,010	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	ICF	09/18/2018	7,259.5000	09/20/2018	7,327.0000	Closing Purchase.	(6,282)	(6,282)	0	0	0/0	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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ZZ8	5	465,296	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	ICF	09/18/2018	7,264.0000	09/20/2018	7,324.5000	Closing Purchase.	(4,022)	(4,022)	0	0	0/0	13
ZZ8	20	1,861,182	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	ICF	09/18/2018	7,264.0000	09/20/2018	7,325.0000	Closing Purchase.	(16,220)	(16,220)	0	0	0/0	13
ZZ8	1	93,078	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	ICF	09/18/2018	7,265.5000	09/20/2018	7,328.5000	Closing Purchase.	(838)	(838)	0	0	0/0	13
ZZ8	4	372,160	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	ICF	09/18/2018	7,262.5000	09/21/2018	7,444.0000	Closing Purchase.	(9,549)	(9,549)	0	0	0/0	13
ZZ8	67	6,240,110	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	ICF	09/18/2018	7,270.0000	12/18/2018	6,730.0000	Closing Purchase.	458,871	458,871	0	0	0/0	13
ZZ8	270	25,110,393	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	ICF	09/18/2018	7,259.5000	12/18/2018	6,744.5000	Closing Purchase.	1,763,571	1,763,571	0	0	0/0	13
ZZ8	819	76,215,406	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	ICF	09/18/2018	7,264.0000	12/18/2018	6,746.5000	Closing Purchase.	5,375,468	5,375,468	0	0	0/0	13
ZZ8	139	12,932,544	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	ICF	09/18/2018	7,262.5000	12/18/2018	6,751.0000	Closing Purchase.	901,742	901,742	0	0	0/0	13
ZZ8	18	1,675,410	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	ICF	09/18/2018	7,265.5000	12/18/2018	6,739.5000	Closing Purchase.	120,083	120,083	0	0	0/0	13
ZZ8	1	95,999	FTSE 100 IDX FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	ICF	09/28/2018	7,493.5000	12/18/2018	6,739.5000	Closing Purchase.	9,563	9,563	0	0	0/0	13
JYH8	1	111,175	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9400	01/03/2018	89.2400	Closing Purchase.	(375)	(375)	0	0/0	1,250
JYH8	5	555,656	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/03/2018	89.2850	Closing Purchase.	(2,375)	(2,375)	0	0/0	1,250
JYH8	2	222,338	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9350	01/04/2018	88.9800	Closing Purchase.	(113)	(113)	0	0/0	1,250
JYH8	1	111,175	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9400	01/05/2018	88.5950	Closing Purchase.	431	431	0	0/0	1,250
JYH8	5	555,656	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/08/2018	88.7900	Closing Purchase.	719	719	0	0/0	1,250
JYH8	1	111,131	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/08/2018	88.8150	Closing Purchase.	113	113	0	0/0	1,250
JYH8	8	889,050	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/09/2018	89.2500	Closing Purchase.	(3,450)	(3,450)	0	0/0	1,250
JYH8	2	222,338	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9350	01/10/2018	90.0900	Closing Purchase.	(2,888)	(2,888)	0	0/0	1,250
JYH8	4	444,525	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/10/2018	90.1300	Closing Purchase.	(6,125)	(6,125)	0	0/0	1,250
JYH8	1	111,175	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9400	01/12/2018	90.0850	Closing Purchase.	(1,431)	(1,431)	0	0/0	1,250
JYH8	10	1,111,313	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/12/2018	90.1150	Closing Purchase.	(15,125)	(15,125)	0	0/0	1,250
JYH8	4	444,525	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/12/2018	90.1450	Closing Purchase.	(6,200)	(6,200)	0	0/0	1,250
JYH8	1	111,131	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/12/2018	90.0850	Closing Purchase.	(1,475)	(1,475)	0	0/0	1,250
JYH8	1	111,175	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9400	01/16/2018	90.6050	Closing Purchase.	(2,081)	(2,081)	0	0/0	1,250
JYH8	3	333,506	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9350	01/16/2018	90.6300	Closing Purchase.	(6,356)	(6,356)	0	0/0	1,250
JYH8	7	777,919	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/16/2018	90.6100	Closing Purchase.	(14,919)	(14,919)	0	0/0	1,250
JYH8	3	333,394	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/16/2018	90.5950	Closing Purchase.	(6,337)	(6,338)	0	0/0	1,250
JYH8	1	111,131	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/18/2018	90.3600	Closing Purchase.	(1,819)	(1,819)	0	0/0	1,250
JYH8	4	444,525	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/19/2018	90.6650	Closing Purchase.	(8,800)	(8,800)	0	0/0	1,250
JYH8	3	333,506	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9350	01/22/2018	90.5550	Closing Purchase.	(6,075)	(6,075)	0	0/0	1,250
JYH8	10	1,111,313	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/22/2018	90.5550	Closing Purchase.	(20,625)	(20,625)	0	0/0	1,250
JYH8	5	555,656	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/22/2018	90.5450	Closing Purchase.	(10,250)	(10,250)	0	0/0	1,250
JYH8	1	111,175	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9400	01/23/2018	90.9250	Closing Purchase.	(2,481)	(2,481)	0	0/0	1,250
JYH8	2	222,338	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9350	01/23/2018	90.9100	Closing Purchase.	(4,937)	(4,938)	0	0/0	1,250
JYH8	6	666,788	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/23/2018	90.9050	Closing Purchase.	(15,000)	(15,000)	0	0/0	1,250
JYH8	1	111,131	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/23/2018	90.8450	Closing Purchase.	(2,425)	(2,425)	0	0/0	1,250
JYH8	1	111,175	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9400	01/29/2018	92.1250	Closing Purchase.	(3,981)	(3,981)	0	0/0	1,250
JYH8	2	222,338	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9350	01/29/2018	91.9900	Closing Purchase.	(7,637)	(7,638)	0	0/0	1,250
JYH8	7	777,919	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/29/2018	92.0600	Closing Purchase.	(27,606)	(27,606)	0	0/0	1,250
JYH8	4	444,525	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/29/2018	91.9800	Closing Purchase.	(15,375)	(15,375)	0	0/0	1,250
JYH8	1	111,131	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	01/29/2018	91.9900	Closing Purchase.	(3,856)	(3,856)	0	0/0	1,250
JYH8	2	222,350	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9400	02/07/2018	91.7400	Closing Purchase.	(7,000)	(7,000)	0	0/0	1,250
JYH8	3	333,506	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9350	02/07/2018	91.7500	Closing Purchase.	(10,556)	(10,556)	0	0/0	1,250

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
JYH8	8	889,050	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	02/07/2018	91.7450	Closing Purchase.	(28,400)	(28,400)	0	0	0/0	1,250
JYH8	5	555,656	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	02/07/2018	91.7000	Closing Purchase.	(17,469)	(17,469)	0	0	0/0	1,250
JYH8	3	333,394	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	02/07/2018	91.7250	Closing Purchase.	(10,575)	(10,575)	0	0	0/0	1,250
JYH8	1	111,175	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9400	02/13/2018	93.1550	Closing Purchase.	(5,269)	(5,269)	0	0	0/0	1,250
JYH8	10	1,111,313	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	02/13/2018	93.1600	Closing Purchase.	(53,187)	(53,188)	0	0	0/0	1,250
JYH8	3	333,394	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	02/13/2018	93.2100	Closing Purchase.	(16,144)	(16,144)	0	0	0/0	1,250
JYH8	2	222,350	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9400	02/15/2018	94.1900	Closing Purchase.	(13,125)	(13,125)	0	0	0/0	1,250
JYH8	2	222,338	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9350	02/15/2018	94.2700	Closing Purchase.	(13,338)	(13,338)	0	0	0/0	1,250
JYH8	10	1,111,313	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	02/15/2018	94.1700	Closing Purchase.	(65,813)	(65,813)	0	0	0/0	1,250
JYH8	7	777,919	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	02/15/2018	94.2650	Closing Purchase.	(46,900)	(46,900)	0	0	0/0	1,250
JYH8	1	111,131	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	02/15/2018	94.2700	Closing Purchase.	(6,706)	(6,706)	0	0	0/0	1,250
JYH8	2	222,263	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	02/15/2018	94.1600	Closing Purchase.	(13,138)	(13,138)	0	0	0/0	1,250
JYH8	1	111,175	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9400	02/16/2018	94.4300	Closing Purchase.	(6,863)	(6,863)	0	0	0/0	1,250
JYH8	2	222,338	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9350	02/16/2018	94.4300	Closing Purchase.	(13,738)	(13,738)	0	0	0/0	1,250
JYH8	8	889,050	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	02/16/2018	94.4550	Closing Purchase.	(55,500)	(55,500)	0	0	0/0	1,250
JYH8	3	333,394	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	02/22/2018	93.8350	Closing Purchase.	(18,488)	(18,488)	0	0	0/0	1,250
JYH8	1	111,175	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9400	02/27/2018	93.2950	Closing Purchase.	(5,444)	(5,444)	0	0	0/0	1,250
JYH8	1	111,175	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9400	03/06/2018	94.2800	Closing Purchase.	(6,675)	(6,675)	0	0	0/0	1,250
JYH8	1	111,131	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	03/08/2018	94.2900	Closing Purchase.	(6,731)	(6,731)	0	0	0/0	1,250
JYH8	2	222,350	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9400	03/12/2018	93.9000	Closing Purchase.	(12,400)	(12,400)	0	0	0/0	1,250
JYH8	3	333,506	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9350	03/12/2018	93.9150	Closing Purchase.	(18,675)	(18,675)	0	0	0/0	1,250
JYH8	10	1,111,313	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	03/12/2018	93.8950	Closing Purchase.	(62,375)	(62,375)	0	0	0/0	1,250
JYH8	1	111,131	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	03/12/2018	93.9050	Closing Purchase.	(6,250)	(6,250)	0	0	0/0	1,250
JYH8	6	667,050	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9400	03/14/2018	94.0250	Closing Purchase.	(38,138)	(38,138)	0	0	0/0	1,250
JYH8	1	115,000	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	01/31/2018	92.0000	03/14/2018	94.0250	Closing Purchase.	(2,531)	(2,531)	0	0	0/0	1,250
JYH8	2	227,463	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	90.9850	03/14/2018	94.0250	Closing Purchase.	(7,600)	(7,600)	0	0	0/0	1,250
JYH8	5	573,375	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	91.7400	03/14/2018	94.0250	Closing Purchase.	(14,281)	(14,281)	0	0	0/0	1,250
JYH8	3	345,338	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	92.0900	03/14/2018	94.0250	Closing Purchase.	(7,256)	(7,256)	0	0	0/0	1,250
JYH8	1	116,800	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	93.4400	03/14/2018	94.0250	Closing Purchase.	(731)	(731)	0	0	0/0	1,250
JYH8	2	237,088	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	94.8350	03/14/2018	94.0250	Closing Purchase.	2,025	2,025	0	0	0/0	1,250
JYH8	59	6,558,956	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9350	03/14/2018	94.0150	Closing Purchase.	(374,650)	(374,650)	0	0	0/0	1,250
JYH8	8	916,550	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	91.6550	03/14/2018	94.0150	Closing Purchase.	(23,600)	(23,600)	0	0	0/0	1,250
JYH8	3	355,613	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	94.8300	03/14/2018	94.0150	Closing Purchase.	3,056	3,056	0	0	0/0	1,250
JYH8	186	20,670,413	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	03/14/2018	94.0050	Closing Purchase.	(1,185,750)	(1,185,750)	0	0	0/0	1,250
JYH8	20	2,292,250	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	91.6900	03/14/2018	94.0050	Closing Purchase.	(57,875)	(57,875)	0	0	0/0	1,250
JYH8	8	916,950	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	91.6950	03/14/2018	94.0050	Closing Purchase.	(23,100)	(23,100)	0	0	0/0	1,250
JYH8	5	576,375	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	92.2200	03/14/2018	94.0050	Closing Purchase.	(11,156)	(11,156)	0	0	0/0	1,250
JYH8	105	11,668,781	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	03/14/2018	94.0450	Closing Purchase.	(674,625)	(674,625)	0	0	0/0	1,250
JYH8	7	802,856	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	91.7550	03/14/2018	94.0450	Closing Purchase.	(20,038)	(20,038)	0	0	0/0	1,250
JYH8	8	917,600	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	91.7600	03/14/2018	94.0450	Closing Purchase.	(22,850)	(22,850)	0	0	0/0	1,250
JYH8	3	351,019	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/28/2018	93.6050	03/14/2018	94.0450	Closing Purchase.	(1,650)	(1,650)	0	0	0/0	1,250
JYH8	4	467,575	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	93.5150	03/14/2018	94.0450	Closing Purchase.	(2,650)	(2,650)	0	0	0/0	1,250
JYH8	3	355,950	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	94.9200	03/14/2018	94.0450	Closing Purchase.	3,281	3,281	0	0	0/0	1,250

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
JYH8	7	777,919	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/13/2017	88.9050	03/14/2018	94.0700	Closing Purchase.	(45,194)	(45,194)	0	0	0/0	1,250
JYH8	1	113,444	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/02/2018	90.7550	03/14/2018	94.0700	Closing Purchase.	(4,144)	(4,144)	0	0	0/0	1,250
JYH8	1	113,806	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	91.0450	03/14/2018	94.0700	Closing Purchase.	(3,781)	(3,781)	0	0	0/0	1,250
JYH8	5	573,563	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	91.7700	03/14/2018	94.0700	Closing Purchase.	(14,375)	(14,375)	0	0	0/0	1,250
JYH8	3	345,694	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	92.1850	03/14/2018	94.0700	Closing Purchase.	(7,069)	(7,069)	0	0	0/0	1,250
JYH8	1	116,863	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	93.4900	03/14/2018	94.0700	Closing Purchase.	(725)	(725)	0	0	0/0	1,250
JYH8	1	118,575	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	03/22/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	94.8600	03/14/2018	94.0700	Closing Purchase.	988	988	0	0	0/0	1,250
JYM8	1	118,288	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6300	03/27/2018	95.1700	Closing Purchase.	(675)	(675)	0	0	0/0	1,250
JYM8	1	118,288	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6300	04/05/2018	93.6500	Closing Purchase.	1,225	1,225	0	0	0/0	1,250
JYM8	5	591,563	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6500	04/05/2018	93.5400	Closing Purchase.	6,938	6,938	0	0	0/0	1,250
JYM8	1	118,344	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6750	04/05/2018	93.4700	Closing Purchase.	1,506	1,506	0	0	0/0	1,250
JYM8	1	118,288	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6300	04/06/2018	93.7650	Closing Purchase.	1,081	1,081	0	0	0/0	1,250
JYM8	3	354,938	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6500	04/06/2018	93.8100	Closing Purchase.	3,150	3,150	0	0	0/0	1,250
JYM8	1	118,344	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6750	04/06/2018	93.8500	Closing Purchase.	1,031	1,031	0	0	0/0	1,250
JYM8	1	118,288	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6300	04/11/2018	93.9800	Closing Purchase.	812	813	0	0	0/0	1,250
JYM8	5	591,313	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6100	04/11/2018	94.0000	Closing Purchase.	3,813	3,813	0	0	0/0	1,250
JYM8	1	118,344	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6750	04/11/2018	94.1350	Closing Purchase.	675	675	0	0	0/0	1,250
JYM8	1	118,288	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6300	04/13/2018	93.3800	Closing Purchase.	1,563	1,563	0	0	0/0	1,250
JYM8	2	236,550	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6200	04/13/2018	93.3300	Closing Purchase.	3,225	3,225	0	0	0/0	1,250
JYM8	5	591,313	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6100	04/13/2018	93.3750	Closing Purchase.	7,719	7,719	0	0	0/0	1,250
JYM8	1	118,263	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6100	04/13/2018	93.3800	Closing Purchase.	1,538	1,538	0	0	0/0	1,250
JYM8	5	591,563	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6500	04/13/2018	93.3750	Closing Purchase.	7,969	7,969	0	0	0/0	1,250
JYM8	1	118,344	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6750	04/18/2018	93.6150	Closing Purchase.	1,325	1,325	0	0	0/0	1,250
JYM8	1	118,288	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6300	05/10/2018	91.5500	Closing Purchase.	3,850	3,850	0	0	0/0	1,250
JYM8	1	118,288	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6300	05/11/2018	91.6750	Closing Purchase.	3,694	3,694	0	0	0/0	1,250
JYM8	1	118,344	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6750	05/11/2018	91.6450	Closing Purchase.	3,788	3,788	0	0	0/0	1,250
JYM8	1	118,288	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6300	05/31/2018	92.2400	Closing Purchase.	2,988	2,988	0	0	0/0	1,250
JYM8	1	118,344	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6750	05/31/2018	92.2600	Closing Purchase.	3,019	3,019	0	0	0/0	1,250
JYM8	2	236,550	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6200	06/06/2018	90.8300	Closing Purchase.	9,475	9,475	0	0	0/0	1,250
JYM8	6	709,575	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6100	06/06/2018	90.8550	Closing Purchase.	28,163	28,163	0	0	0/0	1,250
JYM8	1	118,344	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6750	06/06/2018	90.8350	Closing Purchase.	4,800	4,800	0	0	0/0	1,250
JYM8	12	1,419,450	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6300	06/12/2018	90.7350	Closing Purchase.	58,425	58,425	0	0	0/0	1,250
JYM8	1	118,813	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2018	95.0500	06/12/2018	90.7350	Closing Purchase.	5,394	5,394	0	0	0/0	1,250
JYM8	3	358,819	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	95.6850	06/12/2018	90.7350	Closing Purchase.	18,563	18,563	0	0	0/0	1,250
JYM8	1	119,606	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	95.6850	06/12/2018	90.7350	Closing Purchase.	6,188	6,188	0	0	0/0	1,250
JYM8	1	118,350	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/28/2018	94.6800	06/12/2018	90.7350	Closing Purchase.	4,931	4,931	0	0	0/0	1,250
JYM8	1	117,856	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	94.2850	06/12/2018	90.7350	Closing Purchase.	4,438	4,438	0	0	0/0	1,250
JYM8	1	117,269	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/09/2018	93.8150	06/12/2018	90.7350	Closing Purchase.	3,850	3,850	0	0	0/0	1,250
JYM8	2	229,488	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/25/2018	91.7950	06/12/2018	90.7350	Closing Purchase.	2,650	2,650	0	0	0/0	1,250
JYM8	1	114,906	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/29/2018	91.9250	06/12/2018	90.7350	Closing Purchase.	1,488	1,488	0	0	0/0	1,250
JYM8	1	114,919	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	91.9350	06/12/2018	90.7350	Closing Purchase.	1,500	1,500	0	0	0/0	1,250
JYM8	66	7,806,150	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6200	06/12/2018	90.7150	Closing Purchase.	322,163	322,163	0	0	0/0	1,250
JYM8	3	358,725	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	95.6600	06/12/2018	90.7150	Closing Purchase.	18,544	18,544	0	0	0/0	1,250

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
JYM8	2	239,163	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	95.6650	06/12/2018	90.7150	Closing Purchase.	12,375	12,375	0	0	0/0	1,250
JYM8	2	235,688	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	94.2750	06/12/2018	90.7150	Closing Purchase.	8,900	8,900	0	0	0/0	1,250
JYM8	2	229,875	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	91.9500	06/12/2018	90.7150	Closing Purchase.	3,088	3,088	0	0	0/0	1,250
JYM8	202	23,889,025	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6100	06/12/2018	90.7100	Closing Purchase.	984,750	984,750	0	0	0/0	1,250
JYM8	10	1,195,875	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	95.6700	06/12/2018	90.7100	Closing Purchase.	62,000	62,000	0	0	0/0	1,250
JYM8	8	947,100	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/28/2018	94.7100	06/12/2018	90.7100	Closing Purchase.	40,000	40,000	0	0	0/0	1,250
JYM8	5	589,188	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	94.2700	06/12/2018	90.7100	Closing Purchase.	22,250	22,250	0	0	0/0	1,250
JYM8	5	574,688	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	91.9500	06/12/2018	90.7100	Closing Purchase.	7,750	7,750	0	0	0/0	1,250
JYM8	117	13,842,563	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6500	06/12/2018	90.7400	Closing Purchase.	571,838	571,838	0	0	0/0	1,250
JYM8	7	837,069	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	95.6650	06/12/2018	90.7400	Closing Purchase.	43,094	43,094	0	0	0/0	1,250
JYM8	5	591,625	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/28/2018	94.6600	06/12/2018	90.7400	Closing Purchase.	24,500	24,500	0	0	0/0	1,250
JYM8	3	344,663	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	91.9100	06/12/2018	90.7400	Closing Purchase.	4,388	4,388	0	0	0/0	1,250
JYM8	4	456,800	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/01/2018	91.3600	06/12/2018	90.7400	Closing Purchase.	3,100	3,100	0	0	0/0	1,250
JYM8	5	574,563	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	91.9300	06/12/2018	90.7400	Closing Purchase.	7,438	7,438	0	0	0/0	1,250
JYM8	12	1,420,125	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.6750	06/12/2018	90.7550	Closing Purchase.	58,800	58,800	0	0	0/0	1,250
JYM8	1	118,444	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	94.7550	06/12/2018	90.7550	Closing Purchase.	5,000	5,000	0	0	0/0	1,250
JYM8	1	118,156	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	94.5250	06/12/2018	90.7550	Closing Purchase.	4,713	4,713	0	0	0/0	1,250
JYM8	2	239,188	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	95.6750	06/12/2018	90.7550	Closing Purchase.	12,300	12,300	0	0	0/0	1,250
JYM8	1	117,869	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	94.2950	06/12/2018	90.7550	Closing Purchase.	4,425	4,425	0	0	0/0	1,250
JYM8	1	117,238	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/09/2018	93.7900	06/12/2018	90.7550	Closing Purchase.	3,794	3,794	0	0	0/0	1,250
JYM8	1	114,894	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	91.9150	06/12/2018	90.7550	Closing Purchase.	1,450	1,450	0	0	0/0	1,250
JYM8	1	114,769	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/25/2018	91.8150	06/12/2018	90.7550	Closing Purchase.	1,325	1,325	0	0	0/0	1,250
JYM8	2	229,788	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	06/20/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	91.9150	06/12/2018	90.7550	Closing Purchase.	2,900	2,900	0	0	0/0	1,250
JYU8	1	114,163	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3300	07/06/2018	90.9200	Closing Purchase.	512	513	0	0	0/0	1,250
JYU8	1	114,138	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3100	07/09/2018	90.7650	Closing Purchase.	681	681	0	0	0/0	1,250
JYU8	1	114,163	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3300	07/10/2018	90.3000	Closing Purchase.	1,288	1,288	0	0	0/0	1,250
JYU8	4	456,575	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3150	07/23/2018	90.1300	Closing Purchase.	5,925	5,925	0	0	0/0	1,250
JYU8	1	114,163	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3300	07/23/2018	90.0600	Closing Purchase.	1,588	1,588	0	0	0/0	1,250
JYU8	1	114,138	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3100	07/24/2018	90.3650	Closing Purchase.	1,181	1,181	0	0	0/0	1,250
JYU8	2	228,225	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.2900	07/24/2018	90.3550	Closing Purchase.	2,338	2,338	0	0	0/0	1,250
JYU8	7	798,744	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.2850	07/24/2018	90.3700	Closing Purchase.	8,006	8,006	0	0	0/0	1,250
JYU8	1	114,138	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3100	08/07/2018	90.1550	Closing Purchase.	1,444	1,444	0	0	0/0	1,250
JYU8	1	114,113	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.2900	08/07/2018	90.1700	Closing Purchase.	1,400	1,400	0	0	0/0	1,250
JYU8	5	570,719	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3150	08/07/2018	90.1750	Closing Purchase.	7,125	7,125	0	0	0/0	1,250
JYU8	2	228,325	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3300	08/07/2018	90.1550	Closing Purchase.	2,937	2,938	0	0	0/0	1,250
JYU8	1	114,138	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3100	08/20/2018	90.7150	Closing Purchase.	744	744	0	0	0/0	1,250
JYU8	1	114,138	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3100	08/21/2018	90.7500	Closing Purchase.	700	700	0	0	0/0	1,250
JYU8	1	114,163	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3300	08/21/2018	90.6900	Closing Purchase.	800	800	0	0	0/0	1,250
JYU8	1	114,138	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3100	08/27/2018	90.2000	Closing Purchase.	1,388	1,388	0	0	0/0	1,250
JYU8	1	114,163	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3300	08/29/2018	89.6500	Closing Purchase.	2,100	2,100	0	0	0/0	1,250
JYU8	4	456,575	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3150	09/11/2018	89.6750	Closing Purchase.	8,200	8,200	0	0	0/0	1,250
JYU8	18	2,054,475	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3100	09/12/2018	89.9050	Closing Purchase.	31,613	31,613	0	0	0/0	1,250
JYU8	1	114,625	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/19/2018	91.7000	09/12/2018	89.9050	Closing Purchase.	2,244	2,244	0	0	0/0	1,250

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
JYU8	1	114,069	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	91.2550	09/12/2018	89.9050	Closing Purchase.	1,687	1,688	0	0	0/0	1,250
JYU8	2	226,825	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	90.7300	09/12/2018	89.9050	Closing Purchase.	2,063	2,063	0	0	0/0	1,250
JYU8	1	112,163	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/05/2018	89.7300	09/12/2018	89.9050	Closing Purchase.	(219)	(219)	0	0	0/0	1,250
JYU8	72	8,216,100	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.2900	09/12/2018	89.9800	Closing Purchase.	117,900	117,900	0	0	0/0	1,250
JYU8	2	227,913	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	91.1650	09/12/2018	89.9800	Closing Purchase.	2,963	2,963	0	0	0/0	1,250
JYU8	223	25,445,694	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.2850	09/12/2018	89.9100	Closing Purchase.	383,281	383,281	0	0	0/0	1,250
JYU8	5	569,875	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	91.1800	09/12/2018	89.9100	Closing Purchase.	7,938	7,938	0	0	0/0	1,250
JYU8	128	14,610,400	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3150	09/12/2018	89.9700	Closing Purchase.	215,200	215,200	0	0	0/0	1,250
JYU8	4	458,700	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	91.7400	09/12/2018	89.9700	Closing Purchase.	8,850	8,850	0	0	0/0	1,250
JYU8	4	456,225	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	91.2450	09/12/2018	89.9700	Closing Purchase.	6,375	6,375	0	0	0/0	1,250
JYU8	15	1,712,438	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	91.3300	09/12/2018	89.9650	Closing Purchase.	25,594	25,594	0	0	0/0	1,250
JYU8	1	114,525	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/19/2018	91.6200	09/12/2018	89.9650	Closing Purchase.	2,069	2,069	0	0	0/0	1,250
JYU8	1	114,625	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	91.7000	09/12/2018	89.9650	Closing Purchase.	2,169	2,169	0	0	0/0	1,250
JYU8	1	114,063	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	91.2500	09/12/2018	89.9650	Closing Purchase.	1,606	1,606	0	0	0/0	1,250
JYU8	1	113,094	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/10/2018	90.4750	09/12/2018	89.9650	Closing Purchase.	637	638	0	0	0/0	1,250
JYU8	1	112,088	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	09/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/05/2018	89.6700	09/12/2018	89.9650	Closing Purchase.	(369)	(369)	0	0	0/0	1,250
JYZ8	1	113,194	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	90.5550	09/13/2018	89.9850	Closing Purchase.	713	713	0	0	0/0	1,250
JYZ8	5	565,625	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	90.5000	09/14/2018	89.8200	Closing Purchase.	4,250	4,250	0	0	0/0	1,250
JYZ8	2	226,425	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	90.5700	09/18/2018	89.5650	Closing Purchase.	2,512	2,513	0	0	0/0	1,250
JYZ8	3	339,600	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	90.5600	09/19/2018	89.6450	Closing Purchase.	3,431	3,431	0	0	0/0	1,250
JYZ8	1	113,119	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	90.4950	09/20/2018	89.5550	Closing Purchase.	1,175	1,175	0	0	0/0	1,250
JYZ8	5	565,625	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	90.5000	09/20/2018	89.4400	Closing Purchase.	6,625	6,625	0	0	0/0	1,250
JYZ8	22	2,488,613	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	90.4950	12/12/2018	88.2700	Closing Purchase.	61,188	61,188	0	0	0/0	1,250
JYZ8	72	8,151,300	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	90.5700	12/12/2018	88.2950	Closing Purchase.	204,750	204,750	0	0	0/0	1,250
JYZ8	218	24,661,250	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	90.5000	12/12/2018	88.3050	Closing Purchase.	598,137	598,138	0	0	0/0	1,250
JYZ8	133	15,055,600	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	90.5600	12/12/2018	88.3200	Closing Purchase.	372,400	372,400	0	0	0/0	1,250
JYZ8	19	2,150,681	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	90.5550	12/12/2018	88.3500	Closing Purchase.	52,369	52,369	0	0	0/0	1,250
JYZ8	1	110,675	JPN YEN CURR FUT	Variable Annuities	Exhibit 5	Equity Risk	12/19/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/28/2018	88.5400	12/12/2018	88.3500	Closing Purchase.	238	238	0	0	0/0	1,250
NQH8	6	763,050	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.7500	01/02/2018	6,514.5000	Closing Purchase.	(18,690)	(18,690)	0	0	0/0	20
NQH8	4	508,700	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.7500	01/02/2018	6,514.7500	Closing Purchase.	(12,480)	(12,480)	0	0	0/0	20
NQH8	2	254,356	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	01/03/2018	6,564.0000	Closing Purchase.	(8,204)	(8,204)	0	0	0/0	20
NQH8	4	508,704	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/03/2018	6,569.2500	Closing Purchase.	(16,836)	(16,836)	0	0	0/0	20
NQH8	15	1,907,625	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.7500	01/03/2018	6,572.0000	Closing Purchase.	(63,975)	(63,975)	0	0	0/0	20
NQH8	1	127,178	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	01/04/2018	6,609.0000	Closing Purchase.	(5,002)	(5,002)	0	0	0/0	20
NQH8	2	254,356	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	01/05/2018	6,635.5000	Closing Purchase.	(11,064)	(11,064)	0	0	0/0	20
NQH8	4	508,704	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/05/2018	6,634.5000	Closing Purchase.	(22,056)	(22,056)	0	0	0/0	20
NQH8	16	2,034,800	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.7500	01/05/2018	6,635.0000	Closing Purchase.	(88,400)	(88,400)	0	0	0/0	20
NQH8	4	508,700	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.7500	01/05/2018	6,635.5000	Closing Purchase.	(22,140)	(22,140)	0	0	0/0	20
NQH8	1	127,178	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	01/08/2018	6,678.5000	Closing Purchase.	(6,392)	(6,392)	0	0	0/0	20
NQH8	2	254,350	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.7500	01/08/2018	6,673.2500	Closing Purchase.	(12,580)	(12,580)	0	0	0/0	20
NQH8	8	1,017,400	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.7500	01/08/2018	6,673.5000	Closing Purchase.	(50,360)	(50,360)	0	0	0/0	20
NQH8	1	127,178	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	01/08/2018	6,679.5000	Closing Purchase.	(6,412)	(6,412)	0	0	0/0	20
NQH8	3	381,528	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/09/2018	6,678.5000	Closing Purchase.	(19,182)	(19,182)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
NQH8	10	1,271,750	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.7500	01/10/2018	6,651.7500	Closing Purchase.	(58,600)	(58,600)	0	0	0/0	20
NQH8	3	381,534	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	01/12/2018	6,740.0000	Closing Purchase.	(22,866)	(22,866)	0	0	0/0	20
NQH8	5	635,880	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/12/2018	6,757.0000	Closing Purchase.	(39,820)	(39,820)	0	0	0/0	20
NQH8	1	127,176	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/12/2018	6,757.2500	Closing Purchase.	(7,969)	(7,969)	0	0	0/0	20
NQH8	4	508,700	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.7500	01/12/2018	6,752.2500	Closing Purchase.	(31,480)	(31,480)	0	0	0/0	20
NQH8	5	635,880	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/12/2018	6,752.2500	Closing Purchase.	(39,345)	(39,345)	0	0	0/0	20
NQH8	16	2,034,816	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/12/2018	6,753.0000	Closing Purchase.	(126,144)	(126,144)	0	0	0/0	20
NQH8	1	127,177	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	01/12/2018	6,755.5000	Closing Purchase.	(7,933)	(7,933)	0	0	0/0	20
NQH8	1	127,178	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	01/16/2018	6,818.7500	Closing Purchase.	(9,197)	(9,197)	0	0	0/0	20
NQH8	6	763,056	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/16/2018	6,825.0000	Closing Purchase.	(55,944)	(55,944)	0	0	0/0	20
NQH8	9	1,144,584	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/16/2018	6,825.2500	Closing Purchase.	(83,961)	(83,961)	0	0	0/0	20
NQH8	3	381,528	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/18/2018	6,816.0000	Closing Purchase.	(27,432)	(27,432)	0	0	0/0	20
NQH8	1	127,177	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	01/19/2018	6,819.0000	Closing Purchase.	(9,203)	(9,203)	0	0	0/0	20
NQH8	1	127,178	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	01/22/2018	6,877.7500	Closing Purchase.	(10,377)	(10,377)	0	0	0/0	20
NQH8	5	635,880	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/22/2018	6,883.7500	Closing Purchase.	(52,495)	(52,495)	0	0	0/0	20
NQH8	9	1,144,584	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/22/2018	6,882.0000	Closing Purchase.	(94,176)	(94,176)	0	0	0/0	20
NQH8	7	890,232	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/22/2018	6,882.2500	Closing Purchase.	(73,283)	(73,283)	0	0	0/0	20
NQH8	4	508,704	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/22/2018	6,882.5000	Closing Purchase.	(41,896)	(41,896)	0	0	0/0	20
NQH8	10	1,271,760	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/22/2018	6,882.7500	Closing Purchase.	(104,790)	(104,790)	0	0	0/0	20
NQH8	2	254,356	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	01/23/2018	6,971.5000	Closing Purchase.	(24,504)	(24,504)	0	0	0/0	20
NQH8	1	127,178	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	01/23/2018	6,974.5000	Closing Purchase.	(12,312)	(12,312)	0	0	0/0	20
NQH8	3	416,820	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	01/24/2018	6,947.0000	01/24/2018	6,997.2500	Closing Purchase.	(3,015)	(3,015)	0	0	0/0	20
NQH8	3	381,528	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/24/2018	6,996.7500	Closing Purchase.	(38,277)	(38,277)	0	0	0/0	20
NQH8	7	973,560	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	01/24/2018	6,954.0000	01/24/2018	6,996.7500	Closing Purchase.	(5,985)	(5,985)	0	0	0/0	20
NQH8	7	890,232	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/24/2018	6,997.0000	Closing Purchase.	(89,348)	(89,348)	0	0	0/0	20
NQH8	3	381,528	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	01/24/2018	6,997.2500	Closing Purchase.	(38,307)	(38,307)	0	0	0/0	20
NQH8	3	381,531	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	01/24/2018	6,997.2500	Closing Purchase.	(38,304)	(38,304)	0	0	0/0	20
NQH8	10	1,271,770	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	01/24/2018	6,997.5000	Closing Purchase.	(127,730)	(127,730)	0	0	0/0	20
NQH8	17	2,162,009	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	01/24/2018	6,997.7500	Closing Purchase.	(217,226)	(217,226)	0	0	0/0	20
NQH8	6	834,720	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	01/24/2018	6,956.0000	01/24/2018	6,990.0000	Closing Purchase.	(4,080)	(4,080)	0	0	0/0	20
NQH8	1	138,905	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	01/24/2018	6,945.2500	01/24/2018	6,982.2500	Closing Purchase.	(740)	(740)	0	0	0/0	20
NQH8	1	127,177	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	01/25/2018	6,935.5000	Closing Purchase.	(11,533)	(11,533)	0	0	0/0	20
NQH8	1	127,178	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	01/25/2018	6,941.5000	Closing Purchase.	(11,652)	(11,652)	0	0	0/0	20
NQH8	1	127,178	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	01/26/2018	6,999.0000	Closing Purchase.	(12,802)	(12,802)	0	0	0/0	20
NQH8	1	127,178	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	01/29/2018	7,008.0000	Closing Purchase.	(12,982)	(12,982)	0	0	0/0	20
NQH8	1	127,177	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	01/30/2018	6,932.7500	Closing Purchase.	(11,478)	(11,478)	0	0	0/0	20
NQH8	4	508,712	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	02/07/2018	6,656.0000	Closing Purchase.	(23,768)	(23,768)	0	0	0/0	20
NQH8	1	127,177	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	02/07/2018	6,677.7500	Closing Purchase.	(6,378)	(6,378)	0	0	0/0	20
NQH8	1	128,160	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/12/2017	6,408.0000	02/07/2018	6,693.7500	Closing Purchase.	(5,715)	(5,715)	0	0	0/0	20
NQH8	1	127,178	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	02/13/2018	6,520.5000	Closing Purchase.	(3,232)	(3,232)	0	0	0/0	20
NQH8	1	128,900	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/26/2017	6,445.0000	02/13/2018	6,536.0000	Closing Purchase.	(1,820)	(1,820)	0	0	0/0	20
NQH8	1	127,178	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	02/14/2018	6,607.5000	Closing Purchase.	(4,972)	(4,972)	0	0	0/0	20
NQH8	1	127,178	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	02/14/2018	6,607.7500	Closing Purchase.	(4,977)	(4,977)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
NQH8	2	254,356	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	02/15/2018	6,751.7500	Closing Purchase.	(15,714)	(15,714)	0	0	0/0	20
NQH8	1	127,178	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9000	02/15/2018	6,752.0000	Closing Purchase.	(7,862)	(7,862)	0	0	0/0	20
NQH8	1	127,179	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9500	02/15/2018	6,752.0000	Closing Purchase.	(7,861)	(7,861)	0	0	0/0	20
NQH8	3	381,528	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	02/15/2018	6,705.0000	Closing Purchase.	(20,772)	(20,772)	0	0	0/0	20
NQH8	1	127,177	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	02/15/2018	6,722.2500	Closing Purchase.	(7,268)	(7,268)	0	0	0/0	20
NQH8	11	1,398,947	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	02/15/2018	6,722.5000	Closing Purchase.	(80,003)	(80,003)	0	0	0/0	20
NQH8	19	2,416,363	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	02/15/2018	6,722.7500	Closing Purchase.	(138,282)	(138,282)	0	0	0/0	20
NQH8	1	127,177	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	02/15/2018	6,723.0000	Closing Purchase.	(7,283)	(7,283)	0	0	0/0	20
NQH8	6	763,062	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	02/15/2018	6,723.2500	Closing Purchase.	(43,728)	(43,728)	0	0	0/0	20
NQH8	2	254,354	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	02/15/2018	6,724.2500	Closing Purchase.	(14,616)	(14,616)	0	0	0/0	20
NQH8	1	127,177	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	02/15/2018	6,700.0000	Closing Purchase.	(6,823)	(6,823)	0	0	0/0	20
NQH8	3	381,537	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9500	02/16/2018	6,826.0000	Closing Purchase.	(28,023)	(28,023)	0	0	0/0	20
NQH8	1	127,179	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9500	02/16/2018	6,826.2500	Closing Purchase.	(9,346)	(9,346)	0	0	0/0	20
NQH8	4	508,704	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	02/16/2018	6,823.5000	Closing Purchase.	(37,176)	(37,176)	0	0	0/0	20
NQH8	14	1,780,478	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	02/16/2018	6,823.2500	Closing Purchase.	(130,032)	(130,032)	0	0	0/0	20
NQH8	6	763,062	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	02/16/2018	6,823.5000	Closing Purchase.	(55,758)	(55,758)	0	0	0/0	20
NQH8	1	138,905	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	01/24/2018	6,945.2500	02/16/2018	6,819.7500	Closing Purchase.	2,510	2,510	0	0	0/0	20
NQH8	1	127,179	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9500	02/26/2018	6,950.7500	Closing Purchase.	(11,836)	(11,836)	0	0	0/0	20
NQH8	3	381,528	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	02/26/2018	6,982.0000	Closing Purchase.	(37,392)	(37,392)	0	0	0/0	20
NQH8	8	1,017,416	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	02/26/2018	6,940.0000	Closing Purchase.	(92,984)	(92,984)	0	0	0/0	20
NQH8	1	127,177	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	02/26/2018	6,940.2500	Closing Purchase.	(11,628)	(11,628)	0	0	0/0	20
NQH8	7	890,239	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	02/26/2018	6,940.7500	Closing Purchase.	(81,466)	(81,466)	0	0	0/0	20
NQH8	4	508,708	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	02/26/2018	6,941.2500	Closing Purchase.	(46,592)	(46,592)	0	0	0/0	20
NQH8	1	135,735	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	6,786.7500	02/26/2018	6,978.2500	Closing Purchase.	(3,830)	(3,830)	0	0	0/0	20
NQH8	1	127,179	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9500	02/27/2018	6,997.0000	Closing Purchase.	(12,761)	(12,761)	0	0	0/0	20
NQH8	2	254,358	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9500	02/27/2018	6,997.2500	Closing Purchase.	(25,532)	(25,532)	0	0	0/0	20
NQH8	2	254,354	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	02/27/2018	6,976.5000	Closing Purchase.	(24,706)	(24,706)	0	0	0/0	20
NQH8	12	1,526,124	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	02/27/2018	6,976.7500	Closing Purchase.	(148,296)	(148,296)	0	0	0/0	20
NQH8	2	278,400	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/01/2018	6,960.0000	02/27/2018	6,976.7500	Closing Purchase.	(670)	(670)	0	0	0/0	20
NQH8	4	556,800	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/01/2018	6,960.0000	02/27/2018	6,977.0000	Closing Purchase.	(1,360)	(1,360)	0	0	0/0	20
NQH8	1	129,690	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,484.5000	03/05/2018	6,804.7500	Closing Purchase.	(6,405)	(6,405)	0	0	0/0	20
NQH8	2	254,358	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9500	03/06/2018	6,939.0000	Closing Purchase.	(23,202)	(23,202)	0	0	0/0	20
NQH8	4	556,800	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/01/2018	6,960.0000	03/06/2018	6,931.7500	Closing Purchase.	2,260	2,260	0	0	0/0	20
NQH8	14	1,904,630	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	6,802.2500	03/06/2018	6,931.7500	Closing Purchase.	(36,260)	(36,260)	0	0	0/0	20
NQH8	2	254,354	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	03/06/2018	6,926.7500	Closing Purchase.	(22,716)	(22,716)	0	0	0/0	20
NQH8	1	129,690	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,484.5000	03/06/2018	6,925.7500	Closing Purchase.	(8,825)	(8,825)	0	0	0/0	20
NQH8	1	127,179	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9500	03/08/2018	6,954.0000	Closing Purchase.	(11,901)	(11,901)	0	0	0/0	20
NQH8	2	254,358	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.9500	03/09/2018	7,043.5000	Closing Purchase.	(27,382)	(27,382)	0	0	0/0	20
NQH8	5	635,880	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	03/09/2018	7,053.7500	Closing Purchase.	(69,495)	(69,495)	0	0	0/0	20
NQH8	11	1,496,495	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	6,802.2500	03/09/2018	7,052.5000	Closing Purchase.	(55,055)	(55,055)	0	0	0/0	20
NQH8	2	257,600	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,440.0000	03/09/2018	7,052.5000	Closing Purchase.	(24,500)	(24,500)	0	0	0/0	20
NQH8	7	901,600	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,440.0000	03/09/2018	7,053.0000	Closing Purchase.	(85,820)	(85,820)	0	0	0/0	20
NQH8	1	127,177	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8500	03/09/2018	7,081.5000	Closing Purchase.	(14,453)	(14,453)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
NQH8	1	138,755	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	01/30/2018	6,937.7500	03/12/2018	7,145.7500	Closing Purchase.	(4,160)	(4,160)	0	0	0/0	20
NQH8	1	139,675	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	01/31/2018	6,983.7500	03/12/2018	7,145.7500	Closing Purchase.	(3,240)	(3,240)	0	0	0/0	20
NQH8	1	137,170	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/02/2018	6,858.5000	03/12/2018	7,145.7500	Closing Purchase.	(5,745)	(5,745)	0	0	0/0	20
NQH8	1	137,170	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/02/2018	6,858.5000	03/12/2018	7,098.2500	Closing Purchase.	(4,795)	(4,795)	0	0	0/0	20
NQH8	4	542,960	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	6,787.0000	03/12/2018	7,098.2500	Closing Purchase.	(24,900)	(24,900)	0	0	0/0	20
NQH8	4	520,540	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,506.7500	03/12/2018	7,098.2500	Closing Purchase.	(47,320)	(47,320)	0	0	0/0	20
NQH8	8	1,041,120	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,507.0000	03/12/2018	7,098.2500	Closing Purchase.	(94,600)	(94,600)	0	0	0/0	20
NQH8	1	130,795	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,539.7500	03/12/2018	7,098.2500	Closing Purchase.	(11,170)	(11,170)	0	0	0/0	20
NQH8	1	128,475	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/08/2018	6,423.7500	03/12/2018	7,098.2500	Closing Purchase.	(13,490)	(13,490)	0	0	0/0	20
NQH8	6	766,080	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	6,384.0000	03/12/2018	7,098.2500	Closing Purchase.	(85,710)	(85,710)	0	0	0/0	20
NQH8	4	549,600	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	6,870.0000	03/12/2018	7,098.2500	Closing Purchase.	(18,260)	(18,260)	0	0	0/0	20
NQH8	1	134,445	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	6,722.2500	03/12/2018	7,098.2500	Closing Purchase.	(7,520)	(7,520)	0	0	0/0	20
NQH8	2	268,280	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	6,707.0000	03/12/2018	7,098.2500	Closing Purchase.	(15,650)	(15,650)	0	0	0/0	20
NQH8	1	134,145	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	6,707.2500	03/12/2018	7,098.2500	Closing Purchase.	(7,820)	(7,820)	0	0	0/0	20
NQH8	4	508,704	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	03/12/2018	7,144.7500	Closing Purchase.	(62,876)	(62,876)	0	0	0/0	20
NQH8	20	2,543,520	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	6,358.8000	03/12/2018	7,098.2500	Closing Purchase.	(295,780)	(295,780)	0	0	0/0	20
NQH8	2	260,920	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,523.0000	03/12/2018	7,098.2500	Closing Purchase.	(23,010)	(23,010)	0	0	0/0	20
NQH8	11	1,435,610	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,525.5000	03/12/2018	7,098.2500	Closing Purchase.	(126,005)	(126,005)	0	0	0/0	20
NQH8	4	522,060	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,525.7500	03/12/2018	7,098.2500	Closing Purchase.	(45,800)	(45,800)	0	0	0/0	20
NQH8	3	402,645	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	6,710.7500	03/12/2018	7,098.2500	Closing Purchase.	(23,250)	(23,250)	0	0	0/0	20
NQH8	1	134,220	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	6,711.0000	03/12/2018	7,098.2500	Closing Purchase.	(7,745)	(7,745)	0	0	0/0	20
NQH8	8	1,030,440	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,440.2500	03/12/2018	7,141.2500	Closing Purchase.	(112,160)	(112,160)	0	0	0/0	20
NQH8	8	1,030,480	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,440.5000	03/12/2018	7,141.2500	Closing Purchase.	(112,120)	(112,120)	0	0	0/0	20
NQH8	4	515,260	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,440.7500	03/12/2018	7,141.2500	Closing Purchase.	(56,040)	(56,040)	0	0	0/0	20
NQH8	2	257,630	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,440.7500	03/12/2018	7,141.5000	Closing Purchase.	(28,030)	(28,030)	0	0	0/0	20
NQH8	3	386,445	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,440.7500	03/12/2018	7,142.0000	Closing Purchase.	(42,075)	(42,075)	0	0	0/0	20
NQH8	7	901,705	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,440.7500	03/12/2018	7,098.2500	Closing Purchase.	(92,050)	(92,050)	0	0	0/0	20
NQH8	40	5,152,800	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,441.0000	03/12/2018	7,098.2500	Closing Purchase.	(525,800)	(525,800)	0	0	0/0	20
NQH8	9	1,159,425	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,441.2500	03/12/2018	7,098.2500	Closing Purchase.	(118,260)	(118,260)	0	0	0/0	20
NQH8	9	1,137,780	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	6,321.0000	03/12/2018	7,098.2500	Closing Purchase.	(139,905)	(139,905)	0	0	0/0	20
NQH8	11	1,390,675	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	6,321.2500	03/12/2018	7,098.2500	Closing Purchase.	(170,940)	(170,940)	0	0	0/0	20
NQH8	7	960,225	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	6,858.7500	03/12/2018	7,098.2500	Closing Purchase.	(33,530)	(33,530)	0	0	0/0	20
NQH8	7	960,400	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	6,860.0000	03/12/2018	7,098.2500	Closing Purchase.	(33,355)	(33,355)	0	0	0/0	20
NQH8	15	2,015,100	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	6,717.0000	03/12/2018	7,098.2500	Closing Purchase.	(114,375)	(114,375)	0	0	0/0	20
NQH8	4	537,120	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	6,714.0000	03/12/2018	7,098.2500	Closing Purchase.	(30,740)	(30,740)	0	0	0/0	20
NQH8	6	805,740	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	6,714.5000	03/12/2018	7,098.2500	Closing Purchase.	(46,050)	(46,050)	0	0	0/0	20
NQH8	1	128,085	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/12/2017	6,404.2500	03/12/2018	7,136.0000	Closing Purchase.	(14,635)	(14,635)	0	0	0/0	20
NQH8	2	257,880	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/26/2017	6,447.0000	03/12/2018	7,098.2500	Closing Purchase.	(26,050)	(26,050)	0	0	0/0	20
NQH8	1	139,120	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	01/24/2018	6,956.0000	03/12/2018	7,098.2500	Closing Purchase.	(2,845)	(2,845)	0	0	0/0	20
NQH8	1	135,820	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	6,791.0000	03/12/2018	7,098.2500	Closing Purchase.	(6,145)	(6,145)	0	0	0/0	20
NQH8	1	129,740	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,487.0000	03/12/2018	7,098.2500	Closing Purchase.	(12,225)	(12,225)	0	0	0/0	20
NQH8	2	259,500	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	6,487.5000	03/12/2018	7,098.2500	Closing Purchase.	(24,430)	(24,430)	0	0	0/0	20
NQH8	1	127,020	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	6,351.0000	03/12/2018	7,098.2500	Closing Purchase.	(14,945)	(14,945)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
NQH8	1	134,775	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	6,738.7500	03/12/2018	7,098.2500	Closing Purchase.	(7,190)	(7,190)	0	0	0/0	20
NQH8	1	134,185	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	6,709.2500	03/12/2018	7,098.2500	Closing Purchase.	(7,780)	(7,780)	0	0	0/0	20
NQH8	1	126,860	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	6,343.0000	03/12/2018	7,098.2500	Closing Purchase.	(15,105)	(15,105)	0	0	0/0	20
NQH8	1	135,950	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/20/2018	6,797.5000	03/12/2018	7,098.2500	Closing Purchase.	(6,015)	(6,015)	0	0	0/0	20
NQH8	1	136,860	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/21/2018	6,843.0000	03/12/2018	7,098.2500	Closing Purchase.	(5,105)	(5,105)	0	0	0/0	20
NQH8	1	136,885	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	6,844.2500	03/12/2018	7,098.2500	Closing Purchase.	(5,080)	(5,080)	0	0	0/0	20
NQH8	1	134,115	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	6,705.7500	03/12/2018	7,098.2500	Closing Purchase.	(7,850)	(7,850)	0	0	0/0	20
NQM8	2	284,976	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/03/2018	6,457.2500	Closing Purchase.	26,686	26,686	0	0	0/0	20
NQM8	3	427,464	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/03/2018	6,476.0000	Closing Purchase.	38,904	38,904	0	0	0/0	20
NQM8	1	142,488	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/04/2018	6,395.2500	Closing Purchase.	14,583	14,583	0	0	0/0	20
NQM8	3	427,464	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/05/2018	6,609.7500	Closing Purchase.	30,879	30,879	0	0	0/0	20
NQM8	13	1,852,344	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/05/2018	6,598.0000	Closing Purchase.	136,864	136,864	0	0	0/0	20
NQM8	7	997,416	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/05/2018	6,598.7500	Closing Purchase.	73,591	73,591	0	0	0/0	20
NQM8	1	142,488	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/05/2018	6,598.5000	Closing Purchase.	10,518	10,518	0	0	0/0	20
NQM8	1	142,488	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/05/2018	6,609.7500	Closing Purchase.	10,293	10,293	0	0	0/0	20
NQM8	2	284,976	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/06/2018	6,552.7500	Closing Purchase.	22,866	22,866	0	0	0/0	20
NQM8	1	142,488	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/11/2018	6,606.2500	Closing Purchase.	10,363	10,363	0	0	0/0	20
NQM8	2	284,976	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/13/2018	6,640.5000	Closing Purchase.	19,356	19,356	0	0	0/0	20
NQM8	4	569,952	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/13/2018	6,647.7500	Closing Purchase.	38,132	38,132	0	0	0/0	20
NQM8	11	1,567,368	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/13/2018	6,648.0000	Closing Purchase.	104,808	104,808	0	0	0/0	20
NQM8	2	284,976	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/17/2018	6,782.7500	Closing Purchase.	13,666	13,666	0	0	0/0	20
NQM8	2	284,976	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/17/2018	6,783.2500	Closing Purchase.	13,646	13,646	0	0	0/0	20
NQM8	3	427,464	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/17/2018	6,783.5000	Closing Purchase.	20,454	20,454	0	0	0/0	20
NQM8	6	854,928	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/17/2018	6,782.7500	Closing Purchase.	40,998	40,998	0	0	0/0	20
NQM8	1	142,488	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/17/2018	6,783.2500	Closing Purchase.	6,823	6,823	0	0	0/0	20
NQM8	3	427,464	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/17/2018	6,783.5000	Closing Purchase.	20,454	20,454	0	0	0/0	20
NQM8	1	142,488	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/18/2018	6,821.5000	Closing Purchase.	6,058	6,058	0	0	0/0	20
NQM8	5	712,440	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/18/2018	6,830.5000	Closing Purchase.	29,390	29,390	0	0	0/0	20
NQM8	10	1,424,880	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/18/2018	6,830.7500	Closing Purchase.	58,730	58,730	0	0	0/0	20
NQM8	1	138,195	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	6,909.7500	04/19/2018	6,789.0000	Closing Purchase.	2,415	2,415	0	0	0/0	20
NQM8	2	284,976	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	04/30/2018	6,694.5000	Closing Purchase.	17,196	17,196	0	0	0/0	20
NQM8	1	142,488	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/01/2018	6,620.5000	Closing Purchase.	10,078	10,078	0	0	0/0	20
NQM8	1	133,795	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	6,689.7500	05/01/2018	6,628.5000	Closing Purchase.	1,225	1,225	0	0	0/0	20
NQM8	1	142,488	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/07/2018	6,837.0000	Closing Purchase.	5,748	5,748	0	0	0/0	20
NQM8	1	142,488	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/07/2018	6,837.2500	Closing Purchase.	5,743	5,743	0	0	0/0	20
NQM8	1	142,488	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/07/2018	6,830.0000	Closing Purchase.	5,888	5,888	0	0	0/0	20
NQM8	20	2,849,760	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/09/2018	6,899.2500	Closing Purchase.	90,060	90,060	0	0	0/0	20
NQM8	1	142,488	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/10/2018	6,934.2500	Closing Purchase.	3,803	3,803	0	0	0/0	20
NQM8	1	142,488	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/10/2018	6,934.5000	Closing Purchase.	3,798	3,798	0	0	0/0	20
NQM8	5	712,440	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/10/2018	6,936.0000	Closing Purchase.	18,840	18,840	0	0	0/0	20
NQM8	1	142,488	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/10/2018	6,936.2500	Closing Purchase.	3,763	3,763	0	0	0/0	20
NQM8	8	1,139,904	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/10/2018	6,939.2500	Closing Purchase.	29,624	29,624	0	0	0/0	20
NQM8	2	284,976	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/10/2018	6,939.5000	Closing Purchase.	7,396	7,396	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
NQM8	2	284,976	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/11/2018	6,961.2500	Closing Purchase.	6,526	6,526	0	0	0/0	20
NQM8	1	131,810	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	6,590.5000	05/11/2018	6,973.0000	Closing Purchase.	(7,650)	(7,650)	0	0	0/0	20
NQM8	2	284,976	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/14/2018	7,011.5000	Closing Purchase.	4,516	4,516	0	0	0/0	20
NQM8	7	997,416	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/14/2018	7,011.5000	Closing Purchase.	15,806	15,806	0	0	0/0	20
NQM8	2	284,976	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/14/2018	7,011.7500	Closing Purchase.	4,506	4,506	0	0	0/0	20
NQM8	6	854,928	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/14/2018	7,012.0000	Closing Purchase.	13,488	13,488	0	0	0/0	20
NQM8	1	142,488	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/14/2018	7,005.7500	Closing Purchase.	2,373	2,373	0	0	0/0	20
NQM8	3	427,464	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/16/2018	6,932.5000	Closing Purchase.	11,514	11,514	0	0	0/0	20
NQM8	3	427,464	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	05/22/2018	6,923.2500	Closing Purchase.	12,069	12,069	0	0	0/0	20
NQM8	1	143,435	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/13/2018	7,171.7500	05/22/2018	6,923.2500	Closing Purchase.	4,970	4,970	0	0	0/0	20
NQM8	1	135,445	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/27/2018	6,772.2500	05/22/2018	6,927.5000	Closing Purchase.	(3,105)	(3,105)	0	0	0/0	20
NQM8	1	141,340	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2018	7,067.0000	06/01/2018	7,055.7500	Closing Purchase.	225	225	0	0	0/0	20
NQM8	1	142,488	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	06/04/2018	7,109.7500	Closing Purchase.	293	293	0	0	0/0	20
NQM8	10	1,424,880	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	06/04/2018	7,143.2500	Closing Purchase.	(3,770)	(3,770)	0	0	0/0	20
NQM8	2	273,570	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/19/2018	6,839.2500	06/04/2018	7,143.2500	Closing Purchase.	(12,160)	(12,160)	0	0	0/0	20
NQM8	3	410,370	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/19/2018	6,839.5000	06/04/2018	7,143.2500	Closing Purchase.	(18,225)	(18,225)	0	0	0/0	20
NQM8	1	142,488	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	06/05/2018	7,174.2500	Closing Purchase.	(997)	(997)	0	0	0/0	20
NQM8	2	276,340	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	6,908.5000	06/05/2018	7,170.7500	Closing Purchase.	(10,490)	(10,490)	0	0	0/0	20
NQM8	1	129,680	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/28/2018	6,484.0000	06/05/2018	7,167.5000	Closing Purchase.	(13,670)	(13,670)	0	0	0/0	20
NQM8	2	284,976	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	06/06/2018	7,191.5000	Closing Purchase.	(2,684)	(2,684)	0	0	0/0	20
NQM8	3	427,464	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	06/06/2018	7,148.7500	Closing Purchase.	(1,461)	(1,461)	0	0	0/0	20
NQM8	3	410,370	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/19/2018	6,839.5000	06/06/2018	7,196.7500	Closing Purchase.	(21,435)	(21,435)	0	0	0/0	20
NQM8	2	273,590	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/19/2018	6,839.7500	06/06/2018	7,196.7500	Closing Purchase.	(14,280)	(14,280)	0	0	0/0	20
NQM8	3	414,120	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	6,902.0000	06/06/2018	7,196.7500	Closing Purchase.	(17,685)	(17,685)	0	0	0/0	20
NQM8	1	138,045	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	6,902.2500	06/06/2018	7,196.7500	Closing Purchase.	(5,890)	(5,890)	0	0	0/0	20
NQM8	5	690,225	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	6,902.2500	06/06/2018	7,197.5000	Closing Purchase.	(29,525)	(29,525)	0	0	0/0	20
NQM8	1	138,050	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	6,902.5000	06/06/2018	7,197.5000	Closing Purchase.	(5,900)	(5,900)	0	0	0/0	20
NQM8	1	133,915	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	6,695.7500	06/06/2018	7,198.7500	Closing Purchase.	(10,060)	(10,060)	0	0	0/0	20
NQM8	9	1,282,392	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	06/08/2018	7,161.0000	Closing Purchase.	(6,588)	(6,588)	0	0	0/0	20
NQM8	1	136,855	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/19/2018	6,842.7500	06/08/2018	7,161.0000	Closing Purchase.	(6,365)	(6,365)	0	0	0/0	20
NQM8	3	414,735	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/20/2018	6,912.2500	06/08/2018	7,161.0000	Closing Purchase.	(14,925)	(14,925)	0	0	0/0	20
NQM8	1	135,855	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/22/2018	6,792.7500	06/08/2018	7,161.0000	Closing Purchase.	(7,365)	(7,365)	0	0	0/0	20
NQM8	1	133,810	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	6,690.5000	06/08/2018	7,161.0000	Closing Purchase.	(9,410)	(9,410)	0	0	0/0	20
NQM8	4	535,260	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	6,690.7500	06/08/2018	7,161.0000	Closing Purchase.	(37,620)	(37,620)	0	0	0/0	20
NQM8	1	133,820	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	6,691.0000	06/08/2018	7,161.0000	Closing Purchase.	(9,400)	(9,400)	0	0	0/0	20
NQM8	3	398,130	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	6,635.5000	06/08/2018	7,161.0000	Closing Purchase.	(31,530)	(31,530)	0	0	0/0	20
NQM8	3	388,065	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/28/2018	6,467.7500	06/08/2018	7,161.0000	Closing Purchase.	(41,595)	(41,595)	0	0	0/0	20
NQM8	2	255,990	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	6,399.7500	06/08/2018	7,161.0000	Closing Purchase.	(30,450)	(30,450)	0	0	0/0	20
NQM8	1	131,890	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/10/2018	6,594.5000	06/08/2018	7,161.0000	Closing Purchase.	(11,330)	(11,330)	0	0	0/0	20
NQM8	1	132,630	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/23/2018	6,631.5000	06/08/2018	7,161.0000	Closing Purchase.	(10,590)	(10,590)	0	0	0/0	20
NQM8	1	132,175	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	6,608.7500	06/08/2018	7,161.0000	Closing Purchase.	(11,045)	(11,045)	0	0	0/0	20
NQM8	1	132,180	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	6,609.0000	06/08/2018	7,161.0000	Closing Purchase.	(11,040)	(11,040)	0	0	0/0	20
NQM8	3	389,505	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/25/2018	6,491.7500	06/08/2018	7,161.0000	Closing Purchase.	(40,155)	(40,155)	0	0	0/0	20

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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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQM8	1	131,470	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/03/2018	6,573.5000	06/08/2018	7,161.0000	Closing Purchase.	(11,750)	(11,750)	0	0	0/0	20
NQM8	1	131,475	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/03/2018	6,573.7500	06/08/2018	7,161.0000	Closing Purchase.	(11,745)	(11,745)	0	0	0/0	20
NQM8	1	138,220	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/24/2018	6,911.0000	06/08/2018	7,161.0000	Closing Purchase.	(5,000)	(5,000)	0	0	0/0	20
NQM8	3	417,600	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	6,960.0000	06/08/2018	7,161.0000	Closing Purchase.	(12,060)	(12,060)	0	0	0/0	20
NQM8	24	3,419,712	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	7,124.4000	06/08/2018	7,161.0000	Closing Purchase.	(17,568)	(17,568)	0	0	0/0	20
NQM8	5	670,650	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	6,706.5000	06/08/2018	7,161.0000	Closing Purchase.	(45,450)	(45,450)	0	0	0/0	20
NQM8	5	670,675	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	6,706.7500	06/08/2018	7,161.0000	Closing Purchase.	(45,425)	(45,425)	0	0	0/0	20
NQM8	2	265,770	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/27/2018	6,644.2500	06/08/2018	7,161.0000	Closing Purchase.	(20,670)	(20,670)	0	0	0/0	20
NQM8	2	265,780	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/27/2018	6,644.5000	06/08/2018	7,161.0000	Closing Purchase.	(20,660)	(20,660)	0	0	0/0	20
NQM8	4	515,000	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/28/2018	6,437.5000	06/08/2018	7,161.0000	Closing Purchase.	(57,880)	(57,880)	0	0	0/0	20
NQM8	1	128,755	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/28/2018	6,437.7500	06/08/2018	7,161.0000	Closing Purchase.	(14,465)	(14,465)	0	0	0/0	20
NQM8	2	279,030	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	6,975.7500	06/08/2018	7,161.0000	Closing Purchase.	(7,410)	(7,410)	0	0	0/0	20
NQM8	2	270,870	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/22/2018	6,771.7500	06/08/2018	7,161.0000	Closing Purchase.	(15,570)	(15,570)	0	0	0/0	20
NQM8	8	1,083,520	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/22/2018	6,772.0000	06/08/2018	7,161.0000	Closing Purchase.	(62,240)	(62,240)	0	0	0/0	20
NQM8	40	5,361,400	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	6,701.7500	06/08/2018	7,161.0000	Closing Purchase.	(367,400)	(367,400)	0	0	0/0	20
NQM8	3	393,525	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	6,558.7500	06/08/2018	7,161.0000	Closing Purchase.	(36,135)	(36,135)	0	0	0/0	20
NQM8	4	524,720	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	6,559.0000	06/08/2018	7,161.0000	Closing Purchase.	(48,160)	(48,160)	0	0	0/0	20
NQM8	3	393,555	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	6,559.2500	06/08/2018	7,161.0000	Closing Purchase.	(36,105)	(36,105)	0	0	0/0	20
NQM8	30	3,863,850	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/28/2018	6,439.7500	06/08/2018	7,161.0000	Closing Purchase.	(432,750)	(432,750)	0	0	0/0	20
NQM8	5	644,025	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/28/2018	6,440.2500	06/08/2018	7,161.0000	Closing Purchase.	(72,075)	(72,075)	0	0	0/0	20
NQM8	10	1,275,200	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	6,376.0000	06/08/2018	7,161.0000	Closing Purchase.	(157,000)	(157,000)	0	0	0/0	20
NQM8	5	637,625	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/03/2018	6,376.2500	06/08/2018	7,161.0000	Closing Purchase.	(78,475)	(78,475)	0	0	0/0	20
NQM8	2	262,330	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/03/2018	6,558.2500	06/08/2018	7,161.0000	Closing Purchase.	(24,110)	(24,110)	0	0	0/0	20
NQM8	15	1,967,550	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/03/2018	6,558.5000	06/08/2018	7,161.0000	Closing Purchase.	(180,750)	(180,750)	0	0	0/0	20
NQM8	3	393,540	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/03/2018	6,559.0000	06/08/2018	7,161.0000	Closing Purchase.	(36,120)	(36,120)	0	0	0/0	20
NQM8	10	1,393,900	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	6,969.5000	06/08/2018	7,161.0000	Closing Purchase.	(38,300)	(38,300)	0	0	0/0	20
NQM8	1	132,520	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	6,626.0000	06/08/2018	7,161.0000	Closing Purchase.	(10,700)	(10,700)	0	0	0/0	20
NQM8	2	258,270	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/28/2018	6,456.7500	06/08/2018	7,161.0000	Closing Purchase.	(28,170)	(28,170)	0	0	0/0	20
NQM8	3	396,105	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/10/2018	6,601.7500	06/08/2018	7,161.0000	Closing Purchase.	(33,555)	(33,555)	0	0	0/0	20
NQM8	2	264,330	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	6,608.2500	06/08/2018	7,161.0000	Closing Purchase.	(22,110)	(22,110)	0	0	0/0	20
NQM8	1	139,150	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/25/2018	6,957.5000	06/08/2018	7,161.0000	Closing Purchase.	(4,070)	(4,070)	0	0	0/0	20
NQM8	1	139,575	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	6,978.7500	06/08/2018	7,161.0000	Closing Purchase.	(3,645)	(3,645)	0	0	0/0	20
NQM8	1	131,340	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/09/2018	6,567.0000	06/08/2018	7,161.0000	Closing Purchase.	(11,880)	(11,880)	0	0	0/0	20
NQM8	1	132,145	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/10/2018	6,607.2500	06/08/2018	7,161.0000	Closing Purchase.	(11,075)	(11,075)	0	0	0/0	20
NQM8	1	134,090	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/20/2018	6,704.5000	06/08/2018	7,161.0000	Closing Purchase.	(9,130)	(9,130)	0	0	0/0	20
NQM8	1	131,530	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	6,576.5000	06/08/2018	7,161.0000	Closing Purchase.	(11,690)	(11,690)	0	0	0/0	20
NQM8	1	137,495	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/23/2018	6,874.7500	06/08/2018	7,161.0000	Closing Purchase.	(5,725)	(5,725)	0	0	0/0	20
NQU8	2	287,392	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	06/11/2018	7,203.5000	Closing Purchase.	(748)	(748)	0	0	0/0	20
NQU8	2	287,392	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	06/13/2018	7,262.0000	Closing Purchase.	(3,088)	(3,088)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	06/20/2018	7,291.5000	Closing Purchase.	(2,134)	(2,134)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	06/20/2018	7,329.5000	Closing Purchase.	(2,894)	(2,894)	0	0	0/0	20
NQU8	3	431,088	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	06/20/2018	7,328.7500	Closing Purchase.	(8,637)	(8,637)	0	0	0/0	20
NQU8	12	1,724,352	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	06/20/2018	7,329.0000	Closing Purchase.	(34,608)	(34,608)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	06/20/2018	7,327.5000	Closing Purchase.	(2,854)	(2,854)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	06/26/2018	7,109.5000	Closing Purchase.	1,506	1,506	0	0	0/0	20
NQU8	2	287,392	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	06/29/2018	7,106.7500	Closing Purchase.	3,122	3,122	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	06/29/2018	7,120.5000	Closing Purchase.	1,286	1,286	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/05/2018	7,104.7500	Closing Purchase.	1,601	1,601	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/06/2018	7,153.2500	Closing Purchase.	631	631	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/06/2018	7,185.5000	Closing Purchase.	(14)	(14)	0	0	0/0	20
NQU8	4	574,784	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/09/2018	7,252.5000	Closing Purchase.	(5,416)	(5,416)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/09/2018	7,277.2500	Closing Purchase.	(1,849)	(1,849)	0	0	0/0	20
NQU8	7	1,005,872	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/09/2018	7,249.5000	Closing Purchase.	(9,058)	(9,058)	0	0	0/0	20
NQU8	3	431,088	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/09/2018	7,251.5000	Closing Purchase.	(4,002)	(4,002)	0	0	0/0	20
NQU8	13	1,868,048	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/09/2018	7,251.7500	Closing Purchase.	(17,407)	(17,407)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/09/2018	7,252.2500	Closing Purchase.	(1,349)	(1,349)	0	0	0/0	20
NQU8	8	1,149,568	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/09/2018	7,252.5000	Closing Purchase.	(10,832)	(10,832)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/09/2018	7,257.2500	Closing Purchase.	(1,449)	(1,449)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/12/2018	7,375.7500	Closing Purchase.	(3,819)	(3,819)	0	0	0/0	20
NQU8	3	431,088	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/17/2018	7,418.0000	Closing Purchase.	(13,992)	(13,992)	0	0	0/0	20
NQU8	2	287,392	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/23/2018	7,379.0000	Closing Purchase.	(7,768)	(7,768)	0	0	0/0	20
NQU8	3	431,088	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/23/2018	7,379.2500	Closing Purchase.	(11,667)	(11,667)	0	0	0/0	20
NQU8	5	718,480	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/23/2018	7,380.0000	Closing Purchase.	(19,520)	(19,520)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/23/2018	7,378.5000	Closing Purchase.	(3,874)	(3,874)	0	0	0/0	20
NQU8	2	287,392	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/24/2018	7,482.0000	Closing Purchase.	(11,888)	(11,888)	0	0	0/0	20
NQU8	5	718,480	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/24/2018	7,469.7500	Closing Purchase.	(28,495)	(28,495)	0	0	0/0	20
NQU8	15	2,155,440	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/24/2018	7,481.7500	Closing Purchase.	(89,085)	(89,085)	0	0	0/0	20
NQU8	5	718,480	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/24/2018	7,482.0000	Closing Purchase.	(29,720)	(29,720)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	07/31/2018	7,264.0000	Closing Purchase.	(1,584)	(1,584)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/03/2018	7,398.2500	Closing Purchase.	(4,269)	(4,269)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/06/2018	7,442.5000	Closing Purchase.	(5,154)	(5,154)	0	0	0/0	20
NQU8	2	287,392	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/06/2018	7,443.0000	Closing Purchase.	(10,328)	(10,328)	0	0	0/0	20
NQU8	8	1,149,568	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/06/2018	7,443.2500	Closing Purchase.	(41,352)	(41,352)	0	0	0/0	20
NQU8	1	143,970	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/19/2018	7,198.5000	08/06/2018	7,444.2500	Closing Purchase.	(4,915)	(4,915)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/07/2018	7,477.2500	Closing Purchase.	(5,849)	(5,849)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/07/2018	7,465.5000	Closing Purchase.	(5,614)	(5,614)	0	0	0/0	20
NQU8	2	287,392	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/20/2018	7,394.0000	Closing Purchase.	(8,368)	(8,368)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/21/2018	7,426.7500	Closing Purchase.	(4,839)	(4,839)	0	0	0/0	20
NQU8	1	145,270	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/21/2018	7,263.5000	08/21/2018	7,426.5000	Closing Purchase.	(3,260)	(3,260)	0	0	0/0	20
NQU8	4	574,784	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/23/2018	7,470.7500	Closing Purchase.	(22,876)	(22,876)	0	0	0/0	20
NQU8	2	287,392	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/23/2018	7,471.0000	Closing Purchase.	(11,448)	(11,448)	0	0	0/0	20
NQU8	4	574,784	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/23/2018	7,471.2500	Closing Purchase.	(22,916)	(22,916)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/24/2018	7,493.2500	Closing Purchase.	(6,169)	(6,169)	0	0	0/0	20
NQU8	2	287,392	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/27/2018	7,557.2500	Closing Purchase.	(14,898)	(14,898)	0	0	0/0	20
NQU8	5	718,480	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/27/2018	7,564.7500	Closing Purchase.	(37,995)	(37,995)	0	0	0/0	20
NQU8	11	1,580,656	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/27/2018	7,556.7500	Closing Purchase.	(81,829)	(81,829)	0	0	0/0	20

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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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQU8	3	431,088	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/27/2018	7,557.2500	Closing Purchase.	(22,347)	(22,347)	0	0	0/0	20
NQU8	6	862,176	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/27/2018	7,558.0000	Closing Purchase.	(44,784)	(44,784)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/27/2018	7,558.2500	Closing Purchase.	(7,469)	(7,469)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/28/2018	7,576.0000	Closing Purchase.	(7,824)	(7,824)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/29/2018	7,655.5000	Closing Purchase.	(9,414)	(9,414)	0	0	0/0	20
NQU8	3	431,088	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/29/2018	7,625.0000	Closing Purchase.	(26,412)	(26,412)	0	0	0/0	20
NQU8	10	1,436,960	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	08/29/2018	7,623.2500	Closing Purchase.	(87,690)	(87,690)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	09/04/2018	7,625.7500	Closing Purchase.	(8,819)	(8,819)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	09/04/2018	7,630.5000	Closing Purchase.	(8,914)	(8,914)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	09/13/2018	7,547.0000	Closing Purchase.	(7,244)	(7,244)	0	0	0/0	20
NQU8	15	2,155,440	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	09/14/2018	7,564.5000	Closing Purchase.	(113,910)	(113,910)	0	0	0/0	20
NQU8	2	286,660	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/19/2018	7,166.5000	09/14/2018	7,564.5000	Closing Purchase.	(15,920)	(15,920)	0	0	0/0	20
NQU8	2	286,670	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/19/2018	7,166.7500	09/14/2018	7,564.5000	Closing Purchase.	(15,910)	(15,910)	0	0	0/0	20
NQU8	4	567,200	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	7,090.0000	09/14/2018	7,564.5000	Closing Purchase.	(37,960)	(37,960)	0	0	0/0	20
NQU8	2	281,100	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	7,027.5000	09/14/2018	7,564.5000	Closing Purchase.	(21,480)	(21,480)	0	0	0/0	20
NQU8	1	139,740	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	6,987.0000	09/14/2018	7,564.5000	Closing Purchase.	(11,550)	(11,550)	0	0	0/0	20
NQU8	1	139,745	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	6,987.2500	09/14/2018	7,564.5000	Closing Purchase.	(11,545)	(11,545)	0	0	0/0	20
NQU8	1	145,870	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	07/27/2018	7,293.5000	09/14/2018	7,564.5000	Closing Purchase.	(5,420)	(5,420)	0	0	0/0	20
NQU8	2	288,530	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	07/30/2018	7,213.2500	09/14/2018	7,564.5000	Closing Purchase.	(14,050)	(14,050)	0	0	0/0	20
NQU8	1	148,045	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/10/2018	7,402.2500	09/14/2018	7,564.5000	Closing Purchase.	(3,245)	(3,245)	0	0	0/0	20
NQU8	3	439,980	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	7,333.0000	09/14/2018	7,564.5000	Closing Purchase.	(13,890)	(13,890)	0	0	0/0	20
NQU8	3	451,335	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/05/2018	7,522.2500	09/14/2018	7,564.5000	Closing Purchase.	(2,535)	(2,535)	0	0	0/0	20
NQU8	1	148,985	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/06/2018	7,449.2500	09/14/2018	7,564.5000	Closing Purchase.	(2,305)	(2,305)	0	0	0/0	20
NQU8	3	431,088	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	09/14/2018	7,578.5000	Closing Purchase.	(23,622)	(23,622)	0	0	0/0	20
NQU8	17	2,442,832	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	09/14/2018	7,564.5000	Closing Purchase.	(129,098)	(129,098)	0	0	0/0	20
NQU8	2	283,900	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	7,097.5000	09/14/2018	7,564.5000	Closing Purchase.	(18,680)	(18,680)	0	0	0/0	20
NQU8	3	425,865	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	7,097.7500	09/14/2018	7,564.5000	Closing Purchase.	(28,005)	(28,005)	0	0	0/0	20
NQU8	3	419,790	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	6,996.5000	09/14/2018	7,564.5000	Closing Purchase.	(34,080)	(34,080)	0	0	0/0	20
NQU8	1	139,935	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	6,996.7500	09/14/2018	7,564.5000	Closing Purchase.	(11,355)	(11,355)	0	0	0/0	20
NQU8	4	586,680	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	7,333.5000	09/14/2018	7,564.5000	Closing Purchase.	(18,480)	(18,480)	0	0	0/0	20
NQU8	1	148,795	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/06/2018	7,439.7500	09/14/2018	7,564.5000	Closing Purchase.	(2,495)	(2,495)	0	0	0/0	20
NQU8	2	297,600	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/06/2018	7,440.0000	09/14/2018	7,564.5000	Closing Purchase.	(4,980)	(4,980)	0	0	0/0	20
NQU8	5	718,480	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	09/14/2018	7,580.5000	Closing Purchase.	(39,570)	(39,570)	0	0	0/0	20
NQU8	4	574,784	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	09/14/2018	7,581.0000	Closing Purchase.	(31,696)	(31,696)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	09/14/2018	7,581.2500	Closing Purchase.	(7,929)	(7,929)	0	0	0/0	20
NQU8	10	1,436,960	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	09/14/2018	7,564.5000	Closing Purchase.	(75,940)	(75,940)	0	0	0/0	20
NQU8	5	717,525	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/19/2018	7,175.2500	09/14/2018	7,564.5000	Closing Purchase.	(38,925)	(38,925)	0	0	0/0	20
NQU8	10	1,435,100	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/19/2018	7,175.5000	09/14/2018	7,564.5000	Closing Purchase.	(77,800)	(77,800)	0	0	0/0	20
NQU8	13	1,827,605	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	7,029.2500	09/14/2018	7,564.5000	Closing Purchase.	(139,165)	(139,165)	0	0	0/0	20
NQU8	2	281,180	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	7,029.5000	09/14/2018	7,564.5000	Closing Purchase.	(21,400)	(21,400)	0	0	0/0	20
NQU8	8	1,134,440	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	7,090.2500	09/14/2018	7,564.5000	Closing Purchase.	(75,880)	(75,880)	0	0	0/0	20
NQU8	8	1,134,480	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	7,090.5000	09/14/2018	7,564.5000	Closing Purchase.	(75,840)	(75,840)	0	0	0/0	20
NQU8	9	1,276,470	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	7,091.5000	09/14/2018	7,564.5000	Closing Purchase.	(85,140)	(85,140)	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
NQU8	7	1,009,575	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	07/30/2018	7,211.2500	09/14/2018	7,564.5000	Closing Purchase.	(49,455)	(49,455)	0	0	0/0	20
NQU8	8	1,153,880	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	07/30/2018	7,211.7500	09/14/2018	7,564.5000	Closing Purchase.	(56,440)	(56,440)	0	0	0/0	20
NQU8	13	1,907,165	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	7,335.2500	09/14/2018	7,564.5000	Closing Purchase.	(59,605)	(59,605)	0	0	0/0	20
NQU8	4	586,840	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	7,335.5000	09/14/2018	7,564.5000	Closing Purchase.	(18,320)	(18,320)	0	0	0/0	20
NQU8	1	146,715	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	7,335.7500	09/14/2018	7,564.5000	Closing Purchase.	(4,575)	(4,575)	0	0	0/0	20
NQU8	2	293,440	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	7,336.0000	09/14/2018	7,564.5000	Closing Purchase.	(9,140)	(9,140)	0	0	0/0	20
NQU8	5	744,850	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/06/2018	7,448.5000	09/14/2018	7,564.5000	Closing Purchase.	(11,600)	(11,600)	0	0	0/0	20
NQU8	10	1,489,850	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/06/2018	7,449.2500	09/14/2018	7,564.5000	Closing Purchase.	(23,050)	(23,050)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	09/14/2018	7,570.2500	Closing Purchase.	(7,709)	(7,709)	0	0	0/0	20
NQU8	1	143,696	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	7,184.8000	09/14/2018	7,564.5000	Closing Purchase.	(7,594)	(7,594)	0	0	0/0	20
NQU8	1	144,185	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/12/2018	7,209.2500	09/14/2018	7,564.5000	Closing Purchase.	(7,105)	(7,105)	0	0	0/0	20
NQU8	2	287,780	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/19/2018	7,194.5000	09/14/2018	7,564.5000	Closing Purchase.	(14,800)	(14,800)	0	0	0/0	20
NQU8	1	142,080	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	7,104.0000	09/14/2018	7,564.5000	Closing Purchase.	(9,210)	(9,210)	0	0	0/0	20
NQU8	1	140,075	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	7,003.7500	09/14/2018	7,564.5000	Closing Purchase.	(11,215)	(11,215)	0	0	0/0	20
NQU8	1	148,010	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/10/2018	7,400.5000	09/14/2018	7,564.5000	Closing Purchase.	(3,280)	(3,280)	0	0	0/0	20
NQU8	1	150,255	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/05/2018	7,512.7500	09/14/2018	7,564.5000	Closing Purchase.	(1,035)	(1,035)	0	0	0/0	20
NQU8	1	149,060	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/11/2018	7,453.0000	09/14/2018	7,564.5000	Closing Purchase.	(2,230)	(2,230)	0	0	0/0	20
NQU8	1	148,805	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/12/2018	7,440.2500	09/14/2018	7,564.5000	Closing Purchase.	(2,485)	(2,485)	0	0	0/0	20
NQU8	1	140,225	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	7,011.2500	09/14/2018	7,564.5000	Closing Purchase.	(11,065)	(11,065)	0	0	0/0	20
NQU8	1	140,440	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	7,022.0000	09/14/2018	7,564.5000	Closing Purchase.	(10,850)	(10,850)	0	0	0/0	20
NQU8	1	140,990	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	07/02/2018	7,049.5000	09/14/2018	7,564.5000	Closing Purchase.	(10,300)	(10,300)	0	0	0/0	20
NQU8	1	148,060	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/10/2018	7,403.0000	09/14/2018	7,564.5000	Closing Purchase.	(3,230)	(3,230)	0	0	0/0	20
NQZ8	1	151,865	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	09/20/2018	7,594.0000	Closing Purchase.	(15)	(15)	0	0	0/0	20
NQZ8	3	455,595	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	09/20/2018	7,594.2500	Closing Purchase.	(60)	(60)	0	0	0/0	20
NQZ8	10	1,518,650	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	09/20/2018	7,587.5000	Closing Purchase.	1,150	1,150	0	0	0/0	20
NQZ8	1	151,865	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	09/20/2018	7,604.7500	Closing Purchase.	(230)	(230)	0	0	0/0	20
NQZ8	1	151,865	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	09/21/2018	7,589.7500	Closing Purchase.	70	70	0	0	0/0	20
NQZ8	4	607,460	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	09/26/2018	7,656.7500	Closing Purchase.	(5,080)	(5,080)	0	0	0/0	20
NQZ8	6	911,190	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	09/26/2018	7,657.0000	Closing Purchase.	(7,650)	(7,650)	0	0	0/0	20
NQZ8	1	151,865	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/01/2018	7,725.0000	Closing Purchase.	(2,635)	(2,635)	0	0	0/0	20
NQZ8	7	1,063,055	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,122.0000	Closing Purchase.	65,975	65,975	0	0	0/0	20
NQZ8	2	303,730	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,122.5000	Closing Purchase.	18,830	18,830	0	0	0/0	20
NQZ8	2	303,730	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,123.0000	Closing Purchase.	18,810	18,810	0	0	0/0	20
NQZ8	2	303,730	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,123.2500	Closing Purchase.	18,800	18,800	0	0	0/0	20
NQZ8	2	303,730	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,123.5000	Closing Purchase.	18,790	18,790	0	0	0/0	20
NQZ8	3	455,595	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,124.2500	Closing Purchase.	28,140	28,140	0	0	0/0	20
NQZ8	2	303,730	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,124.7500	Closing Purchase.	18,740	18,740	0	0	0/0	20
NQZ8	3	455,595	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,125.0000	Closing Purchase.	28,095	28,095	0	0	0/0	20
NQZ8	7	1,063,055	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,127.5000	Closing Purchase.	65,205	65,205	0	0	0/0	20
NQZ8	3	455,595	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,128.5000	Closing Purchase.	27,885	27,885	0	0	0/0	20
NQZ8	6	911,190	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,128.2500	Closing Purchase.	55,800	55,800	0	0	0/0	20
NQZ8	8	1,214,920	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,128.0000	Closing Purchase.	74,440	74,440	0	0	0/0	20
NQZ8	1	151,866	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.3000	10/18/2018	7,128.0000	Closing Purchase.	9,306	9,306	0	0	0/0	20

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
NQZ8	5	759,330	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.3000	10/18/2018	7,127.0000	Closing Purchase.	46,630	46,630	0	0	0/0	20
NQZ8	2	303,732	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.3000	10/18/2018	7,126.2500	Closing Purchase.	18,682	18,682	0	0	0/0	20
NQZ8	14	2,126,124	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.3000	10/18/2018	7,125.0000	Closing Purchase.	131,124	131,124	0	0	0/0	20
NQZ8	6	911,196	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.3000	10/18/2018	7,124.7500	Closing Purchase.	56,226	56,226	0	0	0/0	20
NQZ8	9	1,366,794	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.3000	10/18/2018	7,124.2500	Closing Purchase.	84,429	84,429	0	0	0/0	20
NQZ8	11	1,670,526	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.3000	10/18/2018	7,123.7500	Closing Purchase.	103,301	103,301	0	0	0/0	20
NQZ8	9	1,366,794	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.3000	10/18/2018	7,123.2500	Closing Purchase.	84,609	84,609	0	0	0/0	20
NQZ8	5	759,330	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.3000	10/18/2018	7,122.5000	Closing Purchase.	47,080	47,080	0	0	0/0	20
NQZ8	16	2,429,856	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.3000	10/18/2018	7,122.2500	Closing Purchase.	150,736	150,736	0	0	0/0	20
NQZ8	1	151,865	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,120.5000	Closing Purchase.	9,455	9,455	0	0	0/0	20
NQZ8	1	151,865	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,122.0000	Closing Purchase.	9,425	9,425	0	0	0/0	20
NQZ8	1	151,865	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,122.5000	Closing Purchase.	9,415	9,415	0	0	0/0	20
NQZ8	1	151,865	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,123.5000	Closing Purchase.	9,395	9,395	0	0	0/0	20
NQZ8	1	151,865	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,124.2500	Closing Purchase.	9,380	9,380	0	0	0/0	20
NQZ8	1	151,865	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,124.7500	Closing Purchase.	9,370	9,370	0	0	0/0	20
NQZ8	1	151,865	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,125.0000	Closing Purchase.	9,365	9,365	0	0	0/0	20
NQZ8	2	303,730	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	10/18/2018	7,127.5000	Closing Purchase.	18,630	18,630	0	0	0/0	20
NQZ8	1	151,864	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2000	10/18/2018	7,122.0000	Closing Purchase.	9,424	9,424	0	0	0/0	20
NQZ8	1	151,864	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2000	10/18/2018	7,123.5000	Closing Purchase.	9,394	9,394	0	0	0/0	20
NQZ8	1	151,864	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2000	10/18/2018	7,124.7500	Closing Purchase.	9,369	9,369	0	0	0/0	20
NQZ8	1	151,864	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2000	10/18/2018	7,126.5000	Closing Purchase.	9,334	9,334	0	0	0/0	20
NQZ8	35	5,315,275	NASDAQ 100 E-MINI	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	7,593.2500	12/17/2018	6,599.5000	Closing Purchase.	695,625	695,625	0	0	0/0	20
NKH8	1	204,876	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,520.0000	01/05/2018	23,660.0000	Closing Purchase.	(10,061)	(10,061)	0	0	0/0	9
NKH8	5	1,024,836	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/05/2018	23,640.0000	Closing Purchase.	(48,981)	(48,981)	0	0	0/0	9
NKH8	4	819,869	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/05/2018	23,650.0000	Closing Purchase.	(39,538)	(39,538)	0	0	0/0	9
NKH8	1	205,149	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,550.0000	01/09/2018	23,740.0000	Closing Purchase.	(10,568)	(10,568)	0	0	0/0	9
NKH8	3	614,901	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/09/2018	23,740.0000	Closing Purchase.	(32,238)	(32,238)	0	0	0/0	9
NKH8	1	204,967	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/09/2018	23,750.0000	Closing Purchase.	(10,835)	(10,835)	0	0	0/0	9
NKH8	1	204,876	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,520.0000	01/10/2018	23,820.0000	Closing Purchase.	(11,670)	(11,670)	0	0	0/0	9
NKH8	2	410,298	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,550.0000	01/10/2018	23,790.0000	Closing Purchase.	(22,262)	(22,262)	0	0	0/0	9
NKH8	7	1,434,770	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/10/2018	23,780.0000	Closing Purchase.	(78,546)	(78,546)	0	0	0/0	9
NKH8	3	614,901	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/10/2018	23,790.0000	Closing Purchase.	(33,932)	(33,932)	0	0	0/0	9
NKH8	1	205,149	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,550.0000	01/11/2018	23,620.0000	Closing Purchase.	(9,584)	(9,584)	0	0	0/0	9
NKH8	4	819,869	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/11/2018	23,600.0000	Closing Purchase.	(38,338)	(38,338)	0	0	0/0	9
NKH8	4	819,869	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/15/2018	23,800.0000	Closing Purchase.	(45,923)	(45,923)	0	0	0/0	9
NKH8	1	204,967	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/15/2018	23,800.0000	Closing Purchase.	(11,481)	(11,481)	0	0	0/0	9
NKH8	1	204,876	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,520.0000	01/17/2018	23,920.0000	Closing Purchase.	(12,641)	(12,641)	0	0	0/0	9
NKH8	3	614,901	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/17/2018	23,900.0000	Closing Purchase.	(37,111)	(37,111)	0	0	0/0	9
NKH8	2	409,934	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/17/2018	23,880.0000	Closing Purchase.	(24,379)	(24,379)	0	0	0/0	9
NKH8	2	410,298	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,550.0000	01/19/2018	23,770.0000	Closing Purchase.	(22,071)	(22,071)	0	0	0/0	9
NKH8	3	614,901	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/19/2018	23,770.0000	Closing Purchase.	(33,650)	(33,650)	0	0	0/0	9
NKH8	2	409,934	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/22/2018	23,800.0000	Closing Purchase.	(22,928)	(22,928)	0	0	0/0	9
NKH8	1	205,149	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,550.0000	01/23/2018	23,860.0000	Closing Purchase.	(11,856)	(11,856)	0	0	0/0	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
NKH8	3	614,901	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/23/2018	23,860.0000	Closing Purchase.	(36,112)	(36,112)	0	0	0/0	9
NKH8	3	614,901	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/23/2018	23,850.0000	Closing Purchase.	(35,840)	(35,840)	0	0	0/0	9
NKH8	3	614,901	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/24/2018	24,060.0000	Closing Purchase.	(41,956)	(41,956)	0	0	0/0	9
NKH8	1	204,967	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/24/2018	24,080.0000	Closing Purchase.	(14,168)	(14,168)	0	0	0/0	9
NKH8	4	819,505	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,520.0000	01/26/2018	23,530.0000	Closing Purchase.	(36,946)	(36,946)	0	0	0/0	9
NKH8	12	2,461,789	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,550.0000	01/26/2018	23,510.0000	Closing Purchase.	(105,350)	(105,350)	0	0	0/0	9
NKH8	22	4,509,277	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/26/2018	23,520.0000	Closing Purchase.	(199,177)	(199,177)	0	0	0/0	9
NKH8	10	2,049,671	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/26/2018	23,530.0000	Closing Purchase.	(91,449)	(91,449)	0	0	0/0	9
NKH8	9	1,844,704	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/26/2018	23,540.0000	Closing Purchase.	(83,128)	(83,128)	0	0	0/0	9
NKH8	3	614,901	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	01/26/2018	23,530.0000	Closing Purchase.	(27,435)	(27,435)	0	0	0/0	9
NKH8	1	204,876	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,520.0000	01/30/2018	23,550.0000	Closing Purchase.	(9,476)	(9,476)	0	0	0/0	9
NKH8	1	204,876	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,520.0000	02/08/2018	21,930.0000	Closing Purchase.	5,382	5,382	0	0	0/0	9
NKH8	1	204,967	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	02/08/2018	21,980.0000	Closing Purchase.	5,017	5,017	0	0	0/0	9
NKH8	2	409,934	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	02/08/2018	21,990.0000	Closing Purchase.	9,851	9,851	0	0	0/0	9
NKH8	2	409,934	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	02/08/2018	22,010.0000	Closing Purchase.	9,486	9,486	0	0	0/0	9
NKH8	3	614,901	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	02/14/2018	21,120.0000	Closing Purchase.	39,452	39,452	0	0	0/0	9
NKH8	1	204,876	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,520.0000	02/16/2018	21,470.0000	Closing Purchase.	9,890	9,890	0	0	0/0	9
NKH8	3	614,901	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	02/16/2018	21,420.0000	Closing Purchase.	31,365	31,365	0	0	0/0	9
NKH8	6	1,229,803	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	02/16/2018	21,370.0000	Closing Purchase.	65,555	65,555	0	0	0/0	9
NKH8	1	204,967	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	02/16/2018	21,340.0000	Closing Purchase.	11,208	11,208	0	0	0/0	9
NKH8	1	204,876	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,520.0000	02/19/2018	21,800.0000	Closing Purchase.	6,754	6,754	0	0	0/0	9
NKH8	1	205,149	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,550.0000	02/19/2018	21,790.0000	Closing Purchase.	7,129	7,129	0	0	0/0	9
NKH8	3	614,901	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	02/19/2018	21,790.0000	Closing Purchase.	20,824	20,824	0	0	0/0	9
NKH8	2	409,934	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	02/21/2018	21,880.0000	Closing Purchase.	12,085	12,085	0	0	0/0	9
NKH8	3	614,901	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	02/27/2018	22,200.0000	Closing Purchase.	9,239	9,239	0	0	0/0	9
NKH8	2	409,934	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	02/27/2018	22,230.0000	Closing Purchase.	5,600	5,600	0	0	0/0	9
NKH8	1	204,967	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	02/27/2018	22,220.0000	Closing Purchase.	2,893	2,893	0	0	0/0	9
NKH8	1	201,510	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/07/2017	22,150.0000	02/28/2018	22,370.0000	Closing Purchase.	(2,055)	(2,055)	0	0	0/0	9
NKH8	2	409,934	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	02/28/2018	22,360.0000	Closing Purchase.	3,176	3,176	0	0	0/0	9
NKH8	4	866,084	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	01/25/2018	23,800.0000	03/07/2018	21,651.0000	Closing Purchase.	81,140	81,140	0	0	0/0	9
NKH8	1	210,790	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	01/31/2018	23,170.0000	03/07/2018	21,651.0000	Closing Purchase.	14,338	14,338	0	0	0/0	9
NKH8	1	211,608	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	02/05/2018	23,260.0000	03/07/2018	21,651.0000	Closing Purchase.	15,188	15,188	0	0	0/0	9
NKH8	1	205,422	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	02/06/2018	22,580.0000	03/07/2018	21,651.0000	Closing Purchase.	8,769	8,769	0	0	0/0	9
NKH8	3	592,249	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	02/07/2018	21,700.0000	03/07/2018	21,651.0000	Closing Purchase.	1,388	1,388	0	0	0/0	9
NKH8	1	191,776	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	02/14/2018	21,080.0000	03/07/2018	21,651.0000	Closing Purchase.	(5,390)	(5,390)	0	0	0/0	9
NKH8	1	197,143	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	03/02/2018	21,670.0000	03/07/2018	21,651.0000	Closing Purchase.	179	179	0	0	0/0	9
NKH8	1	189,319	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	03/05/2018	20,810.0000	03/07/2018	21,651.0000	Closing Purchase.	(7,938)	(7,938)	0	0	0/0	9
NKH8	25	5,128,727	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,550.0000	03/07/2018	21,631.0000	Closing Purchase.	216,868	216,868	0	0	0/0	9
NKH8	11	2,382,731	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	01/25/2018	23,810.0000	03/07/2018	21,631.0000	Closing Purchase.	226,251	226,251	0	0	0/0	9
NKH8	3	594,705	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	02/07/2018	21,790.0000	03/07/2018	21,631.0000	Closing Purchase.	4,503	4,503	0	0	0/0	9
NKH8	2	396,652	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	02/07/2018	21,800.0000	03/07/2018	21,631.0000	Closing Purchase.	3,190	3,190	0	0	0/0	9
NKH8	2	378,639	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	03/05/2018	20,810.0000	03/07/2018	21,631.0000	Closing Purchase.	(15,499)	(15,499)	0	0	0/0	9
NKH8	78	15,987,436	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	03/07/2018	21,621.0000	Closing Purchase.	669,265	669,265	0	0	0/0	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
NKH8	30	6,498,359	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	01/25/2018	23,810.0000	03/07/2018	21,621.0000	Closing Purchase.	619,879	619,879	0	0	0/0	9
NKH8	8	1,582,241	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	02/07/2018	21,740.0000	03/07/2018	21,621.0000	Closing Purchase.	8,986	8,986	0	0	0/0	9
NKH8	13	2,572,324	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	02/07/2018	21,750.0000	03/07/2018	21,621.0000	Closing Purchase.	15,830	15,830	0	0	0/0	9
NKH8	5	947,962	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	03/05/2018	20,840.0000	03/07/2018	21,621.0000	Closing Purchase.	(36,860)	(36,860)	0	0	0/0	9
NKH8	46	9,428,488	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	03/07/2018	21,651.0000	Closing Purchase.	381,669	381,669	0	0	0/0	9
NKH8	9	1,948,689	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	01/25/2018	23,800.0000	03/07/2018	21,651.0000	Closing Purchase.	182,566	182,566	0	0	0/0	9
NKH8	12	2,377,728	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	02/07/2018	21,780.0000	03/07/2018	21,651.0000	Closing Purchase.	14,612	14,612	0	0	0/0	9
NKH8	2	406,113	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	02/28/2018	22,320.0000	03/07/2018	21,651.0000	Closing Purchase.	12,630	12,630	0	0	0/0	9
NKH8	4	786,026	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	03/02/2018	21,600.0000	03/07/2018	21,651.0000	Closing Purchase.	(1,926)	(1,926)	0	0	0/0	9
NKH8	3	567,139	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	03/05/2018	20,780.0000	03/07/2018	21,651.0000	Closing Purchase.	(24,665)	(24,665)	0	0	0/0	9
NKH8	1	204,967	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/06/2017	22,530.0000	03/07/2018	21,631.0000	Closing Purchase.	8,486	8,486	0	0	0/0	9
NKH8	1	207,514	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	12/21/2017	22,810.0000	03/07/2018	21,631.0000	Closing Purchase.	11,129	11,129	0	0	0/0	9
NKH8	3	648,744	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	01/25/2018	23,770.0000	03/07/2018	21,631.0000	Closing Purchase.	60,572	60,572	0	0	0/0	9
NKH8	1	210,971	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	02/01/2018	23,190.0000	03/07/2018	21,631.0000	Closing Purchase.	14,716	14,716	0	0	0/0	9
NKH8	1	205,331	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	02/06/2018	22,570.0000	03/07/2018	21,631.0000	Closing Purchase.	8,864	8,864	0	0	0/0	9
NKH8	3	593,340	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	02/07/2018	21,740.0000	03/07/2018	21,631.0000	Closing Purchase.	3,087	3,087	0	0	0/0	9
NKH8	1	201,237	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	03/01/2018	22,120.0000	03/07/2018	21,631.0000	Closing Purchase.	4,616	4,616	0	0	0/0	9
NKH8	1	196,234	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	03/08/2018.	OSE	03/02/2018	21,570.0000	03/07/2018	21,631.0000	Closing Purchase.	(576)	(576)	0	0	0/0	9
NKM8	1	195,415	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,480.0000	03/13/2018	21,680.0000	Closing Purchase.	(1,870)	(1,870)	0	0	0/0	9
NKM8	3	585,698	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,460.0000	03/13/2018	21,670.0000	Closing Purchase.	(5,892)	(5,892)	0	0	0/0	9
NKM8	7	1,365,993	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,450.0000	03/13/2018	21,660.0000	Closing Purchase.	(13,747)	(13,747)	0	0	0/0	9
NKM8	2	390,829	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,480.0000	03/13/2018	21,650.0000	Closing Purchase.	(3,180)	(3,180)	0	0	0/0	9
NKM8	1	195,233	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,460.0000	03/13/2018	21,640.0000	Closing Purchase.	(1,683)	(1,683)	0	0	0/0	9
NKM8	1	195,233	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,460.0000	03/28/2018	21,030.0000	Closing Purchase.	4,046	4,046	0	0	0/0	9
NKM8	3	586,244	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,480.0000	04/05/2018	21,250.0000	Closing Purchase.	6,441	6,441	0	0	0/0	9
NKM8	1	195,415	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,480.0000	04/06/2018	21,800.0000	Closing Purchase.	(2,979)	(2,979)	0	0	0/0	9
NKM8	2	390,829	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,480.0000	04/06/2018	21,800.0000	Closing Purchase.	(5,958)	(5,958)	0	0	0/0	9
NKM8	1	195,233	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,460.0000	04/06/2018	21,820.0000	Closing Purchase.	(3,352)	(3,352)	0	0	0/0	9
NKM8	4	780,567	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,450.0000	04/09/2018	21,570.0000	Closing Purchase.	(4,486)	(4,486)	0	0	0/0	9
NKM8	3	586,244	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,480.0000	04/09/2018	21,520.0000	Closing Purchase.	(1,121)	(1,121)	0	0	0/0	9
NKM8	1	195,415	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,480.0000	04/12/2018	21,720.0000	Closing Purchase.	(2,239)	(2,239)	0	0	0/0	9
NKM8	2	390,829	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,480.0000	04/12/2018	21,680.0000	Closing Purchase.	(3,731)	(3,731)	0	0	0/0	9
NKM8	1	195,233	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,460.0000	04/12/2018	21,670.0000	Closing Purchase.	(1,959)	(1,959)	0	0	0/0	9
NKM8	2	390,466	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,460.0000	04/16/2018	21,810.0000	Closing Purchase.	(6,520)	(6,520)	0	0	0/0	9
NKM8	4	780,567	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,450.0000	04/16/2018	21,790.0000	Closing Purchase.	(12,666)	(12,666)	0	0	0/0	9
NKM8	2	390,829	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,480.0000	04/16/2018	21,790.0000	Closing Purchase.	(5,774)	(5,774)	0	0	0/0	9
NKM8	1	195,233	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,460.0000	04/16/2018	21,770.0000	Closing Purchase.	(2,887)	(2,887)	0	0	0/0	9
NKM8	3	585,425	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,450.0000	04/20/2018	22,170.0000	Closing Purchase.	(20,076)	(20,076)	0	0	0/0	9
NKM8	1	195,415	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,480.0000	05/11/2018	22,510.0000	Closing Purchase.	(9,422)	(9,422)	0	0	0/0	9
NKM8	1	195,233	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,460.0000	05/11/2018	22,510.0000	Closing Purchase.	(9,605)	(9,605)	0	0	0/0	9
NKM8	1	195,233	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,460.0000	05/11/2018	22,520.0000	Closing Purchase.	(9,696)	(9,696)	0	0	0/0	9
NKM8	3	585,425	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,450.0000	05/14/2018	22,720.0000	Closing Purchase.	(34,795)	(34,795)	0	0	0/0	9
NKM8	1	195,233	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,460.0000	05/18/2018	22,930.0000	Closing Purchase.	(13,252)	(13,252)	0	0	0/0	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
NKM8	9	1,758,733	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,480.0000	06/06/2018	22,535.0000	Closing Purchase.	(86,216)	(86,216)	0	0	0/0	9
NKM8	1	193,231	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/22/2018	21,240.0000	06/06/2018	22,535.0000	Closing Purchase.	(11,759)	(11,759)	0	0	0/0	9
NKM8	2	373,362	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/26/2018	20,520.0000	06/06/2018	22,535.0000	Closing Purchase.	(36,593)	(36,593)	0	0	0/0	9
NKM8	1	202,693	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	04/25/2018	22,280.0000	06/06/2018	22,535.0000	Closing Purchase.	(2,315)	(2,315)	0	0	0/0	9
NKM8	1	201,328	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	05/31/2018	22,130.0000	06/06/2018	22,535.0000	Closing Purchase.	(3,677)	(3,677)	0	0	0/0	9
NKM8	36	7,028,380	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,460.0000	06/06/2018	22,535.0000	Closing Purchase.	(351,403)	(351,403)	0	0	0/0	9
NKM8	1	193,049	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/22/2018	21,220.0000	06/06/2018	22,535.0000	Closing Purchase.	(11,940)	(11,940)	0	0	0/0	9
NKM8	3	561,681	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/26/2018	20,580.0000	06/06/2018	22,535.0000	Closing Purchase.	(53,255)	(53,255)	0	0	0/0	9
NKM8	1	185,953	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/27/2018	20,440.0000	06/06/2018	22,535.0000	Closing Purchase.	(19,023)	(19,023)	0	0	0/0	9
NKM8	2	402,838	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	05/31/2018	22,140.0000	06/06/2018	22,535.0000	Closing Purchase.	(7,173)	(7,173)	0	0	0/0	9
NKM8	113	22,051,024	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,450.0000	06/06/2018	22,545.0000	Closing Purchase.	(1,123,535)	(1,123,535)	0	0	0/0	9
NKM8	10	1,869,540	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/26/2018	20,550.0000	06/06/2018	22,545.0000	Closing Purchase.	(181,149)	(181,149)	0	0	0/0	9
NKM8	5	929,767	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/27/2018	20,440.0000	06/06/2018	22,545.0000	Closing Purchase.	(95,569)	(95,569)	0	0	0/0	9
NKM8	4	805,312	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	05/31/2018	22,130.0000	06/06/2018	22,545.0000	Closing Purchase.	(15,073)	(15,073)	0	0	0/0	9
NKM8	62	12,115,713	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,480.0000	06/06/2018	22,540.0000	Closing Purchase.	(596,749)	(596,749)	0	0	0/0	9
NKM8	2	390,466	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/19/2018	21,460.0000	06/06/2018	22,540.0000	Closing Purchase.	(19,613)	(19,613)	0	0	0/0	9
NKM8	4	747,816	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/26/2018	20,550.0000	06/06/2018	22,540.0000	Closing Purchase.	(72,278)	(72,278)	0	0	0/0	9
NKM8	6	1,114,082	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/27/2018	20,410.0000	06/06/2018	22,540.0000	Closing Purchase.	(116,045)	(116,045)	0	0	0/0	9
NKM8	2	404,294	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	04/26/2018	22,220.0000	06/06/2018	22,540.0000	Closing Purchase.	(5,811)	(5,811)	0	0	0/0	9
NKM8	4	806,404	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	05/31/2018	22,160.0000	06/06/2018	22,540.0000	Closing Purchase.	(13,802)	(13,802)	0	0	0/0	9
NKM8	6	1,171,397	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/07/2018	21,460.0000	06/06/2018	22,525.0000	Closing Purchase.	(58,022)	(58,022)	0	0	0/0	9
NKM8	1	196,234	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/15/2018	21,570.0000	06/06/2018	22,525.0000	Closing Purchase.	(8,672)	(8,672)	0	0	0/0	9
NKM8	2	373,544	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/26/2018	20,530.0000	06/06/2018	22,525.0000	Closing Purchase.	(36,230)	(36,230)	0	0	0/0	9
NKM8	1	185,407	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	03/27/2018	20,380.0000	06/06/2018	22,525.0000	Closing Purchase.	(19,477)	(19,477)	0	0	0/0	9
NKM8	1	198,144	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	04/13/2018	21,780.0000	06/06/2018	22,525.0000	Closing Purchase.	(6,765)	(6,765)	0	0	0/0	9
NKM8	1	202,693	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	04/25/2018	22,280.0000	06/06/2018	22,525.0000	Closing Purchase.	(2,225)	(2,225)	0	0	0/0	9
NKM8	1	201,601	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	06/07/2018.	OSE	05/31/2018	22,160.0000	06/06/2018	22,525.0000	Closing Purchase.	(3,314)	(3,314)	0	0	0/0	9
NKU8	1	204,512	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,480.0000	06/07/2018	22,580.0000	Closing Purchase.	(909)	(909)	0	0	0/0	9
NKU8	3	613,810	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,490.0000	06/07/2018	22,580.0000	Closing Purchase.	(2,454)	(2,454)	0	0	0/0	9
NKU8	1	204,421	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,470.0000	06/07/2018	22,610.0000	Closing Purchase.	(1,272)	(1,272)	0	0	0/0	9
NKU8	2	409,024	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,480.0000	06/08/2018	22,750.0000	Closing Purchase.	(4,932)	(4,932)	0	0	0/0	9
NKU8	3	613,673	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,485.0000	06/08/2018	22,750.0000	Closing Purchase.	(7,261)	(7,261)	0	0	0/0	9
NKU8	4	818,413	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,490.0000	06/12/2018	22,870.0000	Closing Purchase.	(13,771)	(13,771)	0	0	0/0	9
NKU8	1	204,421	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,470.0000	07/04/2018	21,820.0000	Closing Purchase.	5,882	5,882	0	0	0/0	9
NKU8	1	204,512	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,480.0000	07/10/2018	22,070.0000	Closing Purchase.	3,686	3,686	0	0	0/0	9
NKU8	1	204,421	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,470.0000	07/10/2018	22,110.0000	Closing Purchase.	3,237	3,237	0	0	0/0	9
NKU8	2	409,115	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,485.0000	07/18/2018	22,750.0000	Closing Purchase.	(4,699)	(4,699)	0	0	0/0	9
NKU8	1	204,512	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,480.0000	07/23/2018	22,580.0000	Closing Purchase.	(899)	(899)	0	0	0/0	9
NKU8	1	204,512	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,480.0000	07/23/2018	22,580.0000	Closing Purchase.	(899)	(899)	0	0	0/0	9
NKU8	1	204,421	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,470.0000	07/23/2018	22,580.0000	Closing Purchase.	(989)	(989)	0	0	0/0	9
NKU8	2	409,024	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,480.0000	07/25/2018	22,580.0000	Closing Purchase.	(1,801)	(1,801)	0	0	0/0	9
NKU8	7	1,432,223	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,490.0000	07/25/2018	22,600.0000	Closing Purchase.	(6,933)	(6,933)	0	0	0/0	9
NKU8	3	613,673	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,485.0000	07/25/2018	22,600.0000	Closing Purchase.	(3,106)	(3,106)	0	0	0/0	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
NKU8	3	613,673	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,485.0000	08/08/2018	22,660.0000	Closing Purchase.	(4,724)	(4,724)	0	0	0/0	9
NKU8	1	204,421	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,470.0000	08/08/2018	22,650.0000	Closing Purchase.	(1,620)	(1,620)	0	0	0/0	9
NKU8	1	204,512	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,480.0000	08/17/2018	22,230.0000	Closing Purchase.	2,265	2,265	0	0	0/0	9
NKU8	1	204,512	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,480.0000	08/21/2018	22,220.0000	Closing Purchase.	2,355	2,355	0	0	0/0	9
NKU8	1	204,421	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,470.0000	08/22/2018	22,330.0000	Closing Purchase.	1,270	1,270	0	0	0/0	9
NKU8	2	409,206	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,490.0000	08/27/2018	22,620.0000	Closing Purchase.	(2,342)	(2,342)	0	0	0/0	9
NKU8	2	409,115	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,485.0000	08/27/2018	22,630.0000	Closing Purchase.	(2,612)	(2,612)	0	0	0/0	9
NKU8	1	204,512	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,480.0000	08/28/2018	22,850.0000	Closing Purchase.	(3,332)	(3,332)	0	0	0/0	9
NKU8	1	204,512	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,480.0000	08/28/2018	22,850.0000	Closing Purchase.	(3,332)	(3,332)	0	0	0/0	9
NKU8	4	818,413	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,490.0000	08/28/2018	22,850.0000	Closing Purchase.	(12,967)	(12,967)	0	0	0/0	9
NKU8	2	409,115	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,485.0000	08/28/2018	22,850.0000	Closing Purchase.	(6,574)	(6,574)	0	0	0/0	9
NKU8	1	204,421	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,470.0000	08/28/2018	22,860.0000	Closing Purchase.	(3,512)	(3,512)	0	0	0/0	9
NKU8	1	204,421	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,470.0000	08/30/2018	22,920.0000	Closing Purchase.	(4,038)	(4,038)	0	0	0/0	9
NKU8	8	1,636,098	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,480.0000	09/12/2018	22,571.0000	Closing Purchase.	(6,530)	(6,530)	0	0	0/0	9
NKU8	1	201,146	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/20/2018	22,110.0000	09/12/2018	22,571.0000	Closing Purchase.	(4,135)	(4,135)	0	0	0/0	9
NKU8	1	202,238	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/27/2018	22,230.0000	09/12/2018	22,571.0000	Closing Purchase.	(3,059)	(3,059)	0	0	0/0	9
NKU8	2	397,744	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	08/16/2018	21,860.0000	09/12/2018	22,571.0000	Closing Purchase.	(12,756)	(12,756)	0	0	0/0	9
NKU8	1	204,694	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	09/06/2018	22,500.0000	09/12/2018	22,571.0000	Closing Purchase.	(637)	(637)	0	0	0/0	9
NKU8	37	7,566,953	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,480.0000	09/12/2018	22,591.0000	Closing Purchase.	(36,841)	(36,841)	0	0	0/0	9
NKU8	1	201,601	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/26/2018	22,160.0000	09/12/2018	22,591.0000	Closing Purchase.	(3,866)	(3,866)	0	0	0/0	9
NKU8	2	402,474	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/29/2018	22,120.0000	09/12/2018	22,591.0000	Closing Purchase.	(8,450)	(8,450)	0	0	0/0	9
NKU8	1	199,327	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	08/16/2018	21,910.0000	09/12/2018	22,591.0000	Closing Purchase.	(6,109)	(6,109)	0	0	0/0	9
NKU8	112	22,915,561	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,490.0000	09/12/2018	22,591.0000	Closing Purchase.	(101,471)	(101,471)	0	0	0/0	9
NKU8	4	804,949	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/20/2018	22,120.0000	09/12/2018	22,591.0000	Closing Purchase.	(16,900)	(16,900)	0	0	0/0	9
NKU8	5	1,005,276	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/29/2018	22,100.0000	09/12/2018	22,591.0000	Closing Purchase.	(22,022)	(22,022)	0	0	0/0	9
NKU8	4	798,034	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	08/16/2018	21,930.0000	09/12/2018	22,591.0000	Closing Purchase.	(23,717)	(23,717)	0	0	0/0	9
NKU8	65	13,296,253	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,485.0000	09/12/2018	22,601.0000	Closing Purchase.	(67,635)	(67,635)	0	0	0/0	9
NKU8	4	805,676	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/20/2018	22,140.0000	09/12/2018	22,601.0000	Closing Purchase.	(16,541)	(16,541)	0	0	0/0	9
NKU8	4	805,312	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/29/2018	22,130.0000	09/12/2018	22,601.0000	Closing Purchase.	(16,900)	(16,900)	0	0	0/0	9
NKU8	3	598,526	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	08/16/2018	21,930.0000	09/12/2018	22,601.0000	Closing Purchase.	(18,057)	(18,057)	0	0	0/0	9
NKU8	5	1,022,106	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/06/2018	22,470.0000	09/12/2018	22,601.0000	Closing Purchase.	(5,875)	(5,875)	0	0	0/0	9
NKU8	1	205,604	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/19/2018	22,600.0000	09/12/2018	22,601.0000	Closing Purchase.	(9)	(9)	0	0	0/0	9
NKU8	1	201,601	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	06/26/2018	22,160.0000	09/12/2018	22,601.0000	Closing Purchase.	(3,956)	(3,956)	0	0	0/0	9
NKU8	1	198,144	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	07/03/2018	21,780.0000	09/12/2018	22,601.0000	Closing Purchase.	(7,365)	(7,365)	0	0	0/0	9
NKU8	1	201,328	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	08/13/2018	22,130.0000	09/12/2018	22,601.0000	Closing Purchase.	(4,225)	(4,225)	0	0	0/0	9
NKU8	1	207,696	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	08/29/2018	22,830.0000	09/12/2018	22,601.0000	Closing Purchase.	2,054	2,054	0	0	0/0	9
NKU8	1	207,332	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	09/14/2018.	OSE	09/03/2018	22,790.0000	09/12/2018	22,601.0000	Closing Purchase.	1,695	1,695	0	0	0/0	9
NKZ8	1	203,784	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,400.0000	09/18/2018	23,060.0000	Closing Purchase.	(5,883)	(5,883)	0	0	0/0	9
NKZ8	1	203,966	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,420.0000	09/18/2018	23,070.0000	Closing Purchase.	(5,794)	(5,794)	0	0	0/0	9
NKZ8	4	815,866	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,420.0000	09/18/2018	23,060.0000	Closing Purchase.	(22,818)	(22,818)	0	0	0/0	9
NKZ8	3	612,172	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,430.0000	09/18/2018	23,060.0000	Closing Purchase.	(16,846)	(16,846)	0	0	0/0	9
NKZ8	1	204,057	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,430.0000	09/18/2018	23,080.0000	Closing Purchase.	(5,794)	(5,794)	0	0	0/0	9
NKZ8	1	203,966	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,420.0000	09/19/2018	23,590.0000	Closing Purchase.	(10,418)	(10,418)	0	0	0/0	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
NKZ8	3	611,899	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,420.0000	09/20/2018	23,600.0000	Closing Purchase.	(31,579)	(31,579)	0	0	0/0	9
NKZ8	2	408,115	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,430.0000	09/20/2018	23,610.0000	Closing Purchase.	(21,053)	(21,053)	0	0	0/0	9
NKZ8	1	203,966	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,420.0000	09/21/2018	23,660.0000	Closing Purchase.	(11,009)	(11,009)	0	0	0/0	9
NKZ8	2	407,933	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,420.0000	09/21/2018	23,660.0000	Closing Purchase.	(22,019)	(22,019)	0	0	0/0	9
NKZ8	1	203,784	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,400.0000	09/25/2018	23,740.0000	Closing Purchase.	(11,883)	(11,883)	0	0	0/0	9
NKZ8	2	408,115	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,430.0000	09/25/2018	23,740.0000	Closing Purchase.	(23,233)	(23,233)	0	0	0/0	9
NKZ8	1	203,966	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,420.0000	10/02/2018	24,440.0000	Closing Purchase.	(17,746)	(17,746)	0	0	0/0	9
NKZ8	11	2,241,629	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,400.0000	12/12/2018	21,484.0000	Closing Purchase.	88,869	88,869	0	0	0/0	9
NKZ8	1	216,703	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/26/2018	23,820.0000	12/12/2018	21,484.0000	Closing Purchase.	20,603	20,603	0	0	0/0	9
NKZ8	37	7,546,757	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,420.0000	12/12/2018	21,464.0000	Closing Purchase.	311,977	311,977	0	0	0/0	9
NKZ8	116	23,660,102	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,420.0000	12/12/2018	21,454.0000	Closing Purchase.	988,322	988,322	0	0	0/0	9
NKZ8	69	14,079,959	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,430.0000	12/12/2018	21,444.0000	Closing Purchase.	600,052	600,052	0	0	0/0	9
NKZ8	10	2,040,574	NIKKEI 225 (OSE)	Variable Annuities	Exhibit 5	Equity Risk	12/14/2018.	OSE	09/12/2018	22,430.0000	12/12/2018	21,424.0000	Closing Purchase.	88,728	88,728	0	0	0/0	9
ESH8	10	1,326,925	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/03/2018	2,707.2500	Closing Purchase.	(26,700)	(26,700)	0	0	0/0	50
ESH8	20	2,653,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/03/2018	2,710.7500	Closing Purchase.	(56,850)	(56,850)	0	0	0/0	50
ESH8	100	13,269,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/03/2018	2,708.0000	Closing Purchase.	(270,750)	(270,750)	0	0	0/0	50
ESH8	6	796,170	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/03/2018	2,710.7500	Closing Purchase.	(17,055)	(17,055)	0	0	0/0	50
ESH8	7	928,848	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/04/2018	2,728.0000	Closing Purchase.	(25,953)	(25,953)	0	0	0/0	50
ESH8	6	796,155	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/05/2018	2,729.7500	Closing Purchase.	(22,770)	(22,770)	0	0	0/0	50
ESH8	15	1,990,425	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/05/2018	2,736.0000	Closing Purchase.	(61,575)	(61,575)	0	0	0/0	50
ESH8	80	10,615,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/05/2018	2,730.2500	Closing Purchase.	(305,600)	(305,600)	0	0	0/0	50
ESH8	20	2,653,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/05/2018	2,736.2500	Closing Purchase.	(82,350)	(82,350)	0	0	0/0	50
ESH8	8	1,061,560	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/05/2018	2,732.0000	Closing Purchase.	(31,240)	(31,240)	0	0	0/0	50
ESH8	6	796,155	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/08/2018	2,741.0000	Closing Purchase.	(26,145)	(26,145)	0	0	0/0	50
ESH8	40	5,307,700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/08/2018	2,746.7500	Closing Purchase.	(185,800)	(185,800)	0	0	0/0	50
ESH8	20	2,653,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/08/2018	2,746.7500	Closing Purchase.	(92,850)	(92,850)	0	0	0/0	50
ESH8	20	2,653,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/09/2018	2,756.2500	Closing Purchase.	(102,350)	(102,350)	0	0	0/0	50
ESH8	70	9,288,475	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/10/2018	2,747.2500	Closing Purchase.	(326,900)	(326,900)	0	0	0/0	50
ESH8	25	3,317,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/10/2018	2,744.7500	Closing Purchase.	(113,563)	(113,563)	0	0	0/0	50
ESH8	5	663,475	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/10/2018	2,744.7500	Closing Purchase.	(22,713)	(22,713)	0	0	0/0	50
ESH8	15	1,990,388	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/12/2018	2,780.0000	Closing Purchase.	(94,613)	(94,613)	0	0	0/0	50
ESH8	30	3,980,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/12/2018	2,784.5000	Closing Purchase.	(195,900)	(195,900)	0	0	0/0	50
ESH8	70	9,288,475	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/12/2018	2,782.7500	Closing Purchase.	(451,150)	(451,150)	0	0	0/0	50
ESH8	25	3,317,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/12/2018	2,783.7500	Closing Purchase.	(162,313)	(162,313)	0	0	0/0	50
ESH8	10	1,326,950	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/12/2018	2,783.2500	Closing Purchase.	(64,675)	(64,675)	0	0	0/0	50
ESH8	8	1,061,540	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/16/2018	2,801.2500	Closing Purchase.	(58,960)	(58,960)	0	0	0/0	50
ESH8	70	9,288,475	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/16/2018	2,800.2500	Closing Purchase.	(512,400)	(512,400)	0	0	0/0	50
ESH8	7	928,865	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/17/2018	2,807.0000	Closing Purchase.	(53,585)	(53,585)	0	0	0/0	50
ESH8	20	2,653,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/18/2018	2,799.7500	Closing Purchase.	(145,850)	(145,850)	0	0	0/0	50
ESH8	25	3,317,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/18/2018	2,800.2500	Closing Purchase.	(182,625)	(182,625)	0	0	0/0	50
ESH8	50	6,634,625	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/19/2018	2,809.0000	Closing Purchase.	(387,875)	(387,875)	0	0	0/0	50
ESH8	5	663,463	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/22/2018	2,825.0000	Closing Purchase.	(42,788)	(42,788)	0	0	0/0	50
ESH8	30	3,980,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME	SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/22/2018	2,821.2500	Closing Purchase.	(251,025)	(251,025)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
ESH8	70	9,288,475	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/22/2018	2,821.7500	Closing Purchase.	(587,650)	(587,650)	0	0	0/0	50
ESH8	45	5,971,275	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/22/2018	2,820.2500	Closing Purchase.	(374,288)	(374,288)	0	0	0/0	50
ESH8	7	928,865	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/22/2018	2,819.2500	Closing Purchase.	(57,873)	(57,873)	0	0	0/0	50
ESH8	5	663,463	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/23/2018	2,839.0000	Closing Purchase.	(46,288)	(46,288)	0	0	0/0	50
ESH8	7	928,848	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/24/2018	2,852.7500	Closing Purchase.	(69,615)	(69,615)	0	0	0/0	50
ESH8	85	11,278,863	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/24/2018	2,853.5000	Closing Purchase.	(848,513)	(848,513)	0	0	0/0	50
ESH8	5	663,475	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/24/2018	2,850.5000	Closing Purchase.	(49,150)	(49,150)	0	0	0/0	50
ESH8	5	663,463	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	01/29/2018	2,864.2500	Closing Purchase.	(52,600)	(52,600)	0	0	0/0	50
ESH8	20	2,653,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	01/29/2018	2,859.0000	Closing Purchase.	(205,100)	(205,100)	0	0	0/0	50
ESH8	10	1,326,925	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/07/2018	2,705.5000	Closing Purchase.	(25,825)	(25,825)	0	0	0/0	50
ESH8	10	1,326,925	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/13/2018	2,644.7500	Closing Purchase.	4,550	4,550	0	0	0/0	50
ESH8	5	663,463	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/13/2018	2,659.2500	Closing Purchase.	(1,350)	(1,350)	0	0	0/0	50
ESH8	93	12,340,635	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	02/13/2018	2,647.5000	Closing Purchase.	29,760	29,760	0	0	0/0	50
ESH8	77	10,217,515	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	02/13/2018	2,647.7500	Closing Purchase.	23,678	23,678	0	0	0/0	50
ESH8	40	5,307,800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	02/13/2018	2,651.0000	Closing Purchase.	5,800	5,800	0	0	0/0	50
ESH8	3	398,078	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/14/2018	2,674.2500	Closing Purchase.	(3,060)	(3,060)	0	0	0/0	50
ESH8	7	928,848	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/14/2018	2,674.5000	Closing Purchase.	(7,228)	(7,228)	0	0	0/0	50
ESH8	7	928,865	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	02/14/2018	2,690.7500	Closing Purchase.	(12,898)	(12,898)	0	0	0/0	50
ESH8	18	2,388,510	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	02/14/2018	2,691.0000	Closing Purchase.	(33,390)	(33,390)	0	0	0/0	50
ESH8	7	928,865	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	02/14/2018	2,692.2500	Closing Purchase.	(13,423)	(13,423)	0	0	0/0	50
ESH8	20	2,653,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/15/2018	2,711.5000	Closing Purchase.	(57,650)	(57,650)	0	0	0/0	50
ESH8	5	663,463	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/15/2018	2,724.2500	Closing Purchase.	(17,600)	(17,600)	0	0	0/0	50
ESH8	30	3,980,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	02/15/2018	2,699.7500	Closing Purchase.	(68,775)	(68,775)	0	0	0/0	50
ESH8	12	1,592,310	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/15/2018	2,706.5000	Closing Purchase.	(31,590)	(31,590)	0	0	0/0	50
ESH8	88	11,676,940	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/15/2018	2,707.5000	Closing Purchase.	(236,060)	(236,060)	0	0	0/0	50
ESH8	30	3,980,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	02/15/2018	2,701.2500	Closing Purchase.	(71,025)	(71,025)	0	0	0/0	50
ESH8	6	828,300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	2,761.0000	02/15/2018	2,691.0000	Closing Purchase.	21,000	21,000	0	0	0/0	50
ESH8	4	552,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	2,761.0000	02/15/2018	2,724.0000	Closing Purchase.	7,400	7,400	0	0	0/0	50
ESH8	2	262,950	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,629.5000	02/15/2018	2,724.0000	Closing Purchase.	(9,450)	(9,450)	0	0	0/0	50
ESH8	10	1,326,925	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/16/2018	2,738.2500	Closing Purchase.	(42,200)	(42,200)	0	0	0/0	50
ESH8	20	2,653,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	02/16/2018	2,739.5000	Closing Purchase.	(85,600)	(85,600)	0	0	0/0	50
ESH8	22	2,919,235	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/16/2018	2,738.2500	Closing Purchase.	(92,840)	(92,840)	0	0	0/0	50
ESH8	58	7,696,165	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/16/2018	2,738.7500	Closing Purchase.	(246,210)	(246,210)	0	0	0/0	50
ESH8	15	1,990,425	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	02/16/2018	2,739.5000	Closing Purchase.	(64,200)	(64,200)	0	0	0/0	50
ESH8	10	1,326,925	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/26/2018	2,759.7500	Closing Purchase.	(52,950)	(52,950)	0	0	0/0	50
ESH8	50	6,634,625	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/26/2018	2,756.5000	Closing Purchase.	(256,625)	(256,625)	0	0	0/0	50
ESH8	10	1,326,925	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/27/2018	2,782.2500	Closing Purchase.	(64,200)	(64,200)	0	0	0/0	50
ESH8	15	1,990,388	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/27/2018	2,774.2500	Closing Purchase.	(90,300)	(90,300)	0	0	0/0	50
ESH8	11	1,459,618	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/27/2018	2,774.2500	Closing Purchase.	(66,220)	(66,220)	0	0	0/0	50
ESH8	44	5,838,470	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	02/27/2018	2,774.5000	Closing Purchase.	(265,430)	(265,430)	0	0	0/0	50
ESH8	8	1,061,540	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	03/06/2018	2,727.7500	Closing Purchase.	(29,560)	(29,560)	0	0	0/0	50
ESH8	10	1,326,925	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	03/08/2018	2,730.7500	Closing Purchase.	(38,450)	(38,450)	0	0	0/0	50
ESH8	10	1,326,925	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	03/09/2018	2,764.7500	Closing Purchase.	(55,450)	(55,450)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
ESH8	25	3,317,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	03/09/2018	2,767.0000	Closing Purchase.	(141,375)	(141,375)	0	0	0/0	50
ESH8	72	9,553,860	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	03/09/2018	2,779.7500	Closing Purchase.	(453,240)	(453,240)	0	0	0/0	50
ESH8	8	1,061,540	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	03/09/2018	2,780.0000	Closing Purchase.	(50,460)	(50,460)	0	0	0/0	50
ESH8	25	3,317,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	03/09/2018	2,767.7500	Closing Purchase.	(142,313)	(142,313)	0	0	0/0	50
ESH8	10	1,314,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,629.5000	03/09/2018	2,767.2500	Closing Purchase.	(68,875)	(68,875)	0	0	0/0	50
ESH8	15	1,990,388	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	03/12/2018	2,794.0000	Closing Purchase.	(105,113)	(105,113)	0	0	0/0	50
ESH8	53	7,032,703	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	03/12/2018	2,783.9000	Closing Purchase.	(344,633)	(344,633)	0	0	0/0	50
ESH8	5	708,438	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	01/31/2018	2,833.7500	03/12/2018	2,783.9000	Closing Purchase.	12,463	12,463	0	0	0/0	50
ESH8	5	704,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/01/2018	2,819.0000	03/12/2018	2,783.9000	Closing Purchase.	8,775	8,775	0	0	0/0	50
ESH8	10	1,399,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/02/2018	2,799.0000	03/12/2018	2,783.9000	Closing Purchase.	7,550	7,550	0	0	0/0	50
ESH8	8	1,104,700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/02/2018	2,761.7500	03/12/2018	2,783.9000	Closing Purchase.	(8,860)	(8,860)	0	0	0/0	50
ESH8	15	2,067,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/05/2018	2,757.0000	03/12/2018	2,783.9000	Closing Purchase.	(20,175)	(20,175)	0	0	0/0	50
ESH8	23	3,038,300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,642.0000	03/12/2018	2,783.9000	Closing Purchase.	(163,185)	(163,185)	0	0	0/0	50
ESH8	11	1,453,238	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,642.2500	03/12/2018	2,783.9000	Closing Purchase.	(77,908)	(77,908)	0	0	0/0	50
ESH8	16	2,114,600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,643.2500	03/12/2018	2,783.9000	Closing Purchase.	(112,520)	(112,520)	0	0	0/0	50
ESH8	15	1,977,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,636.5000	03/12/2018	2,783.9000	Closing Purchase.	(110,550)	(110,550)	0	0	0/0	50
ESH8	15	1,968,563	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/08/2018	2,624.7500	03/12/2018	2,783.9000	Closing Purchase.	(119,363)	(119,363)	0	0	0/0	50
ESH8	20	2,600,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	2,600.7500	03/12/2018	2,783.9000	Closing Purchase.	(183,150)	(183,150)	0	0	0/0	50
ESH8	2	258,925	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	2,589.2500	03/12/2018	2,783.9000	Closing Purchase.	(19,465)	(19,465)	0	0	0/0	50
ESH8	3	388,425	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	2,589.5000	03/12/2018	2,783.9000	Closing Purchase.	(29,160)	(29,160)	0	0	0/0	50
ESH8	15	2,044,313	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	2,725.7500	03/12/2018	2,783.9000	Closing Purchase.	(43,613)	(43,613)	0	0	0/0	50
ESH8	2	267,050	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	2,670.5000	03/12/2018	2,783.9000	Closing Purchase.	(11,340)	(11,340)	0	0	0/0	50
ESH8	18	2,403,675	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	2,670.7500	03/12/2018	2,783.9000	Closing Purchase.	(101,835)	(101,835)	0	0	0/0	50
ESH8	7	931,438	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	2,661.2500	03/12/2018	2,783.9000	Closing Purchase.	(42,928)	(42,928)	0	0	0/0	50
ESH8	7	931,525	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	2,661.5000	03/12/2018	2,783.9000	Closing Purchase.	(42,840)	(42,840)	0	0	0/0	50
ESH8	20	2,653,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	03/12/2018	2,791.5000	Closing Purchase.	(137,600)	(137,600)	0	0	0/0	50
ESH8	140	18,577,300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	03/12/2018	2,783.9000	Closing Purchase.	(910,000)	(910,000)	0	0	0/0	50
ESH8	56	7,392,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,640.0000	03/12/2018	2,783.9000	Closing Purchase.	(402,920)	(402,920)	0	0	0/0	50
ESH8	24	3,168,300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,640.2500	03/12/2018	2,783.9000	Closing Purchase.	(172,380)	(172,380)	0	0	0/0	50
ESH8	30	3,865,125	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	2,576.7500	03/12/2018	2,783.9000	Closing Purchase.	(310,725)	(310,725)	0	0	0/0	50
ESH8	5	644,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	2,577.0000	03/12/2018	2,783.9000	Closing Purchase.	(51,725)	(51,725)	0	0	0/0	50
ESH8	6	797,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	2,659.5000	03/12/2018	2,783.9000	Closing Purchase.	(37,320)	(37,320)	0	0	0/0	50
ESH8	14	1,861,825	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	2,659.7500	03/12/2018	2,783.9000	Closing Purchase.	(86,905)	(86,905)	0	0	0/0	50
ESH8	60	7,961,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	03/12/2018	2,792.5000	Closing Purchase.	(415,950)	(415,950)	0	0	0/0	50
ESH8	250	33,173,125	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.8500	03/12/2018	2,783.9000	Closing Purchase.	(1,625,625)	(1,625,625)	0	0	0/0	50
ESH8	27	3,540,038	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,622.2500	03/12/2018	2,783.9000	Closing Purchase.	(218,228)	(218,228)	0	0	0/0	50
ESH8	63	8,260,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,622.5000	03/12/2018	2,783.9000	Closing Purchase.	(508,410)	(508,410)	0	0	0/0	50
ESH8	110	14,425,125	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,622.7500	03/12/2018	2,783.9000	Closing Purchase.	(886,325)	(886,325)	0	0	0/0	50
ESH8	82	10,754,300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,623.0000	03/12/2018	2,783.9000	Closing Purchase.	(659,690)	(659,690)	0	0	0/0	50
ESH8	28	3,672,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,623.2500	03/12/2018	2,783.9000	Closing Purchase.	(224,910)	(224,910)	0	0	0/0	50
ESH8	82	10,605,675	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	2,586.7500	03/12/2018	2,783.9000	Closing Purchase.	(808,315)	(808,315)	0	0	0/0	50
ESH8	33	4,268,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	2,587.0000	03/12/2018	2,783.9000	Closing Purchase.	(324,885)	(324,885)	0	0	0/0	50
ESH8	5	646,813	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	2,587.2500	03/12/2018	2,783.9000	Closing Purchase.	(49,163)	(49,163)	0	0	0/0	50

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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	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH8	70	9,324,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	2,664.0000	03/12/2018	2,783.9000	Closing Purchase.	(419,650)	(419,650)	0	0	0/0	50
ESH8	25	3,317,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	03/12/2018	2,790.7500	Closing Purchase.	(171,063)	(171,063)	0	0	0/0	50
ESH8	17	2,255,815	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2017	2,653.9000	03/12/2018	2,783.9000	Closing Purchase.	(110,500)	(110,500)	0	0	0/0	50
ESH8	3	395,325	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,635.5000	03/12/2018	2,783.9000	Closing Purchase.	(22,260)	(22,260)	0	0	0/0	50
ESH8	27	3,558,263	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,635.7500	03/12/2018	2,783.9000	Closing Purchase.	(200,003)	(200,003)	0	0	0/0	50
ESH8	2	263,600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,636.0000	03/12/2018	2,783.9000	Closing Purchase.	(14,790)	(14,790)	0	0	0/0	50
ESH8	57	7,513,313	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,636.2500	03/12/2018	2,783.9000	Closing Purchase.	(420,803)	(420,803)	0	0	0/0	50
ESH8	7	922,950	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,637.0000	03/12/2018	2,783.9000	Closing Purchase.	(51,415)	(51,415)	0	0	0/0	50
ESH8	11	1,450,763	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,637.7500	03/12/2018	2,783.9000	Closing Purchase.	(80,383)	(80,383)	0	0	0/0	50
ESH8	23	3,033,700	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,638.0000	03/12/2018	2,783.9000	Closing Purchase.	(167,785)	(167,785)	0	0	0/0	50
ESH8	13	1,683,663	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	2,590.2500	03/12/2018	2,783.9000	Closing Purchase.	(125,873)	(125,873)	0	0	0/0	50
ESH8	27	3,497,175	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	2,590.5000	03/12/2018	2,783.9000	Closing Purchase.	(261,090)	(261,090)	0	0	0/0	50
ESH8	50	6,922,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/27/2018	2,769.0000	03/12/2018	2,783.9000	Closing Purchase.	(37,250)	(37,250)	0	0	0/0	50
ESH8	3	406,725	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	2,711.5000	03/12/2018	2,783.9000	Closing Purchase.	(10,860)	(10,860)	0	0	0/0	50
ESH8	42	5,694,675	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	2,711.7500	03/12/2018	2,783.9000	Closing Purchase.	(151,515)	(151,515)	0	0	0/0	50
ESH8	25	3,339,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	2,671.5000	03/12/2018	2,783.9000	Closing Purchase.	(140,500)	(140,500)	0	0	0/0	50
ESH8	8	1,063,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	2,658.5000	03/12/2018	2,783.9000	Closing Purchase.	(50,160)	(50,160)	0	0	0/0	50
ESH8	22	2,924,625	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	2,658.7500	03/12/2018	2,783.9000	Closing Purchase.	(137,665)	(137,665)	0	0	0/0	50
ESH8	7	920,588	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,630.2500	03/12/2018	2,787.7500	Closing Purchase.	(55,125)	(55,125)	0	0	0/0	50
ESH8	9	1,183,613	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,630.2500	03/12/2018	2,783.9000	Closing Purchase.	(69,143)	(69,143)	0	0	0/0	50
ESH8	17	2,236,138	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/06/2018	2,630.7500	03/12/2018	2,783.9000	Closing Purchase.	(130,178)	(130,178)	0	0	0/0	50
ESH8	1	129,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	2,591.0000	03/12/2018	2,783.9000	Closing Purchase.	(9,645)	(9,645)	0	0	0/0	50
ESH8	19	2,461,688	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/09/2018	2,591.2500	03/12/2018	2,783.9000	Closing Purchase.	(183,018)	(183,018)	0	0	0/0	50
ESH8	6	815,775	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	02/23/2018	2,719.2500	03/12/2018	2,783.9000	Closing Purchase.	(19,395)	(19,395)	0	0	0/0	50
ESH8	8	1,085,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	2,713.7500	03/12/2018	2,783.9000	Closing Purchase.	(28,060)	(28,060)	0	0	0/0	50
ESH8	7	949,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	2,714.0000	03/12/2018	2,783.9000	Closing Purchase.	(24,465)	(24,465)	0	0	0/0	50
ESH8	8	1,067,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/01/2018	2,668.5000	03/12/2018	2,783.9000	Closing Purchase.	(46,160)	(46,160)	0	0	0/0	50
ESH8	10	1,328,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	03/16/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/02/2018	2,657.7500	03/12/2018	2,783.9000	Closing Purchase.	(63,075)	(63,075)	0	0	0/0	50
ESM8	35	4,880,488	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	03/27/2018	2,664.2500	Closing Purchase.	218,050	218,050	0	0	0/0	50
ESM8	14	1,952,195	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	03/27/2018	2,663.0000	Closing Purchase.	88,095	88,095	0	0	0/0	50
ESM8	6	836,655	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	03/27/2018	2,663.2500	Closing Purchase.	37,680	37,680	0	0	0/0	50
ESM8	20	2,788,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	04/05/2018	2,656.5000	Closing Purchase.	132,350	132,350	0	0	0/0	50
ESM8	22	3,067,735	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	04/05/2018	2,657.2500	Closing Purchase.	144,760	144,760	0	0	0/0	50
ESM8	23	3,207,178	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	04/05/2018	2,657.5000	Closing Purchase.	151,053	151,053	0	0	0/0	50
ESM8	10	1,394,425	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	04/05/2018	2,655.0000	Closing Purchase.	66,925	66,925	0	0	0/0	50
ESM8	35	4,880,488	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	04/11/2018	2,647.0000	Closing Purchase.	248,238	248,238	0	0	0/0	50
ESM8	10	1,394,425	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	04/12/2018	2,666.2500	Closing Purchase.	61,300	61,300	0	0	0/0	50
ESM8	25	3,486,063	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	04/13/2018	2,660.5000	Closing Purchase.	160,438	160,438	0	0	0/0	50
ESM8	52	7,251,010	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	04/13/2018	2,664.5000	Closing Purchase.	323,310	323,310	0	0	0/0	50
ESM8	13	1,812,753	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	04/13/2018	2,664.7500	Closing Purchase.	80,665	80,665	0	0	0/0	50
ESM8	8	1,115,540	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	04/16/2018	2,675.0000	Closing Purchase.	45,540	45,540	0	0	0/0	50
ESM8	5	697,213	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	04/16/2018	2,683.0000	Closing Purchase.	26,463	26,463	0	0	0/0	50
ESM8	8	1,115,540	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	04/17/2018	2,706.5000	Closing Purchase.	32,940	32,940	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
ESM8	8	1,115,540	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	04/18/2018	2,715.2500	Closing Purchase.	29,440	29,440	0	0	0/0	50
ESM8	15	2,091,638	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	04/18/2018	2,714.7500	Closing Purchase.	55,575	55,575	0	0	0/0	50
ESM8	80	11,155,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	04/18/2018	2,712.5000	Closing Purchase.	305,400	305,400	0	0	0/0	50
ESM8	25	3,486,063	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	04/19/2018	2,698.2500	Closing Purchase.	113,250	113,250	0	0	0/0	50
ESM8	15	2,091,638	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	05/07/2018	2,675.0000	Closing Purchase.	85,387	85,388	0	0	0/0	50
ESM8	10	1,394,425	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	05/10/2018	2,710.5000	Closing Purchase.	39,175	39,175	0	0	0/0	50
ESM8	10	1,394,425	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	05/11/2018	2,728.2500	Closing Purchase.	30,300	30,300	0	0	0/0	50
ESM8	20	2,788,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	05/11/2018	2,730.2500	Closing Purchase.	58,600	58,600	0	0	0/0	50
ESM8	7	976,098	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	05/14/2018	2,740.5000	Closing Purchase.	16,923	16,923	0	0	0/0	50
ESM8	50	6,972,125	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	05/14/2018	2,740.2500	Closing Purchase.	121,500	121,500	0	0	0/0	50
ESM8	20	2,788,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	05/17/2018	2,731.0000	Closing Purchase.	57,850	57,850	0	0	0/0	50
ESM8	10	1,394,425	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	06/06/2018	2,763.5000	Closing Purchase.	12,675	12,675	0	0	0/0	50
ESM8	30	4,183,275	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	06/06/2018	2,767.5000	Closing Purchase.	32,025	32,025	0	0	0/0	50
ESM8	90	12,549,825	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	06/06/2018	2,765.5000	Closing Purchase.	105,075	105,075	0	0	0/0	50
ESM8	35	4,880,488	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	06/06/2018	2,768.0000	Closing Purchase.	36,487	36,488	0	0	0/0	50
ESM8	8	1,115,540	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	06/06/2018	2,767.0000	Closing Purchase.	8,740	8,740	0	0	0/0	50
ESM8	144	20,079,720	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	06/08/2018	2,772.2000	Closing Purchase.	119,880	119,880	0	0	0/0	50
ESM8	15	2,029,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/19/2018	2,706.5000	06/08/2018	2,772.2000	Closing Purchase.	(49,275)	(49,275)	0	0	0/0	50
ESM8	16	2,150,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/22/2018	2,687.5000	06/08/2018	2,772.2000	Closing Purchase.	(67,760)	(67,760)	0	0	0/0	50
ESM8	25	3,310,938	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	2,648.7500	06/08/2018	2,772.2000	Closing Purchase.	(154,313)	(154,313)	0	0	0/0	50
ESM8	15	1,951,688	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	2,602.2500	06/08/2018	2,772.2000	Closing Purchase.	(127,463)	(127,463)	0	0	0/0	50
ESM8	10	1,303,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/28/2018	2,606.5000	06/08/2018	2,772.2000	Closing Purchase.	(82,850)	(82,850)	0	0	0/0	50
ESM8	10	1,278,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/02/2018	2,557.0000	06/08/2018	2,772.2000	Closing Purchase.	(107,600)	(107,600)	0	0	0/0	50
ESM8	10	1,330,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/23/2018	2,660.7500	06/08/2018	2,772.2000	Closing Purchase.	(55,725)	(55,725)	0	0	0/0	50
ESM8	20	2,623,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	2,623.5000	06/08/2018	2,772.2000	Closing Purchase.	(148,700)	(148,700)	0	0	0/0	50
ESM8	10	1,300,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/03/2018	2,601.7500	06/08/2018	2,772.2000	Closing Purchase.	(85,225)	(85,225)	0	0	0/0	50
ESM8	8	1,084,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/24/2018	2,712.2500	06/08/2018	2,772.2000	Closing Purchase.	(23,980)	(23,980)	0	0	0/0	50
ESM8	15	2,012,625	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/29/2018	2,683.5000	06/08/2018	2,772.2000	Closing Purchase.	(66,525)	(66,525)	0	0	0/0	50
ESM8	165	23,008,013	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	06/08/2018	2,772.2000	Closing Purchase.	137,363	137,363	0	0	0/0	50
ESM8	50	6,628,125	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	2,651.2500	06/08/2018	2,772.2000	Closing Purchase.	(302,375)	(302,375)	0	0	0/0	50
ESM8	20	2,621,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/26/2018	2,621.0000	06/08/2018	2,772.2000	Closing Purchase.	(151,200)	(151,200)	0	0	0/0	50
ESM8	35	4,543,438	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/28/2018	2,596.2500	06/08/2018	2,772.2000	Closing Purchase.	(307,913)	(307,913)	0	0	0/0	50
ESM8	20	2,681,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/29/2018	2,681.5000	06/08/2018	2,772.2000	Closing Purchase.	(90,700)	(90,700)	0	0	0/0	50
ESM8	10	1,356,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	2,713.7500	06/08/2018	2,772.2000	Closing Purchase.	(29,225)	(29,225)	0	0	0/0	50
ESM8	465	64,840,763	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	06/08/2018	2,772.2000	Closing Purchase.	387,113	387,113	0	0	0/0	50
ESM8	20	2,673,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/22/2018	2,673.2500	06/08/2018	2,772.2000	Closing Purchase.	(98,950)	(98,950)	0	0	0/0	50
ESM8	45	6,015,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/22/2018	2,673.5000	06/08/2018	2,772.2000	Closing Purchase.	(222,075)	(222,075)	0	0	0/0	50
ESM8	100	13,247,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	2,649.5000	06/08/2018	2,772.2000	Closing Purchase.	(613,500)	(613,500)	0	0	0/0	50
ESM8	58	7,538,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	2,599.5000	06/08/2018	2,772.2000	Closing Purchase.	(500,830)	(500,830)	0	0	0/0	50
ESM8	12	1,559,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	2,599.7500	06/08/2018	2,772.2000	Closing Purchase.	(103,470)	(103,470)	0	0	0/0	50
ESM8	100	13,001,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/28/2018	2,600.2500	06/08/2018	2,772.2000	Closing Purchase.	(859,750)	(859,750)	0	0	0/0	50
ESM8	30	4,060,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	2,707.0000	06/08/2018	2,772.2000	Closing Purchase.	(97,800)	(97,800)	0	0	0/0	50
ESM8	162	22,589,685	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	06/08/2018	2,772.2000	Closing Purchase.	134,865	134,865	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
ESM8	35	4,823,438	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2018	2,756.2500	06/08/2018	2,772.2000	Closing Purchase.	(27,912)	(27,913)	0	0	0/0	50
ESM8	50	6,626,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	2,650.5000	06/08/2018	2,772.2000	Closing Purchase.	(304,250)	(304,250)	0	0	0/0	50
ESM8	25	3,247,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	2,598.0000	06/08/2018	2,772.2000	Closing Purchase.	(217,750)	(217,750)	0	0	0/0	50
ESM8	5	649,563	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	2,598.2500	06/08/2018	2,772.2000	Closing Purchase.	(43,488)	(43,488)	0	0	0/0	50
ESM8	30	4,007,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	2,671.5000	06/08/2018	2,772.2000	Closing Purchase.	(151,050)	(151,050)	0	0	0/0	50
ESM8	20	2,623,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	2,623.2500	06/08/2018	2,772.2000	Closing Purchase.	(148,950)	(148,950)	0	0	0/0	50
ESM8	25	3,347,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/29/2018	2,678.0000	06/08/2018	2,772.2000	Closing Purchase.	(117,750)	(117,750)	0	0	0/0	50
ESM8	30	4,074,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/30/2018	2,716.0000	06/08/2018	2,772.2000	Closing Purchase.	(84,300)	(84,300)	0	0	0/0	50
ESM8	42	5,856,585	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/12/2018	2,788.8500	06/08/2018	2,772.2000	Closing Purchase.	34,965	34,965	0	0	0/0	50
ESM8	9	1,240,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/14/2018	2,756.0000	06/08/2018	2,772.2000	Closing Purchase.	(7,290)	(7,290)	0	0	0/0	50
ESM8	13	1,753,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/19/2018	2,697.5000	06/08/2018	2,772.2000	Closing Purchase.	(48,555)	(48,555)	0	0	0/0	50
ESM8	15	1,984,125	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	2,645.5000	06/08/2018	2,772.2000	Closing Purchase.	(95,025)	(95,025)	0	0	0/0	50
ESM8	10	1,297,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	03/23/2018	2,594.7500	06/08/2018	2,772.2000	Closing Purchase.	(88,725)	(88,725)	0	0	0/0	50
ESM8	8	1,026,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/02/2018	2,567.2500	06/08/2018	2,772.2000	Closing Purchase.	(81,980)	(81,980)	0	0	0/0	50
ESM8	8	1,065,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	2,663.7500	06/08/2018	2,772.2000	Closing Purchase.	(43,380)	(43,380)	0	0	0/0	50
ESM8	8	1,049,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	04/24/2018	2,623.0000	06/08/2018	2,772.2000	Closing Purchase.	(59,680)	(59,680)	0	0	0/0	50
ESM8	10	1,339,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	06/15/2018.	CME SNZ2OJLFK8MNNCLQOF3	05/29/2018	2,679.0000	06/08/2018	2,772.2000	Closing Purchase.	(46,600)	(46,600)	0	0	0/0	50
ESU8	8	1,110,380	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	06/11/2018	2,787.0000	Closing Purchase.	(4,420)	(4,420)	0	0	0/0	50
ESU8	10	1,387,975	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	06/29/2018	2,739.2500	Closing Purchase.	18,350	18,350	0	0	0/0	50
ESU8	9	1,249,178	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	07/06/2018	2,759.0000	Closing Purchase.	7,627	7,628	0	0	0/0	50
ESU8	25	3,469,938	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	07/09/2018	2,776.2500	Closing Purchase.	(375)	(375)	0	0	0/0	50
ESU8	8	1,110,380	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	07/09/2018	2,784.2500	Closing Purchase.	(3,320)	(3,320)	0	0	0/0	50
ESU8	30	4,163,925	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	07/09/2018	2,777.7500	Closing Purchase.	(2,700)	(2,700)	0	0	0/0	50
ESU8	80	11,103,800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	07/09/2018	2,777.0000	Closing Purchase.	(4,200)	(4,200)	0	0	0/0	50
ESU8	40	5,551,800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9000	07/09/2018	2,778.5000	Closing Purchase.	(5,200)	(5,200)	0	0	0/0	50
ESU8	15	2,081,963	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	07/09/2018	2,780.5000	Closing Purchase.	(3,413)	(3,413)	0	0	0/0	50
ESU8	60	8,327,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	07/17/2018	2,812.2500	Closing Purchase.	(108,900)	(108,900)	0	0	0/0	50
ESU8	8	1,110,380	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	07/18/2018	2,816.5000	Closing Purchase.	(16,220)	(16,220)	0	0	0/0	50
ESU8	15	2,081,963	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	07/20/2018	2,801.7500	Closing Purchase.	(19,350)	(19,350)	0	0	0/0	50
ESU8	25	3,469,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9000	07/23/2018	2,808.0000	Closing Purchase.	(40,125)	(40,125)	0	0	0/0	50
ESU8	7	971,583	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	07/23/2018	2,808.2500	Closing Purchase.	(11,305)	(11,305)	0	0	0/0	50
ESU8	10	1,387,975	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	07/24/2018	2,830.2500	Closing Purchase.	(27,150)	(27,150)	0	0	0/0	50
ESU8	25	3,469,938	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	07/24/2018	2,829.0000	Closing Purchase.	(66,313)	(66,313)	0	0	0/0	50
ESU8	100	13,879,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	07/24/2018	2,830.2500	Closing Purchase.	(271,500)	(271,500)	0	0	0/0	50
ESU8	6	832,785	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	07/24/2018	2,828.5000	Closing Purchase.	(15,765)	(15,765)	0	0	0/0	50
ESU8	20	2,775,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9000	07/26/2018	2,839.7500	Closing Purchase.	(63,850)	(63,850)	0	0	0/0	50
ESU8	7	971,583	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	08/06/2018	2,851.7500	Closing Purchase.	(26,530)	(26,530)	0	0	0/0	50
ESU8	10	1,387,975	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	08/07/2018	2,862.5000	Closing Purchase.	(43,275)	(43,275)	0	0	0/0	50
ESU8	20	2,775,950	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	08/07/2018	2,860.7500	Closing Purchase.	(84,800)	(84,800)	0	0	0/0	50
ESU8	60	8,327,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	08/07/2018	2,862.5000	Closing Purchase.	(259,650)	(259,650)	0	0	0/0	50
ESU8	25	3,469,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9000	08/07/2018	2,860.5000	Closing Purchase.	(105,750)	(105,750)	0	0	0/0	50
ESU8	6	832,785	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	08/07/2018	2,860.7500	Closing Purchase.	(25,440)	(25,440)	0	0	0/0	50
ESU8	8	1,110,380	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	08/17/2018	2,852.5000	Closing Purchase.	(30,620)	(30,620)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
ESU8	10	1,387,975	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	08/21/2018	2,868.0000	Closing Purchase.	(46,025)	(46,025)	0	0	0/0	50
ESU8	8	1,110,380	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	08/24/2018	2,875.5000	Closing Purchase.	(39,820)	(39,820)	0	0	0/0	50
ESU8	7	971,583	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	08/24/2018	2,873.2500	Closing Purchase.	(34,055)	(34,055)	0	0	0/0	50
ESU8	10	1,387,975	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	08/27/2018	2,893.5000	Closing Purchase.	(58,775)	(58,775)	0	0	0/0	50
ESU8	25	3,469,938	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	08/27/2018	2,894.2500	Closing Purchase.	(147,875)	(147,875)	0	0	0/0	50
ESU8	100	13,879,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	08/27/2018	2,893.2500	Closing Purchase.	(586,500)	(586,500)	0	0	0/0	50
ESU8	30	4,163,850	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9000	08/27/2018	2,894.5000	Closing Purchase.	(177,900)	(177,900)	0	0	0/0	50
ESU8	10	1,387,975	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	08/27/2018	2,894.5000	Closing Purchase.	(59,275)	(59,275)	0	0	0/0	50
ESU8	10	1,387,975	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	08/29/2018	2,913.0000	Closing Purchase.	(68,525)	(68,525)	0	0	0/0	50
ESU8	15	2,081,963	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	08/29/2018	2,913.7500	Closing Purchase.	(103,350)	(103,350)	0	0	0/0	50
ESU8	50	6,939,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	08/29/2018	2,905.7500	Closing Purchase.	(324,500)	(324,500)	0	0	0/0	50
ESU8	20	2,775,900	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9000	08/29/2018	2,913.7500	Closing Purchase.	(137,850)	(137,850)	0	0	0/0	50
ESU8	7	971,583	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	08/29/2018	2,914.0000	Closing Purchase.	(48,318)	(48,318)	0	0	0/0	50
ESU8	5	693,988	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	09/13/2018	2,904.7500	Closing Purchase.	(32,200)	(32,200)	0	0	0/0	50
ESU8	173	24,011,968	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	09/14/2018	2,905.3000	Closing Purchase.	(1,118,878)	(1,118,878)	0	0	0/0	50
ESU8	15	2,061,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/19/2018	2,749.0000	09/14/2018	2,905.3000	Closing Purchase.	(117,225)	(117,225)	0	0	0/0	50
ESU8	10	1,362,625	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	2,725.2500	09/14/2018	2,905.3000	Closing Purchase.	(90,025)	(90,025)	0	0	0/0	50
ESU8	7	949,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	2,713.0000	09/14/2018	2,905.3000	Closing Purchase.	(67,305)	(67,305)	0	0	0/0	50
ESU8	15	2,025,563	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	2,700.7500	09/14/2018	2,905.3000	Closing Purchase.	(153,413)	(153,413)	0	0	0/0	50
ESU8	25	3,505,938	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	2,804.7500	09/14/2018	2,905.3000	Closing Purchase.	(125,688)	(125,688)	0	0	0/0	50
ESU8	15	2,160,938	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/05/2018	2,881.2500	09/14/2018	2,905.3000	Closing Purchase.	(18,038)	(18,038)	0	0	0/0	50
ESU8	170	23,595,575	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	09/14/2018	2,905.3000	Closing Purchase.	(1,099,475)	(1,099,475)	0	0	0/0	50
ESU8	20	2,729,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	2,729.0000	09/14/2018	2,905.3000	Closing Purchase.	(176,300)	(176,300)	0	0	0/0	50
ESU8	30	4,047,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	2,698.2500	09/14/2018	2,905.3000	Closing Purchase.	(310,575)	(310,575)	0	0	0/0	50
ESU8	25	3,512,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	2,810.0000	09/14/2018	2,905.3000	Closing Purchase.	(119,125)	(119,125)	0	0	0/0	50
ESU8	380	52,743,050	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	09/14/2018	2,905.3000	Closing Purchase.	(2,457,650)	(2,457,650)	0	0	0/0	50
ESU8	70	9,545,375	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	2,727.2500	09/14/2018	2,905.3000	Closing Purchase.	(623,175)	(623,175)	0	0	0/0	50
ESU8	40	5,397,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	2,698.5000	09/14/2018	2,905.3000	Closing Purchase.	(413,600)	(413,600)	0	0	0/0	50
ESU8	50	6,746,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/28/2018	2,698.7500	09/14/2018	2,905.3000	Closing Purchase.	(516,375)	(516,375)	0	0	0/0	50
ESU8	16	2,244,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	2,805.5000	09/14/2018	2,905.3000	Closing Purchase.	(79,840)	(79,840)	0	0	0/0	50
ESU8	84	11,784,150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	2,805.7500	09/14/2018	2,905.3000	Closing Purchase.	(418,110)	(418,110)	0	0	0/0	50
ESU8	222	30,812,490	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9000	09/14/2018	2,905.3000	Closing Purchase.	(1,436,340)	(1,436,340)	0	0	0/0	50
ESU8	40	5,510,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/19/2018	2,755.2500	09/14/2018	2,905.3000	Closing Purchase.	(300,100)	(300,100)	0	0	0/0	50
ESU8	20	2,729,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	2,729.2500	09/14/2018	2,905.3000	Closing Purchase.	(176,050)	(176,050)	0	0	0/0	50
ESU8	25	3,385,625	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	2,708.5000	09/14/2018	2,905.3000	Closing Purchase.	(246,000)	(246,000)	0	0	0/0	50
ESU8	40	5,621,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	2,810.5000	09/14/2018	2,905.3000	Closing Purchase.	(189,600)	(189,600)	0	0	0/0	50
ESU8	44	6,107,090	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/08/2018	2,775.9500	09/14/2018	2,905.3000	Closing Purchase.	(284,570)	(284,570)	0	0	0/0	50
ESU8	10	1,378,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/19/2018	2,756.5000	09/14/2018	2,905.3000	Closing Purchase.	(74,400)	(74,400)	0	0	0/0	50
ESU8	15	2,043,563	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/25/2018	2,724.7500	09/14/2018	2,905.3000	Closing Purchase.	(135,413)	(135,413)	0	0	0/0	50
ESU8	10	1,355,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	06/27/2018	2,711.0000	09/14/2018	2,905.3000	Closing Purchase.	(97,150)	(97,150)	0	0	0/0	50
ESU8	7	990,675	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/10/2018	2,830.5000	09/14/2018	2,905.3000	Closing Purchase.	(26,180)	(26,180)	0	0	0/0	50
ESU8	12	1,687,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	08/15/2018	2,812.5000	09/14/2018	2,905.3000	Closing Purchase.	(55,680)	(55,680)	0	0	0/0	50
ESU8	10	1,436,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	09/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/06/2018	2,872.0000	09/14/2018	2,905.3000	Closing Purchase.	(16,650)	(16,650)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
ESZ8	15	2,182,763	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	2,910.3500	09/19/2018	2,913.7500	Closing Purchase.	(2,550)	(2,550)	0	0	0/0	50
ESZ8	25	3,637,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	2,910.3000	09/19/2018	2,914.5000	Closing Purchase.	(5,250)	(5,250)	0	0	0/0	50
ESZ8	10	1,455,175	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	2,910.3500	09/20/2018	2,931.7500	Closing Purchase.	(10,700)	(10,700)	0	0	0/0	50
ESZ8	15	2,182,763	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	2,910.3500	09/20/2018	2,932.2500	Closing Purchase.	(16,425)	(16,425)	0	0	0/0	50
ESZ8	36	5,238,630	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	2,910.3500	09/20/2018	2,930.2500	Closing Purchase.	(35,820)	(35,820)	0	0	0/0	50
ESZ8	54	7,857,945	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	2,910.3500	09/20/2018	2,930.5000	Closing Purchase.	(54,405)	(54,405)	0	0	0/0	50
ESZ8	25	3,637,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	2,910.3000	09/20/2018	2,938.0000	Closing Purchase.	(34,625)	(34,625)	0	0	0/0	50
ESZ8	10	1,455,150	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	2,910.3000	09/20/2018	2,932.2500	Closing Purchase.	(10,975)	(10,975)	0	0	0/0	50
ESZ8	5	727,588	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	2,910.3500	09/21/2018	2,939.5000	Closing Purchase.	(7,288)	(7,288)	0	0	0/0	50
ESZ8	5	727,575	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	2,910.3000	09/21/2018	2,940.7500	Closing Purchase.	(7,612)	(7,613)	0	0	0/0	50
ESZ8	215	31,286,263	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	2,910.3500	10/01/2018	2,929.7500	Closing Purchase.	(208,550)	(208,550)	0	0	0/0	50
ESZ8	129	18,771,758	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	2,910.3500	10/01/2018	2,929.7500	Closing Purchase.	(125,130)	(125,130)	0	0	0/0	50
ESZ8	421	61,262,868	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	2,910.3500	10/01/2018	2,929.5000	Closing Purchase.	(403,108)	(403,108)	0	0	0/0	50
ESZ8	297	43,217,955	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	2,910.3000	10/01/2018	2,929.7500	Closing Purchase.	(288,832)	(288,833)	0	0	0/0	50
ESZ8	93	13,532,895	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	2,910.3000	10/01/2018	2,929.5000	Closing Purchase.	(89,280)	(89,280)	0	0	0/0	50
ESZ8	245	35,651,788	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Equity Risk	12/21/2018.	CME SNZ2OJLFK8MNNCLQOF3	09/14/2018	2,910.3500	12/17/2018	2,602.0000	Closing Purchase.	3,777,283	3,777,293	0	0	0/0	50
1349999999.	Total-Short Futures-Hedging Other													(21,145,211)	(21,145,211)	0	0	XXX	XXX
1389999999.	Total-Short Futures													(21,145,211)	(21,145,211)	0	0	XXX	XXX
1409999999.	Total-Hedging Other													(21,145,211)	(21,145,211)	0	0	XXX	XXX
1449999999.	TOTAL													(21,145,211)	(21,145,211)	0	0	XXX	XXX

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	6,905,399	(2,865,650)	6,905,399	6,905,399	(2,865,650)	6,905,399	21,405,573	6,905,399
Over-the-Counter NAIC 1 Designation												
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	Y	Y	18,280,000	16,540,044	0	0	16,540,044	0	0	0	0
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	0	0	0	0	0	0	0	0	0
JP MORGAN CHASE	8I5DZWZKVSZI1NUHU748	Y	Y	0	50,090	0	50,090	50,090	0	50,090	0	0
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	Y	Y	5,900,000	6,906,400	0	1,006,400	6,906,400	0	1,006,400	0	0
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	Y	Y	13,550,000	13,241,692	0	0	13,241,692	0	0	109,926	0
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	27,180,000	25,457,589	0	0	25,457,589	0	0	0	0
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	Y	Y	32,850,000	28,602,087	0	0	28,602,087	0	0	0	0
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	9,120,000	9,360,754	0	240,754	9,360,754	0	240,754	0	0
0299999999. Total NAIC 1 Designation				106,880,000	100,158,656	0	1,297,244	100,158,656	0	1,297,244	109,926	0
0999999999. Gross Totals				106,880,000	107,064,055	(2,865,650)	8,202,643	107,064,055	(2,865,650)	8,202,643	21,515,499	6,905,399
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					107,064,055	(2,865,650)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
CREDIT SUISSE ANGGYXNX0JLX3X63JN86...	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	13,550,000	13,550,000	XXX	N/A	IV
BNP PARIBAS KVQR4N79VEW8JPSK1K14..	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	5,900,000	5,900,000	XXX	N/A	IV
BARCLAYS CAPITAL AC28XWWI3WIBK2824319....	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	18,280,000	18,280,000	XXX	N/A	IV
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653...	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	9,120,000	9,120,000	XXX	N/A	IV
GOLDMAN SACHS W22LROWP2IHZNBB6K528..	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	27,180,000	27,180,000	XXX	N/A	IV
BANK OF AMERICA MERRILL LYNCH EYKN6V0ZCB8VD9IULB80....	MONEY MARKET FUND	31846V 56 7	FIRST AMERICAN TREASURY	32,850,000	32,850,000	XXX	N/A	IV
0299999999. Totals				106,880,000	106,880,000	XXX	XXX	XXX

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Short-Term Invested Assets (Schedule DA Type)						
000000 00 0	ANZ NEW ZEALAND INTL LTD	C		1,397,871	1,398,000	04/05/2019
000000 00 0	ASB FINANCE LTD LONDON	C		1,398,169	1,397,975	02/07/2019
000000 00 0	ALPINE SEC LLC	C		2,237,098	2,237,000	04/01/2019
000000 00 0	ATLANTIC ASSET SEC LLC	C		1,398,024	1,398,000	02/04/2019
000000 00 0	BANCO ESTADO CHILE/NY	C		1,454,160	1,454,000	01/28/2019
000000 00 0	BANCO ESTADO CHILE/NY	C		2,399,923	2,400,000	04/29/2019
000000 00 0	BANK OF AMERICA NA	C		1,509,962	1,510,000	04/02/2019
000000 00 0	BANK OF MONTREAL CHICAGO	C		2,237,461	2,237,000	02/04/2019
000000 00 0	BANK OF MONTREAL CHICAGO	C		2,237,371	2,237,000	02/01/2019
000000 00 0	BANK OF MONTREAL CHICAGO	C		1,397,269	1,398,000	06/05/2019
000000 00 0	BANK OF NOVA SCOTIA	C		2,796,413	2,797,000	05/06/2019
000000 00 0	CANADIAN IMP BK COMM NY	C		1,117,869	1,118,000	05/01/2019
000000 00 0	CANADIAN IMP BK COMM NY	C		1,230,053	1,230,000	03/19/2019
000000 00 0	CANADIAN IMP BK COMM NY	C		1,000,058	1,000,000	08/05/2019
000000 00 0	CANADIAN IMP BK COMM NY	C		1,398,308	1,398,000	02/11/2019
000000 00 0	CANADIAN IMPERIAL HLDING	C		1,397,623	1,398,000	05/09/2019
000000 00 0	CA IMPERIAL BK OF COMM	C		559,126	559,000	02/12/2019
000000 00 0	COMMONWEALTH BK AUSTR NY	C		1,957,526	1,958,000	05/02/2019
000000 00 0	COMMONWEALTH BK AUSTR NY	C		838,895	839,000	04/08/2019
000000 00 0	COOPERAT RABOBANK UA/NY	C		2,237,409	2,237,000	02/13/2019
000000 00 0	CREDIT AGRICOLE CIB NY	C		2,200,145	2,200,000	05/02/2019
000000 00 0	CREDIT SUISSE NEW YORK	C		2,699,455	2,700,000	04/04/2019
000000 00 0	FAIRWAY FINANCE CORP	C		1,397,828	1,397,962	04/10/2019
000000 00 0	HSBC BANK USA NA	C		1,174,380	1,174,000	02/08/2019
000000 00 0	HSBC BANK USA NA	C		2,628,805	2,629,000	05/02/2019
000000 00 0	JP MORGAN SECURITIES LLC	C		1,230,293	1,230,000	02/12/2019
000000 00 0	JP MORGAN SECURITIES LLC	C		2,570,846	2,573,000	04/30/2019
000000 00 0	LLOYDS BANK PLC	C		559,072	559,000	02/21/2019
000000 00 0	LLOYDS BANK CORP MKTS/NY	C		1,987,885	1,988,000	04/17/2019
000000 00 0	MACQUARIE BANK LIMITED	C		2,200,370	2,200,000	05/07/2019
000000 00 0	MITSUBISHI UFJ TR&BK NY	C		1,118,181	1,118,000	02/08/2019
000000 00 0	MIZUHO BANK LTD/NY	C		559,042	559,000	02/13/2019
000000 00 0	MIZUHO BANK LTD/NY	C		1,958,133	1,958,000	04/01/2019
000000 00 0	NATIONAL AUSTRALI BANK L	C		2,181,207	2,181,000	04/11/2019
000000 00 0	NATIXIS NY BRANCH	C		2,572,447	2,573,000	04/10/2019
000000 00 0	NORDEA BANK AB NEW YORK	C		1,957,550	1,958,000	04/16/2019
000000 00 0	OLD LINE FUNDING LLC	C		2,235,886	2,237,000	06/17/2019
000000 00 0	ROYAL BANK OF CANADA NY	C		1,677,733	1,678,000	04/08/2019
000000 00 0	STATE STREET BANK & TR	C		2,899,997	2,900,000	05/15/2019
000000 00 0	SUMITOMO MITSUI TRUST NY	C		2,573,512	2,573,000	01/30/2019
000000 00 0	SUMITOMO MITSUI BANK NY	C		1,902,346	1,902,000	01/30/2019
000000 00 0	SUMITOMO MITSUI BANK NY	C		2,200,145	2,200,000	05/02/2019
000000 00 0	SUNCORP METWAY LTD	C		1,502,802	1,503,421	03/04/2019
000000 00 0	SUNCORP METWAY LTD	C		555,411	555,714	03/25/2019
000000 00 0	SUNCORP METWAY LTD	C		554,759	555,039	04/08/2019
000000 00 0	SVENSKA HANDELSBANKEN NY	C		2,068,977	2,069,000	02/08/2019
000000 00 0	SVENSKA HANDELSBANKEN NY	C		2,499,368	2,500,000	05/07/2019
000000 00 0	THUNDER BAY FUNDING LLC	C		2,236,998	2,237,000	02/27/2019
000000 00 0	TORONTO DOMINION BANK NY	C		1,678,139	1,678,000	03/05/2019
000000 00 0	TORONTO DOMINION BANK NY	C		838,954	839,000	07/22/2019
000000 00 0	TORONTO DOMINION BANK	C		1,678,205	1,678,000	04/12/2019
000000 00 0	TORONTO DOMINION BANK	C		1,061,603	1,062,000	05/21/2019
000000 00 0	TOYOTA CREDIT CANADA INC	C		1,677,247	1,678,000	07/10/2019
000000 00 0	TOYOTA MOTOR CREDIT CORP	C		839,023	839,000	04/26/2019
000000 00 0	UBS AG LONDON	C		2,236,978	2,237,000	04/02/2019
000000 00 0	WELLS FARGO BANK NA	C		1,678,102	1,678,000	04/17/2019
000000 00 0	WELLS FARGO BANK NA	C		2,235,503	2,237,000	07/10/2019
000000 00 0	WESTPAC BANKING CORP NY	C		839,167	839,000	02/01/2019
000000 00 0	WESTPAC BANKING CORP	C		1,396,503	1,397,986	09/19/2019
000000 00 0	BNP PARIBAS SA EVGRN 90D	C		3,000,000	3,000,000	03/31/2019
000000 00 0	Merrill Lynch Pierce Fenner &	C		3,700,000	3,700,000	02/04/2019
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			106,963,585	106,972,097	XXX
Cash (Schedule E Part 1 Type)						
000000 00 0	US Dollars	C		2,567	2,567	
9099999.	Total - Cash (Schedule E Part 1 Type)			2,567	2,567	XXX
Cash Equivalents (Schedule E Part 2 Type)						
8AMMF0 AK 7	BLACKROCK LIQUIDITY FEDFUND I	C		6,365,171	6,365,171	
8AMMF0 91 1	DWS GOVERNMENT MONEY MARKET S	C		9,176,532	9,176,532	
8AMMF0 AM 3	INVESCO GOVERNMENT & AGENCY I	C		10,081,576	10,081,576	
0020P5 JB 6	ASB FINANCE LTD LONDON	C		1,370,018	1,370,000	01/04/2019
03785E N4 2	APPLE INC	C		549,856	549,892	01/04/2019
05333U NB 2	AUTOZONE INC	C		582,483	582,530	01/11/2019
05567V 3C 7	BANQUE NATL DE PARIS CHI	C		2,181,103	2,181,000	01/09/2019
0556X4 FB 7	BNZ INTERNATIONAL FNDNG	C		2,349,038	2,349,000	01/17/2019
05971X ES 6	BANCO ESTADO CHILE/NY	C		1,398,071	1,398,000	01/10/2019

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
06053P P8 4	BANK OF AMERICA NA	C		2,237,045	2,237,000	01/15/2019
12665K N2 8	CVS HEALTH CORPORATION	C		4,399,352	4,399,676	01/02/2019
15963U N2 8	CHARIOT FUNDING LLC	C		1,999,733	1,999,867	01/02/2019
17305T A5 1	CITIBANK NA	C		2,999,952	2,999,981	01/07/2019
19121B NA 3	COCA-COLA CO	C		999,316	999,400	01/10/2019
20272A ZZ 2	COMMONWEALTH BK AUSTRALI	C		671,080	671,000	01/18/2019
30601Y XV 2	FAIRWAY FINANCE CORP	C		1,398,067	1,398,000	01/11/2019
40434W CS 8	HSBC USA INC	C		2,181,231	2,181,000	01/17/2019
49271K N4 2	KEURIG DR PEPPER INC	C		2,399,290	2,399,430	01/04/2019
53946B BB 6	LLOYDS BANK PLC	C		1,958,059	1,958,000	01/07/2019
55607N GE 4	MACQUARIE BANK LIMITED	C		2,461,404	2,461,000	01/24/2019
60683B JC 8	MITSUBISHI UFJ TR&BK NY	C		1,678,025	1,678,000	01/03/2019
60700A F8 2	MIZUHO BANK LTD/NY	C		2,237,078	2,237,000	01/07/2019
83303M N7 2	SNAP-ON INC	C		4,447,673	4,448,072	01/07/2019
86564F LM 3	SUMITOMO MITSUI TRUST NY	C		1,397,993	1,398,000	01/16/2019
86565B JA 0	SUMITOMO MITSUI BANK NY	C		615,033	615,000	01/11/2019
8672E3 N9 3	SUNCORP METWAY LTD	C		601,617	601,668	01/09/2019
89113X K7 8	TORONTO DOMINION BANK NY	C		1,118,006	1,118,000	01/18/2019
89233L BG 9	TOYOTA MOTOR FIN NETH BV	C		1,174,188	1,174,000	01/23/2019
93114F NE 0	WALMART INC	C		999,052	999,104	01/14/2019
93114F NU 4	WALMART INC	C		2,694,619	2,694,938	01/28/2019
94989R G2 8	WELLS FARGO BANK NA	C		2,517,101	2,517,000	01/23/2019
CR1499 10 0	BNP Paribas SA REPO 3.0% 1/2/	C		42,000,000	42,000,000	01/02/2019
CR5667 57 9	JP Morgan Securities LLC Ever	C		4,100,000	4,100,000	02/04/2019
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			123,338,760	123,338,837	XXX
9999999.	Totals			230,304,912	230,313,501	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....230,304,912 Book/Adjusted Carrying Value $.....230,313,501
2. Average balance for the year: Fair Value $.....275,499,096 Book/Adjusted Carrying Value $.....275,499,096
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....218,483,793 NAIC 2: $.....11,829,708 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page).

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
U.S. Bank	Cincinnati, OH		0.00	0	0	138,088,212	XXX
Wells Fargo Securities, LLC	Charlotte, NC		0.00	0	0	76,399,202	XXX
0199998. Deposits in 2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX	0	0	314,963	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	214,802,377	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	214,802,377	XXX
0599999. Total Cash		XXX	XXX	0	0	214,802,377	XXX

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

1. January	306,118,610	4. April	218,547,054	7. July	146,831,794	10. October	213,036,349
2. February	266,551,924	5. May	214,049,838	8. August	145,450,333	11. November	120,958,628
3. March	275,982,843	6. June	181,986,340	9. September	175,165,544	12. December	214,802,377

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
31846V 56 7	FIRST AMERICAN GOVT OBLIG FUND CL Z		12/31/2018	2.170		112,628,031	0	897,499
8699999. Total - All Other Money Market Mutual Funds						112,628,031	0	897,499
8899999. Total - Cash Equivalents						112,628,031	0	897,499

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	ST	State regulatory requirement	162,399	174,327	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	ST	State regulatory requirement	108,266	116,218	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	ST	State regulatory requirement	108,266	116,218	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	ST	State regulatory requirement	270,664	290,545	0	0
33. New York NY			0	0	0	0
34. North Carolina NC	ST	State regulatory requirement	433,063	464,872	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	ST	State regulatory requirement	7,080,577	7,600,657	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	ST	State regulatory requirement	541,329	581,090	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	3,359	3,426	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	8,707,923	9,347,353	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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