ANNUAL STATEMENT

OF THE

NEW YORK LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2023

[ ] LIFE, ACCIDENT AND HEALTH [ ] FRATERNAL BENEFIT SOCIETIES

2023

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

New York Life Insurance Company

NAIC Group Code 0826 (Current Period), 0826 (Prior Period) NAIC Company Code 66915 Employer's ID No.13-5582869

Organized under the Laws of New York, State of Domicile or Port of Entry NY,
Country of Domicile United States of America

INCORPORATED/ORGANIZED MAY 21, 1841	COMMENCED BUSINESS APRIL 12, 1845*
Statutory Home Office	51 Madison Avenue, New York, NY, U.S. 10010
Main Administrative Office	51 Madison Avenue, New York, NY, U.S. 10010
	212-576-7000
Mail Address	51 Madison Avenue, New York, NY, U.S. 10010
Primary Location of Books and Records	51 Madison Avenue, New York, NY, U.S. 10010
	212-576-7000
Internet Website address	www.newyorklife.com
Statutory Statement Contact Person and Phone Number	Robert Michael Gardner…… 201-942-8333
Statutory Statement Contact E-Mail Address	statement_contact@newyorklife.com
Statutory Statement Contact Fax Number	212-576-7811

EXECUTIVE OFFICERS

CRAIG LAWRENCE DESANTO #
Chair, President & Chief Executive Officer

SHEILA KEARNEY DAVIDSON
Executive Vice President
and Chief Legal & Administrative Officer

ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

ALAIN MAURICE KARAOGLAN #
Executive Vice President
and Head of the Strategic Businesses

MARK JEROME MADGETT #
Executive Vice President
and Co-Head of the Foundational Business

ANTHONY RAMSEY MALLOY
Executive Vice President
and Chief Investment Officer

AARON CHRISTIAN BALL #
Senior Vice President
and Co-Head of the Foundational Business

ELIZABETH KATHERINE BRILL
Senior Vice President
and Chief Actuary

ALEXANDER IBBITSON MUNRO COOK
Senior Vice President
and Head of Strategic Capabilities

ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

THOMAS ALEXANDER HENDRY
Senior Vice President
and Treasurer

AMY MILLER
Senior Vice President,
Deputy General Counsel and Secretary

JOANNE HELEN RODGERS #
Senior Vice President
and Chief Human Resources Officer

DIRECTORS

CLAIRE LOUISE BABINEAUX-FONTENOT	RALPH DE LA VEGA	ROBERT FRANCIS FRIEL	THOMAS CLAYTON SCHIEVELBEIN
MICHELE GROSS BUCK	CRAIG LAWRENCE DESANTO	DONNA HAAG KINNAIRD	EDWARD DANIEL SHIRLEY
ROBERT BARBER CARTER	MARK LAWRENCE FEIDLER	BARBARA GOLDMAN NOVICK	PAULA AMY STEINER

State of New York
County of New York } SS

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

DocuSigned by:
Craig DeSanto
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CRAIG LAWRENCE DESANTO #
Chair, President & Chief Executive Officer

DocuSigned by:
Eric Feldstein
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ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

DocuSigned by:
Elizabeth K. Brill
FD2CAD62C070469...
ELIZABETH KATHERINE BRILL
Senior Vice President
and Chief Actuary

DocuSigned by:
Robert Gardner
672FD5DFE9A045A...
ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

Subscribed and sworn to before me this
___ day of February 2024

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 . . .

*The Company became licensed to sell life insurance in the state of New York on April 17, 1845.

Officers and Directors who did not occupy the indicated position in the previous annual statement.

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	136,687,914,874		136,687,914,874	129,192,675,784
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	163,707,135		163,707,135	112,518,182
	2.2 Common stocks	14,752,382,603	1,009,229,169	13,743,153,434	13,439,662,272
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	21,630,084,447		21,630,084,447	21,423,465,754
	3.2 Other than first liens	473,536,149		473,536,149	625,872,485
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	295,529,297		295,529,297	283,306,777
	4.2 Properties held for the production of income (less $ ..... (1,001,492,615) encumbrances)	2,228,021,101		2,228,021,101	2,018,147,315
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ ..... 75,370,968 , Schedule E - Part 1), cash equivalents ($ ..... 3,473,133,952 , Schedule E - Part 2) and short-term investments ($ ..... 45,555,033 , Schedule DA)	3,594,059,952		3,594,059,952	2,304,897,905
6.	Contract loans (including $ ..... 30,867 premium notes)	12,907,076,569	2,107,102	12,904,969,467	11,787,870,682
7.	Derivatives (Schedule DB)	1,474,370,005		1,474,370,005	1,637,853,187
8.	Other invested assets (Schedule BA)	14,347,947,122	184,589,041	14,163,358,081	14,030,884,787
9.	Receivables for securities	18,551,089		18,551,089	8,089,097
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	248,661,856		248,661,856	655,811,882
12.	Subtotals, cash and invested assets (Lines 1 to 11)	208,821,842,199	1,195,925,312	207,625,916,887	197,521,056,109
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	2,297,000,322		2,297,000,322	1,867,182,212
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	281,741,202	6,191,618	275,549,584	254,223,700
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	1,504,647,439		1,504,647,439	1,813,078,446
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	17,039,302		17,039,302	25,728,859
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	29,251,850		29,251,850	36,905,716
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	1		1	113,489,451
18.2	Net deferred tax asset	2,063,511,305	127,458,535	1,936,052,770	1,751,073,562
19.	Guaranty funds receivable or on deposit	26,369,924		26,369,924	5,714,175
20.	Electronic data processing equipment and software	640,931,967	606,728,542	34,203,425	35,952,200
21.	Furniture and equipment, including health care delivery assets ($ .....)	103,461,221	103,461,221		
22.	Net adjustment in assets and liabilities due to foreign exchange rates	51,639,783		51,639,783	51,302,709
23.	Receivables from parent, subsidiaries and affiliates	187,659,490		187,659,490	189,157,802
24.	Health care ($ .....) and other amounts receivable	40,827,491	40,827,491		
25.	Aggregate write-ins for other than invested assets	6,123,273,876	709,230,257	5,414,043,619	4,876,840,395
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	222,189,197,372	2,789,822,976	219,399,374,396	208,541,705,336
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	12,502,242,373		12,502,242,373	14,239,106,638
28.	Total (Lines 26 and 27)	234,691,439,745	2,789,822,976	231,901,616,769	222,780,811,974
	DETAILS OF WRITE-INS				
1101.	Derivatives-collateral assets	248,661,856		248,661,856	655,811,882
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	248,661,856		248,661,856	655,811,882
2501.	Amounts receivable on corporate owned life insurance	4,678,853,918		4,678,853,918	4,577,392,594
2502.	Admitted negative IMR	434,820,194		434,820,194	
2503.	Interest in annuity contracts	148,488,779		148,488,779	147,408,551
2598.	Summary of remaining write-ins for Line 25 from overflow page	861,110,985	709,230,257	151,880,728	152,039,250
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	6,123,273,876	709,230,257	5,414,043,619	4,876,840,395

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 130,650,091,967 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 454,310,087 Modco Reserve)	130,650,091,967	127,282,079,185
2.	Aggregate reserve for accident and health contracts (including $ 357,630,995 Modco Reserve)	5,389,145,162	5,166,374,503
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	37,953,043,276	33,107,888,947
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	804,465,576	939,067,688
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	26,359,018	30,183,741
5.	Policyholders' dividends/refunds to members $ 22,267,834 and coupons $ due and unpaid (Exhibit 4, Line 10)	22,267,834	19,621,925
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 108,275 Modco)	2,298,284,035	2,050,352,925
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 40,407 discount; including $ 3,470,386 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	119,181,435	105,751,570
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 29,484,058 assumed and $ 4,618,824 ceded	34,102,882	32,450,571
	9.4 Interest maintenance reserve (IMR, Line 6)		253,992,929
10.	Commissions to agents due or accrued-life and annuity contracts $ 17,194,271 accident and health $ 2,186,263 and deposit-type contract funds $	19,380,534	18,668,965
11.	Commissions and expense allowances payable on reinsurance assumed	3,801,630	3,943,240
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	2,265,243,098	2,299,135,377
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	35,296,619	(14,948,183)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	46,105,789	16,550,534
15.1	Current federal and foreign income taxes, including $ (101,325,556) on realized capital gains (losses)	141,894,640	
15.2	Net deferred tax liability		
16.	Unearned investment income	62,665,402	38,746,271
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,594,661,140	1,433,738,385
18.	Amounts held for agents' account, including $ 30,177,854 agents' credit balances	30,177,854	33,146,957
19.	Remittances and items not allocated	373,951,819	348,987,535
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	268,617,008	276,774,008
22.	Borrowed money $ 419,033,090 and interest thereon $	419,033,090	498,357,817
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	4,512,714,413	4,234,528,929
	24.02 Reinsurance in unauthorized and certified ($) companies	1,973,816	4,908,119
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	2,490,854,337	2,609,902,749
	24.04 Payable to parent, subsidiaries and affiliates	35,938,901	72,000,286
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	1,119,664,949	751,293,848
	24.08 Derivatives	601,500,058	895,032,231
	24.09 Payable for securities	206,162,321	219,333,522
	24.10 Payable for securities lending	1,096,621,644	513,118,197
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,482,097,718	1,414,216,012
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	194,105,297,965	184,655,198,783
27.	From Separate Accounts Statement	12,502,242,373	14,239,106,638
28.	Total liabilities (Lines 26 and 27)	206,607,540,338	198,894,305,421
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	4,232,366,504	4,231,565,188
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)		
34.	Aggregate write-ins for special surplus funds	434,820,194	
35.	Unassigned funds (surplus)	20,626,889,733	19,654,941,365
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	25,294,076,431	23,886,506,553
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	25,294,076,431	23,886,506,553
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	231,901,616,769	222,780,811,974
	DETAILS OF WRITE-INS		
2501.	Derivatives-collateral liability	679,486,230	569,895,377
2502.	Special reserves on certain group policies	475,335,901	439,549,260
2503.	Unfunded pension obligations for employees and agents	278,205,265	251,814,040
2598.	Summary of remaining write-ins for Line 25 from overflow page	49,070,322	152,957,335
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,482,097,718	1,414,216,012
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.	Admitted negative IMR	434,820,194	
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	434,820,194	

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1 less Col. 8)	15,147,334,336	18,148,023,566
2.	Considerations for supplementary contracts with life contingencies	340,438	1,044,808
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	8,132,123,037	7,669,226,958
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	53,439,798	99,327,395
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	352,066,450	34,586,157
7.	Reserve adjustments on reinsurance ceded	(77,679,222)	(58,483,183)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	38,629,845	40,153,693
	8.2 Charges and fees for deposit-type contracts	22,234,711	6,620,797
	8.3 Aggregate write-ins for miscellaneous income	92,150,726	(119,215,514)
9.	Total (Lines 1 to 8.3)	23,760,640,119	25,821,284,677
10.	Death benefits	4,423,493,908	4,758,418,683
11.	Matured endowments (excluding guaranteed annual pure endowments)	21,631,541	17,994,139
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	1,578,981,211	1,479,696,094
13.	Disability benefits and benefits under accident and health contracts	315,365,922	308,738,572
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	7,807,193,120	5,911,213,315
16.	Group conversions	25,405,550	12,860,408
17.	Interest and adjustments on contract or deposit-type contract funds	1,095,171,152	748,090,959
18.	Payments on supplementary contracts with life contingencies	5,786,605	7,191,687
19.	Increase in aggregate reserves for life and accident and health contracts	3,532,507,847	6,471,824,727
20.	Totals (Lines 10 to 19)	18,805,536,856	19,716,028,584
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	570,701,430	555,790,149
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	43,456,079	47,198,233
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	2,760,804,561	2,490,940,355
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	323,430,688	288,812,924
25.	Increase in loading on deferred and uncollected premiums	171,708,811	(1,261,325)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,272,634,245)	331,416,314
27.	Aggregate write-ins for deductions	695,191,249	60,664,255
28.	Totals (Lines 20 to 27)	21,098,195,429	23,489,589,489
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,662,444,690	2,331,695,188
30.	Dividends to policyholders and refunds to members	2,388,989,478	2,130,992,951
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	273,455,212	200,702,237
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	203,442,389	30,779,943
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	70,012,823	169,922,294
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 99,722,143 (excluding taxes of $ (170,065,663) transferred to the IMR)	(42,235,817)	(154,512,510)
35.	Net income (Line 33 plus Line 34)	27,777,006	15,409,784
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	23,886,506,553	24,566,360,467
37.	Net income (Line 35)	27,777,006	15,409,784
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (113,275,494)	607,389,776	(1,209,134,968)
39.	Change in net unrealized foreign exchange capital gain (loss)	(186,287,958)	(160,143,313)
40.	Change in net deferred income tax	199,162,250	157,740,496
41.	Change in nonadmitted assets	115,157,408	337,897,009
42.	Change in liability for reinsurance in unauthorized and certified companies	2,934,302	(2,230,682)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(58,288,078)	
44.	Change in asset valuation reserve	(278,185,484)	(67,786,740)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes	801,317	801,317
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	977,109,339	247,593,183
54.	Net change in capital and surplus for the year (Lines 37 through 53)	1,407,569,878	(679,853,914)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	25,294,076,431	23,886,506,553
	DETAILS OF WRITE-INS		
08.301.	COLI income	232,237,822	(57,679,739)
08.302.	Sundries	38,286,416	15,599,375
08.303.	Other income liability hedges	(178,373,512)	(77,135,150)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	92,150,726	(119,215,514)
2701.	Adjustment in funds withheld	535,354,583	122,949,111
2702.	Interest on benefit plans for employees and agents	116,880,515	(58,483,248)
2703.	Change in special reserves on certain group policies	35,786,641	(11,921,182)
2798.	Summary of remaining write-ins for Line 27 from overflow page	7,169,510	8,119,574
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	695,191,249	60,664,255
5301.	Ceding commission	1,201,460,299	
5302.	Change in overfunded qualified pension plan asset	151,912,717	131,022,940
5303.	Change in liability for postretirement benefits	32,976,616	189,579,754
5398.	Summary of remaining write-ins for Line 53 from overflow page	(409,240,293)	(73,009,511)
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	977,109,339	247,593,183

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	16,797,581,756	18,019,313,893
2.	Net investment income	7,077,705,173	7,119,346,661
3.	Miscellaneous income	349,992,043	32,466,800
4.	Total (Lines 1 through 3)	24,225,278,972	25,171,127,354
5.	Benefit and loss related payments	14,429,835,510	12,469,448,256
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,322,054,142)	342,227,241
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,090,711,758	2,986,419,417
8.	Dividends paid to policyholders	2,137,446,505	2,018,905,109
9.	Federal and foreign income taxes paid (recovered) net of $ (9,378,953) tax on capital gains (losses)	(122,313,465)	127,974,700
10.	Total (Lines 5 through 9)	17,213,626,165	17,944,974,723
11.	Net cash from operations (Line 4 minus Line 10)	7,011,652,807	7,226,152,631
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	14,633,837,604	13,670,416,385
	12.2 Stocks	610,455,221	301,431,436
	12.3 Mortgage loans	2,123,195,675	1,414,521,343
	12.4 Real estate	126,951,914	143,865,495
	12.5 Other invested assets	1,105,791,409	1,370,429,478
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,938,950	(410,096)
	12.7 Miscellaneous proceeds	(98,728,534)	(405,548,820)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	18,503,442,240	16,494,705,221
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	21,772,378,691	19,144,137,197
	13.2 Stocks	378,288,729	205,668,292
	13.3 Mortgage loans	2,233,528,006	3,362,842,338
	13.4 Real estate	(5,539,500)	187,402,175
	13.5 Other invested assets	1,920,055,844	2,129,725,383
	13.6 Miscellaneous applications	11,656,575	1,977,084,347
	13.7 Total investments acquired (Lines 13.1 to 13.6)	26,310,368,345	27,006,859,732
14.	Net increase/(decrease) in contract loans and premium notes	1,113,267,751	399,578,586
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(8,920,193,856)	(10,911,733,097)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds	(79,324,727)	23,687,255
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	3,217,969,265	4,250,603,247
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	59,058,559	(899,433,742)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	3,197,703,097	3,374,856,760
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,289,162,047	(310,723,706)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	2,304,897,905	2,615,621,610
	19.2 End of year (Line 18 plus Line 19.1)	3,594,059,952	2,304,897,904

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

20.0001. Initial premiums on coinsurance	1,677,282,206	
20.0002. Ceding commission on coinsurance	1,520,835,822	
20.0003. Transfer/exchange of investment type to investment type	908,571,928	6,918,673,446
20.0004. Liablity for funds withheld on coinsurance	419,829,172	
20.0005. Transfer of other invested assets to real estate	418,409,483	290,263,038
20.0006. Depreciation/amortization on fixed assets	362,473,479	260,626,289
20.0007. Capitalized interest on bonds	81,010,083	86,231,769
20.0008. Transfer/exchange of bond investment to equity investment	69,726,444	77,975,299
20.0009. Low income housing tax credit unfunded commitments	19,272,156	76,435,595
20.0010. Transfer of other invested assets/ equity to charitable organizations	15,748,572	
20.0011. Transfer from mortgage loan asset to mortgage loan asset	15,673,279	
20.0012. Capitalized interest on mortgage loans	12,222,178	8,030,537
20.0013. Transfer/merger/spinoff of equity investment to equity investment	9,872,581	5,297,314

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

20.0014. Transfer of other invested assets to bonds	7,200,000	42,878,094
20.0015. Distribution of shares from other invested assets to equity	4,477,505	9,103,142
20.0016. Transfer of mortgage loans to other invested assets	282,711	24,835,063
20.0017. Capital contribution of other invested assets to subsidiaries		5,081,208
20.0018. Stock Distribution		10,064

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	15,147,334,336	7,596,531,395	2,461,276,804	750,150,355	3,763,151,417	576,224,365			
2.	Considerations for supplementary contracts with life contingencies	340,438	XXX	XXX	340,438		XXX	XXX		XXX
3.	Net investment income	8,132,123,037	4,523,994,631	197,807,983	423,485,887	2,718,367,803	268,466,733			
4.	Amortization of Interest Maintenance Reserve (IMR)	53,439,798	23,702,500	2,347,138	8,390,225	13,252,981	5,746,954			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	352,066,450	350,217,313	2,502,325			(653,188)	XXX		
7.	Reserve adjustments on reinsurance ceded	(77,679,222)	(25,182,577)				(52,496,645)	XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	38,629,845				38,629,845		XXX		
	8.2 Charges and fees for deposit-type contracts	22,234,711				22,234,711	XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	92,150,726	227,857,560	21,213,205	594,043	(160,467,609)	2,953,527			
9.	Totals (Lines 1 to 8.3)	23,760,640,119	12,697,120,822	2,685,147,455	1,182,960,948	6,395,169,148	800,241,746			
10.	Death benefits	4,423,493,908	2,727,674,007	1,695,819,901			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	21,631,541	20,790,899	840,642			XXX	XXX		
12.	Annuity benefits	1,578,981,211	XXX	XXX	588,147,350	990,833,861	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	315,365,922	39,519,558	6,478,999			269,367,365	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	7,807,193,120	2,264,691,490	50,241,742	105,492	5,492,154,396	XXX	XXX		
16.	Group conversions	25,405,550	23,653,893	1,751,657				XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	1,095,171,152	102,958,800	4,681,730	1,834,399	985,559,518	136,705	XXX		
18.	Payments on supplementary contracts with life contingencies	5,786,605			5,766,004	20,601	XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	3,532,507,847	2,357,258,458	135,942,532	385,771,988	430,764,848	222,770,021	XXX		
20.	Totals (Lines 10 to 19)	18,805,536,856	7,536,547,105	1,895,757,203	981,625,233	7,899,333,224	492,274,091	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	570,701,430	455,928,053	24,222,026	23,190,419	30,024,662	37,336,270			XXX
22.	Commissions and expense allowances on reinsurance assumed	43,456,079	43,456,079					XXX		
23.	General insurance expenses and fraternal expenses	2,760,804,561	1,926,307,733	447,768,495	38,929,775	200,268,963	147,529,595			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	323,430,688	239,237,081	47,327,486	6,083,440	13,074,985	17,707,696			
25.	Increase in loading on deferred and uncollected premiums	171,708,811	177,059,069	(5,350,258)				XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,272,634,245)				(2,272,634,245)		XXX		
27.	Aggregate write-ins for deductions	695,191,249	653,634,737	(3,784,018)	36,670	12,003,074	33,300,786			
28.	Totals (Lines 20 to 27)	21,098,195,429	11,032,169,857	2,405,940,934	1,049,865,537	5,882,070,663	728,148,438			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,662,444,690	1,664,950,965	279,206,521	133,095,411	513,098,485	72,093,308			
30.	Dividends to policyholders and refunds to members	2,388,989,478	2,235,248,250	85,152,581	44,475,066	1,939	24,111,642	XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	273,455,212	(570,297,285)	194,053,940	88,620,345	513,096,546	47,981,666			
32.	Federal income taxes incurred (excluding tax on capital gains)	203,442,389	26,998,729	48,172,012	1,402,864	114,019,259	12,849,525			
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	70,012,823	(597,296,014)	145,881,928	87,217,481	399,077,287	35,132,141			
34.	Policies/certificates in force end of year	5,183,046	4,291,588	2,051	46,379	1,851	841,177	XXX		
	DETAILS OF WRITE-INS									
08.301.	COLI Income	232,237,822	214,598,308	205,016		17,335,095	99,403			
08.302.	Sundries	38,286,416	13,259,252	21,008,189	594,043	3,316,512	108,420			
08.303.	Other IncoLiability Hedges	(178,373,512)				(181,119,216)	2,745,704			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	92,150,726	227,857,560	21,213,205	594,043	(160,467,609)	2,953,527			
2701.	Adjustment in Funds Withheld	535,354,583	535,290,963	63,620						
2702.	Interest on benefit plans for employees and agents	116,880,515	104,652,847	141,729	33,347	11,983,874	68,718			
2703.	Change in special reserves on certain group policies	35,786,641	6,405,119	(3,835,857)			33,217,379			
2798.	Summary of remaining write-ins for Line 27 from overflow page	7,169,510	7,285,808	(153,510)	3,323	19,200	14,689			
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	695,191,249	653,634,737	(3,784,018)	36,670	12,003,074	33,300,786			

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE [(b)]

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1. Premiums for life contracts [(a)]	7,596,531,395		8,577,692,565	(981,342,103)		180,933						
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	4,523,994,631		4,410,996,719	95,381,691		99,377					17,516,844	
4. Amortization of Interest Maintenance Reserve (IMR)	23,702,500		22,888,167	702,290		1,741					110,302	
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded	350,217,313		16,866,810	333,350,503								
7. Reserve adjustments on reinsurance ceded	(25,182,577)		(25,182,577)									
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	227,857,559		221,824,329	5,285,393							747,837	
9. Totals (Lines 1 to 8.3)	12,697,120,821		13,225,086,013	(546,622,226)		282,051					18,374,983	
10. Death benefits	2,727,674,007		2,398,037,250	329,157,016		479,741						
11. Matured endowments (excluding guaranteed annual pure endowments)	20,790,899		20,790,899									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	39,519,558		28,588,773	10,930,785								
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	2,264,691,490		2,264,572,993	(56,504)		175,001						
16. Group conversions	23,653,893		(14,436,563)	38,090,456								
17. Interest and adjustments on contract or deposit-type contract funds	102,958,800		93,873,049	953,354		1,404					8,130,993	
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	2,357,258,458		4,472,528,587	(2,114,910,064)		(360,065)						
20. Totals (Lines 10 to 19)	7,536,547,105		9,263,954,988	(1,735,834,957)		296,081					8,130,993	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	455,928,053		417,726,529	38,201,524								XXX
22. Commissions and expense allowances on reinsurance assumed	43,456,079		42,067,935	1,346,653		41,491						
23. General insurance expenses	1,926,307,733		1,815,082,766	109,722,773		103					1,502,091	
24. Insurance taxes, licenses and fees, excluding federal income taxes	239,237,081		209,877,496	29,237,736		9					121,840	
25. Increase in loading on deferred and uncollected premiums	177,059,069		21,868,745	155,190,324								
26. Net transfers to or (from) Separate Accounts net of reinsurance												
27. Aggregate write-ins for deductions	653,634,731		223,222,431	429,895,219		218	16				516,847	
28. Totals (Lines 20 to 27)	11,032,169,851		11,993,800,890	(972,240,728)		337,902	16				10,271,771	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,664,950,970		1,231,285,123	425,618,502		(55,851)	(16)				8,103,212	
30. Dividends to policyholders and refunds to members	2,235,248,250		2,231,641,847	3,602,952		3,451						
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(570,297,280)		(1,000,356,724)	422,015,550		(59,302)	(16)				8,103,212	
32. Federal income taxes incurred (excluding tax on capital gains)	26,998,729		(162,778,159)	190,968,805		7,214					(1,199,131)	
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(597,296,009)		(837,578,565)	231,046,745		(66,516)	(16)				9,302,343	
34. Policies/certificates in force end of year	4,291,588		3,198,827	1,092,761								
DETAILS OF WRITE-INS												
08.301. COLI Income	214,598,308		208,591,229	5,259,462							747,617	
08.302. Sundries	13,259,251		13,233,100	25,931							220	
08.303.												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page												
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	227,857,559		221,824,329	5,285,393							747,837	
2701. Adjustment in Funds Withheld	535,290,965		115,461,793	419,829,172								
2702. Interest on benefit plans for employees and agents	104,652,847		100,500,071	3,635,904		39					516,833	
2703. Change in special reserves on certain group policies	6,405,119			6,405,119								
2798. Summary of remaining write-ins for Line 27 from overflow page	7,285,800		7,260,567	25,024		179	16				14	
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	653,634,731		223,222,431	429,895,219		218	16				516,847	

(a) Include premium amounts for preneed plans included in Line 1 .....

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(c) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE [c]

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts [b]	2,461,276,804	940,481,890	1,015,226,284	216,528				505,352,102	
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	197,807,983	131,841,254	62,812,516	240,990				2,913,223	
4.	Amortization of Interest Maintenance Reserve (IMR)	2,347,138	1,356,483	967,070	4,113				19,472	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	2,502,325		2,502,325						
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	21,213,205	20,994,036	112,675	133				106,361	
9.	Totals (Lines 1 to 8.3)	2,685,147,455	1,094,673,663	1,081,620,870	461,764				508,391,158	
10.	Death benefits	1,695,819,901	567,391,638	632,569,432	289,150				495,569,681	
11.	Matured endowments (excluding guaranteed annual pure endowments)	840,642	837,142	3,500						
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	6,478,999	2,874,715	3,575,483	28,801					
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	50,241,742	50,048,273	70,925	122,544					
16.	Group conversions	1,751,657							1,751,657	
17.	Interest and adjustments on contract or deposit-type contract funds	4,681,730	1,631,271	2,802,447	1,568				246,444	
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	135,942,532	154,638,401	(18,331,954)	(363,915)					
20.	Totals (Lines 10 to 19)	1,895,757,203	777,421,440	620,689,833	78,148				497,567,782	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	24,222,026	143,211	24,064,000	14,815					XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	447,768,495	210,166,503	229,595,267	96,245				7,910,480	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	47,327,486	23,500,701	23,810,047	21				16,717	
25.	Increase in loading on deferred and uncollected premiums	(5,350,258)	2,092,825	(7,443,083)						
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions	(3,784,016)	(43,145)	(3,814,518)	92				73,555	
28.	Totals (Lines 20 to 27)	2,405,940,936	1,013,281,535	886,901,546	189,321				505,568,534	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	279,206,519	81,392,128	194,719,324	272,443				2,822,624	
30.	Dividends to policyholders and refunds to members	85,152,581		85,151,489	1,092					
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	194,053,938	81,392,128	109,567,835	271,351				2,822,624	
32.	Federal income taxes incurred (excluding tax on capital gains)	48,172,012	20,020,394	26,936,668	66,792				1,148,158	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	145,881,926	61,371,734	82,631,167	204,559				1,674,466	
34.	Policies/certificates in force end of year	2,051	44	2,006	1					
	DETAILS OF WRITE-INS									
08.301.	Sundries	21,008,189	20,928,889	79,300						
08.302.	COLI Income	205,016	65,147	33,375	133				106,361	
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	21,213,205	20,994,036	112,675	133				106,361	
2701.	Interest on benefit plans for employees and agents	141,730	45,037	23,073	92				73,528	
2702.	Adjustment in Funds Withheld	63,620		63,620						
2703.	Fines, penalties and fees from regulatory authorities	(153,535)	(88,182)	(65,355)					2	
2798.	Summary of remaining write-ins for Line 27 from overflow page	(3,835,831)		(3,835,856)					25	
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(3,784,016)	(43,145)	(3,814,518)	92				73,555	

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ....., Line 10 ....., Line 16 ....., Line 23 ....., Line 24 .....

(b) Include premium amounts for preneed plans included in Line 1 .....

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(d) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES [(a)]

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	750,150,355					750,150,355	
2.	Considerations for supplementary contracts with life contingencies	340,438	XXX	XXX	XXX	XXX	340,438	XXX
3.	Net investment income	423,485,887					422,930,147	555,740
4.	Amortization of Interest Maintenance Reserve (IMR)	8,390,225					8,375,048	15,177
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	594,043					594,043	
9.	Totals (Lines 1 to 8.3)	1,182,960,948					1,182,390,031	570,917
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	588,147,350					588,147,350	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	105,492					105,492	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	1,834,399					1,073,901	760,498
18.	Payments on supplementary contracts with life contingencies	5,766,004					5,766,004	
19.	Increase in aggregate reserves for life and accident and health contracts	385,771,988					385,771,988	
20.	Totals (Lines 10 to 19)	981,625,233					980,864,735	760,498
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	23,190,419					23,190,419	
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	38,929,775					38,910,593	19,182
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,083,440					6,083,335	105
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions	36,669					36,666	3
28.	Totals (Lines 20 to 27)	1,049,865,536					1,049,085,748	779,788
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	133,095,412					133,304,283	(208,871)
30.	Dividends to policyholders and refunds to members	44,475,066					44,475,066	
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	88,620,346					88,829,217	(208,871)
32.	Federal income taxes incurred (excluding tax on capital gains)	1,402,864					1,449,914	(47,050)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	87,217,482					87,379,303	(161,821)
34.	Policies/certificates in force end of year	46,379					46,379	
	DETAILS OF WRITE-INS							
08.301.	Sundries	594,043					594,043	
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	594,043					594,043	
2701.	Interest on benefit plans for employees and agents	33,346					33,346	
2702.	Fines, penalties and fees from regulatory authorities	3,323					3,320	3
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	36,669					36,666	3

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES [a]

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	3,763,151,417					1,265,661,692	2,497,489,725
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	2,718,367,803				(4,777)	438,573,149	2,279,799,431
4.	Amortization of Interest Maintenance Reserve (IMR)	13,252,981					4,741,784	8,511,197
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	38,629,845				3,185,460		35,444,385
	8.2 Charges and fees for deposit-type contracts	22,234,711				8,333,023		13,901,688
	8.3 Aggregate write-ins for miscellaneous income	(160,467,611)					2,892,306	(163,359,917)
9.	Totals (Lines 1 to 8.3)	6,395,169,146				11,513,706	1,711,868,931	4,671,786,509
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	990,833,861					612,310,292	378,523,569
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	5,492,154,396					(145)	5,492,154,541
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	985,559,518					123,413	985,436,105
18.	Payments on supplementary contracts with life contingencies	20,601					20,601	
19.	Increase in aggregate reserves for life and accident and health contracts	430,764,848					972,267,576	(541,502,728)
20.	Totals (Lines 10 to 19)	7,899,333,224					1,584,721,737	6,314,611,487
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	30,024,662					29,996,947	27,715
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	200,268,963				11,073,784	26,027,404	163,167,775
24.	Insurance taxes, licenses and fees, excluding federal income taxes	13,074,985				10,485	1,713,593	11,350,907
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,272,634,245)						(2,272,634,245)
27.	Aggregate write-ins for deductions	12,003,074					975,457	11,027,617
28.	Totals (Lines 20 to 27)	5,882,070,663				11,084,269	1,643,435,138	4,227,551,256
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	513,098,483				429,437	68,433,793	444,235,253
30.	Dividends to policyholders and refunds to members	1,939						1,939
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	513,096,544				429,437	68,433,793	444,233,314
32.	Federal income taxes incurred (excluding tax on capital gains)	114,019,259				85,972	10,921,771	103,011,516
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	399,077,285				343,465	57,512,022	341,221,798
34.	Policies/certificates in force end of year	1,851					665	1,186
	DETAILS OF WRITE-INS							
08.301.	COLI income	17,335,094					1,407,962	15,927,132
08.302.	Sundries	3,316,511					1,484,344	1,832,167
08.303.	Other IncoLiability Hedges	(181,119,216)						(181,119,216)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(160,467,611)					2,892,306	(163,359,917)
2701.	Interest on benefit plans for employees and agents	11,983,874					973,334	11,010,540
2702.	Fines, penalties and fees from regulatory authorities	15,050					1,786	13,264
2703.	Other expense	4,150					337	3,813
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	12,003,074					975,457	11,027,617

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES [(a)]

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	3,763,151,417					1,265,661,692	2,497,489,725
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	2,718,367,803				(4,777)	438,573,149	2,279,799,431
4.	Amortization of Interest Maintenance Reserve (IMR)	13,252,981					4,741,784	8,511,197
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	38,629,845				3,185,460		35,444,385
	8.2 Charges and fees for deposit-type contracts	22,234,711				8,333,023		13,901,688
	8.3 Aggregate write-ins for miscellaneous income	(160,467,611)					2,892,306	(163,359,917)
9.	Totals (Lines 1 to 8.3)	6,395,169,146				11,513,706	1,711,868,931	4,671,786,509
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	990,833,861					612,310,292	378,523,569
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	5,492,154,396					(145)	5,492,154,541
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	985,559,518					123,413	985,436,105
18.	Payments on supplementary contracts with life contingencies	20,601					20,601	
19.	Increase in aggregate reserves for life and accident and health contracts	430,764,848					972,267,576	(541,502,728)
20.	Totals (Lines 10 to 19)	7,899,333,224					1,584,721,737	6,314,611,487
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	30,024,662					29,996,947	27,715
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	200,268,963				11,073,784	26,027,404	163,167,775
24.	Insurance taxes, licenses and fees, excluding federal income taxes	13,074,985				10,485	1,713,593	11,350,907
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,272,634,245)						(2,272,634,245)
27.	Aggregate write-ins for deductions	12,003,074					975,457	11,027,617
28.	Totals (Lines 20 to 27)	5,882,070,663				11,084,269	1,643,435,138	4,227,551,256
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	513,098,483				429,437	68,433,793	444,235,253
30.	Dividends to policyholders and refunds to members	1,939						1,939
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	513,096,544				429,437	68,433,793	444,233,314
32.	Federal income taxes incurred (excluding tax on capital gains)	114,019,259				85,972	10,921,771	103,011,516
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	399,077,285				343,465	57,512,022	341,221,798
34.	Policies/certificates in force end of year	1,851					665	1,186
	DETAILS OF WRITE-INS							
08.301.	COLI income	17,335,094					1,407,962	15,927,132
08.302.	Sundries	3,316,511					1,484,344	1,832,167
08.303.	Other IncoLiability Hedges	(181,119,216)						(181,119,216)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(160,467,611)					2,892,306	(163,359,917)
2701.	Interest on benefit plans for employees and agents	11,983,874					973,334	11,010,540
2702.	Fines, penalties and fees from regulatory authorities	15,050					1,786	13,264
2703.	Other expense	4,150					337	3,813
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	12,003,074					975,457	11,027,617

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

Line 26 Column 7 includes risk charges under certain separate account contracts of $(3,797,904). Cumulative risk charges from inception are $(126,781,320). Corresponding amounts for certain Synthetic GIC contracts are $(5,301,969) in 2023, and $(101,021,586) since inception.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH [(a)]

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts	576,224,365										177,022,501	376,567,319	22,634,545
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	268,466,733										55,203,175	212,155,350	1,108,208
4. Amortization of Interest Maintenance Reserve (IMR)	5,746,954										2,569,306	3,158,237	19,411
5. Separate Accounts net gain from operations excluding unrealized gains or losses													
6. Commissions and expense allowances on reinsurance ceded	(653,188)										(653,188)		
7. Reserve adjustments on reinsurance ceded	(52,496,645)										(52,496,645)		
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income	2,953,526										114,765	2,838,164	597
9. Totals (Lines 1 to 8.3)	800,241,745										181,759,914	594,719,070	23,762,761
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	269,367,365										92,284,087	165,553,668	11,529,610
14. Coupons, guaranteed annual pure endowments and similar benefits													
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions													
17. Interest and adjustments on contract or deposit-type contract funds	136,705										1,551	34,852	100,302
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts	222,770,021										(38,933,433)	262,015,698	(312,244)
20. Totals (Lines 10 to 19)	492,274,091										53,352,205	427,604,218	11,317,668
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	37,336,270										17,758,379	17,383,943	2,193,948
22. Commissions and expense allowances on reinsurance assumed													
23. General insurance expenses	147,529,595										61,274,195	80,128,318	6,127,082
24. Insurance taxes, licenses and fees, excluding federal income taxes	17,707,696										5,155,990	12,030,939	520,767
25. Increase in loading on deferred and uncollected premiums													
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions	33,300,787										29,820,083	67,479	3,413,225
28. Totals (Lines 20 to 27)	728,148,439										167,360,852	537,214,897	23,572,690
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	72,093,306										14,399,062	57,504,173	190,071
30. Dividends to policyholders and refunds to members	24,111,642										22,244,369	61,832	1,805,441
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	47,981,664										(7,845,307)	57,442,341	(1,615,370)
32. Federal income taxes incurred (excluding tax on capital gains)	12,849,525										(2,062,534)	15,309,661	(397,602)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	35,132,139										(5,782,773)	42,132,680	(1,217,768)
34. Policies/certificates in force end of year	841,177										182,179	164,038	494,960
DETAILS OF WRITE-INS													
08.301. Other Incoliability hedges	2,745,704											2,745,704	
08.302. Sundries	108,419										99,719	8,700	
08.303. COLI income	99,403										15,046	83,760	597
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,953,526										114,765	2,838,164	597
2701. Change in special reserves on certain group policies	33,217,379										29,805,124		3,412,255
2702. Interest on benefit plans for employees and agents	68,719										10,402	57,904	413
2703. Fines, penalties and fees from regulatory authorities	14,665										4,553	9,555	557
2798. Summary of remaining write-ins for Line 27 from overflow page	24										4	20	
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	33,300,787										29,820,083	67,479	3,413,225

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE [(a)]

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [(b)] (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	90,690,296,089		87,495,147,809	3,189,680,643		5,467,637						
2. Tabular net premiums or considerations	9,122,352,264		7,467,598,646	1,654,753,618								
3. Present value of disability claims incurred	18,935,094		10,324,895	8,610,199								
4. Tabular interest	3,725,131,609		3,609,417,815	115,449,413		264,380						
5. Tabular less actual reserve released	2,863,596		(2,009,865)	4,873,461								
6. Increase in reserve on account of change in valuation basis	58,288,078		58,288,078									
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	(2,395,797,434)		(191,762,182)	(2,204,035,252)								
8. Totals (Lines 1 to 7)	101,222,069,297		98,447,005,198	2,769,332,082		5,732,017						
9. Tabular cost	4,326,679,825		2,797,641,253	1,528,414,127		624,445						
10. Reserves released by death	1,425,057,370		1,419,697,240	5,360,130								
11. Reserves released by other terminations (net)	2,327,770,369		2,221,221,224	106,549,144								
12. Annuity, supplementary contract and disability payments involving life contingencies	36,732,231		17,140,373	19,591,859								
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	8,116,239,795		6,455,700,090	1,659,915,260		624,445						
15. Reserve December 31 of current year	93,105,829,501		91,991,305,108	1,109,416,822		5,107,572						
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	82,844,319,780		82,839,164,642	47,565		5,107,572						
17. Amount Available for Policy Loans Based upon Line 16 CSV	70,895,791,734		70,895,744,241	47,493								

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [(a)]

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [(b)]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	4,333,845,356	3,144,471,930	1,183,180,513	6,192,913					
2.	Tabular net premiums or considerations	1,312,523,768	698,977,060	612,167,887	1,378,821					
3.	Present value of disability claims incurred	(432,786)	(219,454)	(213,332)						
4.	Tabular interest	168,587,890	121,481,443	46,864,911	241,535					
5.	Tabular less actual reserve released	2,218,287	1,863,244	355,043						
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)	(22,855)		(22,855)						
8.	Totals (Lines 1 to 7)	5,816,719,660	3,966,574,223	1,842,332,168	7,813,269					
9.	Tabular cost	950,812,968	398,883,673	550,424,441	1,504,854					
10.	Reserves released by death	214,166,443	197,156,874	16,975,189	34,380					
11.	Reserves released by other terminations (net)	175,473,363	68,551,252	106,500,731	421,379					
12.	Annuity, supplementary contract and disability payments involving life contingencies	6,479,000	2,872,051	3,583,290	23,659					
13.	Net transfers to or (from) Separate Accounts									
14.	Total Deductions (Lines 9 to 13)	1,346,931,773	667,463,849	677,483,652	1,984,272					
15.	Reserve December 31 of current year	4,469,787,887	3,299,110,374	1,164,848,516	5,828,997					
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	2,507,502,684	2,501,071,185	610,757	5,820,742					
17.	Amount Available for Policy Loans Based upon Line 16 CSV	2,160,801,547	2,160,251,865	549,681						

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	9,692,874,486					9,692,874,486	
2.	Tabular net premiums or considerations	627,753,721					627,753,721	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	460,915,004					460,915,004	
5.	Tabular less actual reserve released	(16,214,843)					(16,214,843)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(97,098,781)					(97,098,781)	
8.	Totals (Lines 1 to 7)	10,668,229,587					10,668,229,587	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	105,492					105,492	
12.	Annuity, supplementary contract and disability payments involving life contingencies	589,494,462					589,494,462	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	589,599,954					589,599,954	
15.	Reserve December 31 of current year	10,078,629,632					10,078,629,632	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year							
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	22,565,063,255					7,902,541,099	14,662,522,156
2. Tabular net premiums or considerations	3,821,892,319					1,274,560,307	2,547,332,012
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	822,083,768					322,248,245	499,835,523
5. Tabular less actual reserve released	(12,213,841)					(12,213,841)	
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	1,657,706						1,657,706
8. Totals (Lines 1 to 7)	27,198,483,207					9,487,135,809	17,711,347,397
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)							
12. Annuity, supplementary contract and disability payments involving life contingencies	6,482,988,402					612,310,292	5,870,678,110
13. Net transfers to or (from) Separate Accounts	(2,280,350,140)						(2,280,350,140)
14. Total Deductions (Lines 9 to 13)	4,202,638,262					612,310,292	3,590,327,970
15. Reserve December 31 of current year	22,995,844,945					8,874,825,517	14,121,019,428
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	8,621,918,067						8,621,918,067
17. Amount Available for Policy Loans Based upon Line 16 CSV							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 264,244,494	263,530,875
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 4,911,573,545	5,075,730,958
1.3	Bonds of affiliates	(a) 274,837,088	258,883,838
2.1	Preferred stocks (unaffiliated)	(b) 1,568,706	1,608,220
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	41,908,623	40,522,197
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 960,498,878	965,630,440
4.	Real estate	(d) 352,798,850	376,178,016
5	Contract loans	642,263,794	665,134,123
6	Cash, cash equivalents and short-term investments	(e) 113,640,697	113,902,214
7	Derivative instruments	(f) 9,533,917	98,923,809
8.	Other invested assets	1,022,971,735	1,063,049,976
9.	Aggregate write-ins for investment income	27,854,935	27,854,935
10.	Total gross investment income	8,623,695,262	8,950,949,601
11.	Investment expenses		(g) 390,122,064
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 41,217,488
13.	Interest expense		(h) 279,628,125
14.	Depreciation on real estate and other invested assets		(i) 107,057,568
15.	Aggregate write-ins for deductions from investment income		801,319
16.	Total deductions (Lines 11 through 15)		818,826,564
17.	Net investment income (Line 10 minus Line 16)		8,132,123,037
	DETAILS OF WRITE-INS		
0901.	Miscellaneous sources	23,510,941	23,510,941
0902.	Service fee	3,008,273	3,008,273
0903.	Commitment fee	1,335,721	1,335,721
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	27,854,935	27,854,935
1501.	Accrual of discount on surplus notes		801,319
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		801,319

(a) Includes $ 391,328,067 accrual of discount less $ 120,192,356 amortization of premium and less $ 77,959,749 paid for accrued interest on purchases.

(b) Includes $ ..... accrual of discount less $ ..... amortization of premium and less $ ..... paid for accrued dividends on purchases.

(c) Includes $ 5,791,214 accrual of discount less $ 526,270 amortization of premium and less $ ..... paid for accrued interest on purchases.

(d) Includes $ 82,141,522 for company's occupancy of its own buildings; and excludes $ 38,377,965 interest on encumbrances.

(e) Includes $ 86,600,746 accrual of discount less $ ..... amortization of premium and less $ 121,822 paid for accrued interest on purchases.

(f) Includes $ ..... accrual of discount less $ (4,517,317) amortization of premium.

(g) Includes $ 95,309 investment expenses and $ 1,152 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 217,625,000 interest on surplus notes and $ ..... interest on capital notes.

(i) Includes $ 107,022,567 depreciation on real estate and $ ..... depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(157,802,186)	(31,948)	(157,834,134)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(72,318,594)	(76,625,391)	(148,943,985)	34,259,588	289,220,521
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(1,709,426)	(2,140,367)	(3,849,793)	(16,460,635)	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	300,541,457	(13,591,752)	286,949,705	(189,656,856)	1,318,165
2.21	Common stocks of affiliates				578,275,095	
3.	Mortgage loans	(2,611,277)	(269,700)	(2,880,977)	(70,938,831)	
4.	Real estate	66,117,029		66,117,029		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	43,602	1,700,255	1,743,857		(2,920,116)
7.	Derivative instruments	(537,831,315)	(1,619,624)	(539,450,939)	106,112,124	(1,642,037)
8.	Other invested assets	(3,951,203)	(247,069,803)	(251,021,006)	52,523,796	86,012,316
9.	Aggregate write-ins for capital gains (losses)		(3,179,926)	(3,179,926)		(558,276,808)
10.	Total capital gains (losses)	(409,521,913)	(342,828,256)	(752,350,169)	494,114,281	(186,287,959)
	DETAILS OF WRITE-INS					
0901.	Foreign exchange adjustment - guaranteed interest contract		(3,179,926)	(3,179,926)		(558,613,882)
0902.	Foreign Exchange Adjustment - Canada					337,074
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		(3,179,926)	(3,179,926)		(558,276,808)

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
FIRST YEAR (other than single)								
1. Uncollected	467,556	4,018,738	(3,424,355)			(126,827)		
2. Deferred and accrued	150,960,361	147,385,412	3,574,949					
3. Deferred , accrued and uncollected:								
3.1 Direct	157,112,035	151,295,388	5,497,085			319,562		
3.2 Reinsurance assumed								
3.3 Reinsurance ceded	5,684,118	(108,762)	5,346,491			446,389		
3.4 Net (Line 1 + Line 2)	151,427,917	151,404,150	150,594			(126,827)		
4. Advance	2,710,890	1,838,170	837,570			35,150		
5. Line 3.4 - Line 4	148,717,027	149,565,980	(686,976)			(161,977)		
6. Collected during year:								
6.1 Direct	1,120,808,750	586,422,849	147,925,445	371,739,328		14,721,128		
6.2 Reinsurance assumed	211,683	211,683						
6.3 Reinsurance ceded	2,175,118	1,176,895				998,223		
6.4 Net	1,118,845,315	585,457,637	147,925,445	371,739,328		13,722,905		
7. Line 5 + Line 6.4	1,267,562,342	735,023,617	147,238,469	371,739,328		13,560,928		
8. Prior year (uncollected + deferred and accrued - advance)	148,485,409	150,201,184	(1,542,297)			(173,478)		
9. First year premiums and considerations:								
9.1 Direct	1,120,937,462	585,638,969	148,780,766	371,739,328		14,778,399		
9.2 Reinsurance assumed	211,683	211,683						
9.3 Reinsurance ceded	2,072,211	1,028,219				1,043,992		
9.4 Net (Line 7 - Line 8)	1,119,076,934	584,822,433	148,780,766	371,739,328		13,734,407		
SINGLE								
10. Single premiums and considerations:								
10.1 Direct	3,134,720,758	2,043,531,839	9,322	356,152,756	735,026,841			
10.2 Reinsurance assumed	56,811,716	56,811,716						
10.3 Reinsurance ceded	30,824,372	30,824,372						
10.4 Net	3,160,708,102	2,069,519,183	9,322	356,152,756	735,026,841			
RENEWAL								
11. Uncollected	444,394,183	157,085,299	259,127,116			28,181,768		
12. Deferred and accrued	1,784,345,472	1,514,879,373	269,419,837			46,262		
13. Deferred, accrued and uncollected:								
13.1 Direct	2,216,721,682	1,852,191,247	336,415,222			28,115,213		
13.2 Reinsurance assumed	93,562,505	22,210,570	71,351,935					
13.3 Reinsurance ceded	81,544,532	202,437,145	(120,779,796)			(112,817)		
13.4 Net (Line 11 + Line 12)	2,228,739,655	1,671,964,672	528,546,953			28,228,030		
14. Advance	116,470,545	99,013,574	10,221,735		3,800,000	3,435,236		
15. Line 13.4 - Line 14	2,112,269,110	1,572,951,098	518,325,218		(3,800,000)	24,792,794		
16. Collected during year:								
16.1 Direct	12,334,504,136	6,852,486,913	1,843,400,865	22,258,271	3,031,324,576	585,033,511		
16.2 Reinsurance assumed	622,569,680	122,669,614	499,900,066					
16.3 Reinsurance ceded	1,960,221,737	1,927,121,627	10,333,142			22,766,968		
16.4 Net	10,996,852,079	5,048,034,900	2,332,967,789	22,258,271	3,031,324,576	562,266,543		
17. Line 15 + Line 16.4	13,109,121,189	6,620,985,998	2,851,293,007	22,258,271	3,027,524,576	587,059,337		
18. Prior year (uncollected + deferred and accrued - advance)	2,242,348,473	1,679,572,802	538,806,292		(600,000)	24,569,379		
19. Renewal premiums and considerations:								
19.1 Direct	12,357,893,684	6,904,931,544	1,817,202,467	22,258,271	3,028,124,576	585,376,826		
19.2 Reinsurance assumed	625,196,673	119,629,571	505,567,102					
19.3 Reinsurance ceded	2,116,317,641	2,083,147,919	10,282,853			22,886,869		
19.4 Net (Line 17 - Line 18)	10,866,772,716	4,941,413,196	2,312,486,716	22,258,271	3,028,124,576	562,489,957		
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	16,613,551,904	9,534,102,352	1,965,992,555	750,150,355	3,763,151,417	600,155,225		
20.2 Reinsurance assumed	682,220,072	176,652,970	505,567,102					
20.3 Reinsurance ceded	2,149,214,224	2,115,000,510	10,282,853			23,930,861		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	15,146,557,752	7,595,754,812	2,461,276,804	750,150,355	3,763,151,417	576,224,364		

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21. To pay renewal premiums	113,547,420	59,008,595	37,949,062			16,589,763		
22. All other	1,838,620,024	1,819,951,869		18,668,155				
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded								
23.2 Reinsurance assumed								
23.3 Net ceded less assumed								
24. Single:								
24.1 Reinsurance ceded								
24.2 Reinsurance assumed								
24.3 Net ceded less assumed								
25. Renewal:								
25.1 Reinsurance ceded	352,066,450	350,217,312	2,502,326			(653,188)		
25.2 Reinsurance assumed	43,456,078	43,456,078						
25.3 Net ceded less assumed	308,610,372	306,761,234	2,502,326			(653,188)		
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6)	352,066,450	350,217,312	2,502,326			(653,188)		
26.2 Reinsurance assumed (Page 6, Line 22)	43,456,078	43,456,078						
26.3 Net ceded less assumed	308,610,372	306,761,234	2,502,326			(653,188)		
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single)	252,948,469	231,753,527	704,654	12,380,771		8,109,517		
28. Single	44,829,781	5,112,425		10,148,790	29,568,566			
29. Renewal	272,467,085	219,062,101	23,517,372	660,858		29,226,754		
30. Deposit-type contract funds	456,095				456,095			
31. Totals (to agree with Page 6, Line 21)	570,701,430	455,928,053	24,222,026	23,190,419	30,024,661	37,336,271		

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3	All Other Lines of			
	Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1. Rent	165,553,125		4,677,964		9,944,648		180,175,737
2. Salaries and wages	925,474,133		51,753,227		249,711,572		1,226,938,932
3.11 Contributions for benefit plans for employees	208,993,512		7,238,025		1,835,225		218,066,762
3.12 Contributions for benefit plans for agents	64,410,553		821,041				65,231,594
3.21 Payments to employees under non-funded benefit plans	50,438,707		29,886				50,468,593
3.22 Payments to agents under non-funded benefit plans	54,291,375		28,049				54,319,424
3.31 Other employee welfare	10,419,279		420,634		30,810		10,870,723
3.32 Other agent welfare	7,799,102		280,248				8,079,350
4.1 Legal fees and expenses	9,944,982		925,763		640,041		11,510,786
4.2 Medical examination fees	25,766,272		2,888,382				28,654,654
4.3 Inspection report fees	2,870,317		23,114				2,893,431
4.4 Fees of public accountants and consulting actuaries	18,706,656		294,867		74,753		19,076,276
4.5 Expense of investigation and settlement of policy claims	2,964,570	866,779	2,358,775				6,190,124
5.1 Traveling expenses	17,716,885		962,042		2,736,709		21,415,636
5.2 Advertising	196,094,428		7,179,175		1,002,152		204,275,755
5.3 Postage, express, telegraph and telephone	89,463,410		1,272,693		2,712,699		93,448,802
5.4 Printing and stationery	5,964,466		231,441		7,801		6,203,708
5.5 Cost or depreciation of furniture and equipment	18,146,333		510,567		16,273		18,673,173
5.6 Rental of equipment	13,074,893		356,313		350		13,431,556
5.7 Cost or depreciation of EDP equipment and software	175,370,245		13,659,895		1,112,405		190,142,545
6.1 Books and periodicals	437,330		14,538		72,697		524,565
6.2 Bureau and association fees	4,635,762		165,954		237,175		5,038,891
6.3 Insurance, except on real estate	9,686,650		218,908		347,625		10,253,183
6.4 Miscellaneous losses	13,104,659		217,229		75		13,321,963
6.5 Collection and bank service charges	7,134,802		184,852				7,319,654
6.6 Sundry general expenses	215,177,372		20,566,700		21,341,777		257,085,849
6.7 Group service and administration fees	35,719,155		23,055,300				58,774,455
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance	50,369,317		746,332				51,115,649
7.2 Agents' balances charged off (less $ ..... recovered)	5,921,109		184,446				6,105,555
7.3 Agency conferences other than local meetings	35,547,459		1,797,620		13,499		37,358,578
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses	37,604,674		55,664		72,837,847		110,498,185
9.2 Investment expenses not included elsewhere	456,042		487		25,327,184		25,783,713
9.3 Aggregate write-ins for expenses	134,017,411		3,542,667		118,744		137,678,822
10. General expenses incurred	2,613,274,985	866,779	146,662,798		390,122,061	(b)	(a) 3,150,926,623
11. General expenses unpaid Dec. 31, prior year	2,245,677,148		53,458,230				2,299,135,378
12. General expenses unpaid Dec. 31, current year	2,215,055,870		50,187,228				2,265,243,098
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	2,643,896,263	866,779	149,933,800		390,122,061		3,184,818,903
DETAILS OF WRITE-INS							
09.301. Aggregate Write Ins	134,017,411		3,542,667		118,744		137,678,822
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	134,017,411		3,542,667		118,744		137,678,822

(a) Includes management fees of $ 285,187,215 to affiliates and $ 267,868,628 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable $; 2. Institutional $; 3. Recreational and Health $; 4. Educational $
5. Religious $; 6. Membership $; 7. Other $; 8. Total $

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes	15,965,269	32,135		40,458,407		56,455,811
2. State insurance department licenses and fees	13,791,875	841,507				14,633,382
3. State taxes on premiums	167,812,602	11,524,499				179,337,101
4. Other state taxes, including $ ..... for employee benefits	11,215,770	497,857				11,713,627
5. U.S. Social Security taxes	83,578,451	4,380,592		759,081		88,718,124
6. All other taxes	13,359,024	431,105				13,790,129
7. Taxes, licenses and fees incurred	305,722,991	17,707,695		41,217,488		364,648,174
8. Taxes, licenses and fees unpaid Dec. 31, prior year	(9,070,708)	25,621,242				16,550,534
9. Taxes, licenses and fees unpaid Dec. 31, current year	20,761,000	25,344,789				46,105,789
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	275,891,283	17,984,148		41,217,488		335,092,919

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums	97,000,836	16,589,763
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions	1,819,951,869	
4. Applied to provide paid-up annuities	18,668,155	
5. Total Lines 1 through 4	1,935,620,860	16,589,763
6. Paid in cash	101,275,923	2,427,000
7. Left on deposit	57,654,467	5,049,585
8. Aggregate write-ins for dividend or refund options	19,848,014	
9. Total Lines 5 through 8	2,114,399,264	24,066,348
10. Amount due and unpaid	17,310,119	4,957,714
11. Provision for dividends or refunds payable in the following calendar year	2,269,949,524	3,917,221
12. Terminal dividends	24,208,662	
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14	2,311,468,305	8,874,935
16. Total from prior year	2,060,989,732	8,829,643
17. Total dividends or refunds (Lines 9 + 15 - 16)	2,364,877,837	24,111,640
DETAILS OF WRITE-INS		
0801. Policy loan and interest payments	19,848,014	
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	19,848,014	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AE 2.5% CNF 1940-47	19,973,896		19,973,896		
0100002. AE 3.0% CNF 1918-46	14,192,813		14,192,813		
0100003. 41 CSO 2.0% CNF 1947-55	63,705,112		63,705,112		
0100004. 41 CSO 2.5% CNF 1954-65	487,853,373		487,853,373		
0100005. 41 CSO 3.5% CRVM 1925-60	327,231,016		327,231,016		
0100006. 58 CET 2.5% CNF 1978-87	19,498,439		19,498,439		
0100007. 58 CET 3.5% CRVM 1961-74	3,645,523		3,645,523		
0100008. 58 CET 3.5% CNF 1978-79	4,445		4,445		
0100009. 58 CET 4.0% CNF 1979	1,262,124		1,262,124		
0100010. 58 CET 4.0%/20/2.50% CNF 1978-87	118,201		118,201		
0100011. 58 CET 4.0% CRVM 1975-79	2,743,391		2,743,391		
0100012. 58 CET 4.5% CRVM 1980-82	1,933,985		1,933,985		
0100013. 58 CET 4.5% CNF 1970-88	38,269,592		38,269,592		
0100014. 58 CET 5.0% CNF 1986	15,187		15,187		
0100015. 58 CSO 2.0% MOD CNF 1952-54	65		65		
0100016. 58 CSO 2.5% MOD CNF 1954-62	95,850		95,850		
0100017. 58 CSO 2.5% CNF 1978-81	3,817,692		3,817,692		
0100018. 58 CSO 3.0% CRVM CNF 1969-82	55,290		55,290		
0100019. 58 CSO 3.0% MOD CNF 1963-84	1,892,644		1,892,644		
0100020. 58 CSO 3.0% CNF 1963-2008	2,459,313,608		2,459,313,608		
0100021. 58 CSO 3.5% CRVM 1961-74	837,377,963		837,377,963		
0100022. 58 CSO 3.5% CRVM CNF 1978-88	31,530,210		31,530,210		
0100023. 58 CSO 3.5% CNF 1976-98	17,380,336		17,380,336		
0100024. 58 CSO 3.5% MOD CNF 1978-86	387,521		387,521		
0100025. 58 CSO 4.0% CRVM 1975-79	387,391,131		387,391,131		
0100026. 58 CSO 4.0% CRVM CNF 1979-82	306,454,696		306,454,696		
0100027. 58 CSO 4.0% CNF 1979-82	104,444,646		104,444,646		
0100028. 58 CSO 4.0%/20/2.50% CNF 1977-2000	764,182,889		764,182,889		
0100029. 58 CSO 4.5% CRVM 1980-82	357,373,775		357,373,775		
0100030. 58 CSO 4.5% CRVM CNF 1981 and later	3,409,778,624		3,409,778,624		
0100031. 58 CSO 4.5% CNF 1981-2011	1,768,394,412		1,768,394,412		
0100032. 58 CSO 4.5% MOD CNF 1981-86	392,461		392,461		
0100033. 58 CSO 5.0% CRVM CNF 1983-87	6,849,689		6,849,689		
0100034. 58 CSO 5.0% CNF 1983-86	3,549,918		3,549,918		
0100035. 80 CET 4.0% CNF 2005-08	25,648,611		25,648,611		
0100036. 80 CET 4.5% CRVM 1995-2000	2,146,183		2,146,183		
0100037. 80 CET 4.5% CNF 1994-2008	98,403,863		98,403,863		
0100038. 80 CET 5.0% CRVM 1993-94	1,626,940		1,626,940		
0100039. 80 CET 5.0% CNF 1986-97	127,169,942		127,169,942		
0100040. 80 CET 5.5% CRVM 1987-92	7,371,539		7,371,539		
0100041. 80 CET 6.0% CRVM 1983-86	1,212,882		1,212,882		
0100042. 80 CSO 3.0% CNF 1991-2006	87,465		87,465		
0100043. 80 CSO 3.5% CRVM 2013-14	91		91		
0100044. 80 CSO 3.5% CRVM CNF 2005 and later	24,390,529		24,390,529		
0100045. 80 CSO 3.5% MOD CNF 1987-98	1,553		1,553		
0100046. 80 CSO 3.5% CNF 1985 and later	7,043,854		7,043,854		
0100047. 80 CSO 4.0% CRVM 2007-2011	288		288		
0100048. 80 CSO 4.0% CRVM CNF 2005 and later	3,580,704,526		3,580,704,526		
0100049. 80 CSO 4.0% CRVM ALB CNF 1994-2007	541,431,110		2,598,688		538,832,423
0100050. 80 CSO 4.0% CNF 1985 and later	3,026,916,723		3,026,916,723		
0100051. 80 CSO 4.0%/20/2.50% CNF 1979-88	4,837,661		4,837,661		
0100052. 80 CSO 4.5% CRVM 1995-2005	992,467,318		992,467,318		
0100053. 80 CSO 4.5% CRVM CNF 1976-2011	13,554,098,037		13,554,098,037		
0100054. 80 CSO 4.5% CRVM ALB CNF 2002-03	24,453				24,453
0100055. 80 CSO 4.5% MOD CNF 1987-2005	139,136		139,136		
0100056. 80 CSO 4.5% CNF 1976 and later	3,780,508,463		3,780,508,463		
0100057. 80 CSO 5.0% CRVM 1993-94	808,065,816		808,065,816		
0100058. 80 CSO 5.0% CRVM CNF 1979-2008	9,781,998,990		9,781,998,990		
0100059. 80 CSO 5.0% MOD CNF 1987-94	442,125		442,125		
0100060. 80 CSO 5.0% CNF 1979 and later	6,470,560,356		6,470,560,356		
0100061. 80 CSO 5.5% CRVM 1987-92	2,093,703,830		2,093,703,830		
0100062. 80 CSO 5.5% CRVM CNF 1989-97	6,451,830,827		6,451,830,827		
0100063. 80 CSO 5.5% CNF 1989-92	260,205,382		260,205,382		
0100064. 80 CSO 6.0% CRVM 1983-86	448,330,430		448,330,430		
0100065. 2001 CSO 3.0% CRVM CNF 2021 and later	3,608		3,608		
0100066. 2001 CSO 3.0% CRVM ALB CNF 2021 and later	7,498,290				7,498,290
0100067. 2001 CSO 3.0% CNF 2012 and later	301,336		301,336		
0100068. 2001 CSO 3.5% CRVM CNF 2012 and later	9,749,705,996		9,749,705,996		
0100069. 2001 CSO 3.5% CRVM ALB CNF 2013-19	1,429,885,444		24,625,540		1,405,259,903
0100070. 2001 CSO 3.5% CNF 2012 and later	3,707,813,368		3,707,813,368		
0100071. 2001 CSO 4.0% CRVM CNF 1980 and later	6,771,980,210		6,771,980,210		
0100072. 2001 CSO 4.0% CRVM ALB CNF 2005-12	1,077,342,079		7,622,880		1,069,719,200
0100073. 2001 CSO 4.0% CNF 1980 and later	5,591,604,301		5,591,604,301		
0100074. 2017 CSO 2.0% NLP CNF 2021 and later	14,676		14,676		
0100075. 2017 CSO 3.0% CRVM CNF 2021 and later	1,895,283,976		1,895,283,976		
0100076. 2017 CSO 3.0% CNF 2021 and later	320,469,289		320,469,289		
0100077. 2017 CSO 3.0% VM-20 NPR CNF 2021 and later	99,246,882		99,246,882		
0100078. 2017 CSO 3.0% CRVM ALB CNF 2021 and later	96,253,162				96,253,162
0100079. 2017 CSO 3.0% VM-20 NPR ALB CNF 2021 and later	280,178		280,178		
0100080. 2017 CSO 3.5% CRVM CNF 2012 and later	4,099,843,896		4,099,843,896		
0100081. 2017 CSO 3.5% CRVM ALB CNF 2018-20	234,304,695		15,690		234,289,005
0100082. 2017 CSO 3.5% CNF 2012 and later	1,038,068,408		1,038,068,408		
0100083. 2017 CSO 3.5% VM-20 NPR CNF 2017 and later	47,161,359		47,161,359		
0100084. 2017 CSO 3.5% VM-20 NPR ALB CNF 2020	162,267		162,267		
0100085. 58 CSO Group Paid-Up 3.5% *	1,008,977				1,008,977
0100086. 58 CSO Group Paid-Up 4.0% *	4,414,843				4,414,843
0100087. 58 CSO Group Paid-Up 4.5% *	1,967,987				1,967,987
0100088. 58 CSO Group Paid-Up 5.5% *	4,785,521				4,785,521
0100089. 58 CSO Group Paid-Up 6.0% *	5,185,724				5,185,724
0100090. 80 CSO Group Paid-Up 4.0% *	2,287,445				2,287,445
0100091. 80 CSO Group Paid-Up 4.5% *	19,209,499				19,209,499

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100092. 80 CSO Group Paid-Up 5.0% *	4,957,367				4,957,367
0100093. 80 CSO Group Paid-Up 5.5% *	3,519,912				3,519,912
0100094. 2001 CSO Group Paid-Up 3.5% *	2,621,566				2,621,566
0100095. 2001 CSO Group Paid-Up 4.0% 2009 and later	16,059,464				16,059,464
0100096. 2001 CSO Group Paid-Up 4.5% 2009 and later	33,776,430				33,776,430
0100097. 2017 CSO Group Paid-Up 3.0% *	79,026				79,026
0100098. 2017 CSO Group Paid-Up 3.5% *	13,609				13,609
0100099. 80 CSO Group Term 4.5% 1998-2004	7,186,311				7,186,311
0100100. 2001 CSO Group Term 3.5% *	176,556,380				176,556,380
0100101. 2001 CSO Group Term 4.0% 2006 and later	256,192,005				256,192,005
0100102. 2001 CSO Group Term 4.5% 2005	7,724,979				7,724,979
0100103. 2017 CSO Group Term 3.0% *	12,664,158				12,664,158
0100104. 2017 CSO Group Term 3.5% *	47,008,881				47,008,881
0100105. 41 CSO Group Permanent 3.0% *	265,405				265,405
0100106. 58 CSO Group Permanent 3.5% *	434,987				434,987
0100107. 58 CSO Group Permanent 4.0% *	291,453				291,453
0100108. 58 CSO Group Permanent 4.5% *	135,059				135,059
0100109. 58 CSO Group Permanent 5.5% *	584,791				584,791
0100110. 58 CSO Group Permanent 6.0% *	626,809				626,809
0100111. 80 CSO Group Permanent 4.0% 2006-08	13,344,894				13,344,894
0100112. 80 CSO Group Permanent 4.5% *	33,659,461				33,659,461
0100113. 80 CSO Group Permanent 5.0% CRVM 1993	11,858,732				11,858,732
0100114. 80 CSO Group Permanent 5.5% *	12,187,825		5,117,298		7,070,527
0100115. 2001 CSO Group Permanent 3.0% *	43				43
0100116. 2001 CSO Group Permanent 3.5% *	21,583,395				21,583,395
0100117. 2001 CSO Group Permanent 4.0% 2009 and later	14,522,361				14,522,361
0100118. 2017 CSO Group Permanent 3.0% *	62,739				62,739
0100119. 2017 CSO Group Permanent 3.5% *	107,409				107,409
0100120. 2017 CSO 3.0% Group VM-20	2,141,700				2,141,700
0100121. Group VM-20 DET/STO	1,822,747				1,822,747
0100122. Unearned Premium Reserves	76,815,494		29,194,211		47,621,283
0100123. Children's Insurance MOD	1,037,467		1,037,467		
0100124. NYS Excess Floor Reserve Section A	155,705,583		155,705,583		
0199997. Totals (Gross)	100,654,111,303		96,538,880,983		4,115,230,319
0199998. Reinsurance ceded	5,106,754,002		5,103,448,886		3,305,117
0199999. Life Insurance: Totals (Net)	95,547,357,300		91,435,432,098		4,111,925,203
0200001. 60 Mod. a-1949 PROJ 2.00% Imm. 1953-54	485	XXX	485	XXX	
0200002. 60 Mod. a-1949 PROJ 2.50% Imm. 1940, 1953-56, 1961, 1979, 1982, 1984, 1991-92, 1994-96	1,991	XXX	1,991	XXX	
0200003. 60 Mod. a-1949 PROJ 3.00% Imm. 1931, 1936-37, 1964-79, 1981-96	225,539	XXX	225,539	XXX	
0200004. 60 Mod. a-1949 PROJ 3.50% Imm. 1964-84	653,581	XXX	653,581	XXX	
0200005. 60 Mod. a-1949 PROJ (-1) 3.00% Imm. 1935-38, 1949, 1958, 1968, 1971, 1973, 1976-78, 1980-81, 1987-88, 1990-91	22,710	XXX	22,710	XXX	
0200006. 71 IAM PROJ 3.00% Imm. 1978-79	692,688	XXX	692,688	XXX	
0200007. 71 IAM PROJ 4.00% Imm. 1978, 1980-82, 1990-95	77,807	XXX	77,807	XXX	
0200008. 71 IAM PROJ 6.00% Imm. 1976-83	1,319,173	XXX	1,319,173	XXX	
0200009. 71 IAM PROJ 7.50% Imm. 1979-83	1,161,064	XXX	1,161,064	XXX	
0200010. 71 IAM PROJ 20 yrs. with 52 Inter-Co. Per. 2 for Dis. Ben. 4% Agts. NYL. Plans	4,442,315	XXX		XXX	4,442,315
0200011. 83a 6.00% Imm. 1993, 1996	7,135,835	XXX	7,135,835	XXX	
0200012. 83a 6.50% Imm. 1994-95, 1997	19,014,753	XXX	19,014,753	XXX	
0200013. 83a 7.00% Imm. 1992	1,876,277	XXX	1,876,277	XXX	
0200014. 83a 7.50% Imm. 1991	2,703,825	XXX	2,703,825	XXX	
0200015. 83a 7.65% Imm. 1984-90	12,842,183	XXX	12,842,183	XXX	
0200016. 83a 9.50% Imm. 1984	47,965	XXX	47,965	XXX	
0200017. a-2000 5.25% Imm. 2005-06	82,886,266	XXX	82,886,266	XXX	
0200018. a-2000 5.50% Imm. 2004, 2007-08	48,726,445	XXX	48,726,445	XXX	
0200019. a-2000 5.75% Imm. 1998	8,374,588	XXX	8,374,588	XXX	
0200020. a-2000 6.00% Imm. 2002-03	22,453,124	XXX	22,453,124	XXX	
0200021. a-2000 6.25% Imm. 1999	4,086,709	XXX	4,086,709	XXX	
0200022. a-2000 6.75% Imm. 2001	9,228,937	XXX	9,228,937	XXX	
0200023. a-2000 7.00% Imm. 2000	9,181,798	XXX	9,181,798	XXX	
0200024. 2012 IAR 3.75% Par. 2017	226,340,230	XXX	226,340,230	XXX	
0200025. 2012 IAR 4.00% Par. 2015-16	310,088,532	XXX	310,088,532	XXX	
0200026. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Par. 2020-22	9,915,641	XXX	9,915,641	XXX	
0200027. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Par. 2020-22	374,044,893	XXX	374,044,893	XXX	
0200028. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Par. 2018-22	379,631,953	XXX	379,631,953	XXX	
0200029. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Par. 2018-22	372,336,586	XXX	372,336,586	XXX	
0200030. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Par. 2018-22	218,790,364	XXX	218,790,364	XXX	
0200031. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Par. 2018-22	467,627,955	XXX	467,627,955	XXX	
0200032. 2012 IAR VM-22 Non-Jumbo 4.50%-4.99% Par. 2023	327,536,103	XXX	327,536,103	XXX	
0200033. 2012 IAR VM-22 Non-Jumbo 5.00%-5.49% Par. 2023	297,399,893	XXX	297,399,893	XXX	
0200034. 83a 3.50% Imm. & Def. 1994	25,203,422	XXX	25,203,422	XXX	
0200035. 83a 3.60% Imm. & Def. 2004	352,620,147	XXX	352,620,147	XXX	
0200036. 83a 3.75% Imm. & Def. 2017	591,369,940	XXX	16,768,811	XXX	574,601,128
0200037. 83a 3.90% Imm. & Def. 2003	221,904,533	XXX	221,904,533	XXX	
0200038. 83a 4.00% Imm. & Def. 2013, 2015-16	866,556,844	XXX	240,356,656	XXX	626,200,188
0200039. 83a 4.25% Imm. & Def. 2012	258,761,922	XXX	258,761,922	XXX	
0200040. 83a 4.50% Imm. & Def. 2014	270,998,281	XXX	59,958,613	XXX	211,039,668
0200041. 83a 5.00% Imm. & Def. 2011	358,349,583	XXX	358,349,583	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200042. 83a 5.05% Imm. & Def. 2002	316,042,046	XXX	316,042,046	XXX	
0200043. 83a 5.25% Imm. & Def. 2005-06, 2010	989,934,148	XXX	989,934,148	XXX	
0200044. 83a 5.45% Imm. & Def. 1999	326,208,183	XXX	326,208,183	XXX	
0200045. 83a 5.50% Imm. & Def. 2007-08	638,915,393	XXX	638,915,393	XXX	
0200046. 83a 5.65% Imm. & Def. 1991, 1998	203,905,492	XXX	203,905,492	XXX	
0200047. 83a 5.70% Imm. & Def. 1996	223,509,738	XXX	223,509,738	XXX	
0200048. 83a 6.00% Imm. & Def. 2000, 2009	1,015,618,246	XXX	1,015,618,246	XXX	
0200049. 83a 6.05% Imm. & Def. 2001	412,784,913	XXX	412,784,913	XXX	
0200050. 83a 6.15% Imm. & Def. 1995	206,859,043	XXX	206,859,043	XXX	
0200051. 83a 6.30% Imm. & Def. 1997	269,154,277	XXX	269,154,277	XXX	
0200052. 83a 7.50% Imm. & Def. 1990	384,422,073	XXX	384,422,073	XXX	
0200053. 83a 7.65% Imm. & Def. 1988-89	227,186,326	XXX	227,186,326	XXX	
0200054. 83a VM-22 Non-Jumbo 1.00%-1.49% Imm. & Def. 2020-22	2,207,034	XXX		XXX	2,207,034
0200055. 83a VM-22 Non-Jumbo 1.50%-1.99% Imm. & Def. 2020-22	17,782,788	XXX		XXX	17,782,788
0200056. 83a VM-22 Non-Jumbo 2.00%-2.49% Imm. & Def. 2019-22	294,806,727	XXX		XXX	294,806,727
0200057. 83a VM-22 Non-Jumbo 2.50%-2.99% Imm. & Def. 2018-22	521,477,479	XXX		XXX	521,477,479
0200058. 83a VM-22 Non-Jumbo 3.00%-3.49% Imm. & Def. 2018-22	870,642,306	XXX	2,179,946	XXX	868,462,360
0200059. 83a VM-22 Non-Jumbo 3.50%-3.99% Imm. & Def. 2018-22	326,537,170	XXX	315,285	XXX	326,221,885
0200060. 83a VM-22 Non-Jumbo 4.00%-4.49% Imm. & Def. 2018-22	640,394,419	XXX		XXX	640,394,419
0200061. 83a VM-22 Non-Jumbo 4.50%-4.99% Imm. & Def. 2023	355,924,112	XXX		XXX	355,924,112
0200062. 83a VM-22 Non-Jumbo 5.00%-5.49% Imm. & Def. 2023	374,269,787	XXX		XXX	374,269,787
0200063. a-1949 (-1M, -6F) 2.5% Imm. & Def. *	69	XXX		XXX	69
0200064. 51 GAM PROJ (C) 3 yrs. (-1M, -6F) 2.5% to 55 or Ret. 2.75% thereafter Imm. & Def. *	21,159	XXX		XXX	21,159
0200065. 51 GAM PROJ (C) yr. of pur. 1960 (-5F) 3.5% Imm. *	42,395	XXX		XXX	42,395
0200066. 51 GAM PROJ (C) (-5F) 3.375% Imm. & Def. *	572,762	XXX		XXX	572,762
0200067. 51 GAM (-5F) 3.5% Imm. & Def. *	3,153,962	XXX		XXX	3,153,962
0200068. 51 GAM PROJ (C) yr. of pur. 1960 (-5F) 3.25% Imm. *	3,865	XXX		XXX	3,865
0200069. 71 GAM (-6F) 6.0% Imm. & Def. *	27,399,747	XXX		XXX	27,399,747
0200070. 71 GAM (-6F) 7.5% Imm. & Def. *	4,194,538	XXX		XXX	4,194,538
0200071. 83 GAM (-6F) 7.5% Imm. & Def. *	16,070,242	XXX		XXX	16,070,242
0200072. 83 GAM (-6F) 5.0% Imm. *	138,378	XXX		XXX	138,378
0200073. 51 GAM PROJ (C) (-5F) 10.75% Imm. *	958,615	XXX		XXX	958,615
0200074. 71 GAM PROJ (G) (-6F) 11.00% Imm. *	1,061,896	XXX		XXX	1,061,896
0200075. 83 GAM (-6F) 5.00%-5.50% Imm. & Def. *	34,865,709	XXX		XXX	34,865,709
0200076. 83 GAM (-6F) 6.00%-6.50% Imm. & Def. *	220,628,785	XXX		XXX	220,628,785
0200077. 83 GAM (-6F) 6.75%-7.25% Imm. & Def. *	95,596,388	XXX		XXX	95,596,388
0200078. 83 GAM (-6F) 7.50%-8.00% Imm. & Def. *	66,790,665	XXX		XXX	66,790,665
0200079. 83 GAM (-6F) 8.25%-8.75% Imm. & Def. *	66,738,245	XXX		XXX	66,738,245
0200080. 83 GAM (-6F) 9.00%-9.50% Imm. & Def. *	12,868,459	XXX		XXX	12,868,459
0200081. 83 GAM (-6F) 10.50%-11.00% Imm. & Def. *	23,798,339	XXX		XXX	23,798,339
0200082. 83 GAM (-6F) 11.25% Imm. & Def. *	3,085,886	XXX		XXX	3,085,886
0200083. 71 GAM PROJ (G) (-6F) 9.75% Imm. *	1,234,245	XXX		XXX	1,234,245
0200084. 1994 GAR PROJ (AA) 2.50%-4.25% Imm. & Def. *	260,800,775	XXX		XXX	260,800,775
0200085. 1994 GAR PROJ (AA) 4.50%-5.00% Imm. & Def. *	206,703,552	XXX		XXX	206,703,552
0200086. 1994 GAR PROJ (AA) 5.25%-5.75% Imm. & Def. *	423,187,454	XXX		XXX	423,187,454
0200087. 1994 GAR PROJ (AA) 6.00%-6.50% Imm. & Def. *	106,594,308	XXX		XXX	106,594,308
0200088. 1994 GAR PROJ (AA) 6.75%-7.00% Imm. & Def. *	69,423,623	XXX		XXX	69,423,623
0200089. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 1.00%-1.49% Imm. & Def. *	5,196,051	XXX		XXX	5,196,051
0200090. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 1.50%-1.99% Imm. & Def. *	168,653,818	XXX		XXX	168,653,818
0200091. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 2.00%-2.49% Imm. & Def. *	564,890,150	XXX		XXX	564,890,150
0200092. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 2.50%-2.99% Imm. & Def. *	177,393,669	XXX		XXX	177,393,669
0200093. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.00%-3.49% Imm. & Def. *	323,586,876	XXX		XXX	323,586,876
0200094. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.50%-3.99% Imm. & Def. *	129,664,129	XXX		XXX	129,664,129
0200095. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.00%-4.49% Imm. & Def. *	208,386,097	XXX		XXX	208,386,097
0200096. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.50%-4.99% Imm. & Def. *	12,056,040	XXX		XXX	12,056,040
0200097. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 5.00%-5.49% Imm. & Def. *	103,868,718	XXX		XXX	103,868,718
0200098. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%-1.49% Imm. & Def. *	1,002,391	XXX		XXX	1,002,391
0200099. 1994 GAR PROJ (AA) VM-22 Jumbo 1.50%-1.99% Imm. & Def. *	22,704,164	XXX		XXX	22,704,164
0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%-2.49% Imm. & Def. *	269,889,557	XXX		XXX	269,889,557
0200101. 1994 GAR PROJ (AA) VM-22 Jumbo 4.50%-4.99% Imm. & Def. *	423,769,908	XXX		XXX	423,769,908
0200102. Guaranteed Investment Contracts 3.00%-3.50% *	973,069,247	XXX		XXX	973,069,247
0200103. Guaranteed Investment Contracts 3.75%-4.25% *	63,750,552	XXX		XXX	63,750,552

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200104. Guaranteed Investment Contracts 4.50%-5.00% *	63,079,868	XXX		XXX	63,079,868
0200105. Synthetic GIC - NAIC A695	7,435,344	XXX		XXX	7,435,344
0200106. Other Deposit-Type Contracts: Contract Account Balance	12,913,684,416	XXX		XXX	12,913,684,416
0299997. Totals (Gross)	32,863,229,635	XXX	9,967,384,690	XXX	22,895,844,945
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	32,863,229,635	XXX	9,967,384,690	XXX	22,895,844,945
0300001. GA-51 3% Empl. Ret. and Agts' NYLIC Plans	32,970		32,970		
0300002. 60 Mod a-1949 PROJ 2.00% 1952-2009	264,960		264,960		
0300003. 60 Mod a-1949 PROJ 2.50% 1948-2022	282,761		282,761		
0300004. 60 Mod a-1949 PROJ 2.75% 2009-21	26,667		26,667		
0300005. 60 Mod a-1949 PROJ 3.00% 1939-95	420,036		420,036		
0300006. 60 Mod a-1949 PROJ 3.50% 1957-2022	2,323,810		2,323,810		
0300007. 71 IAM PROJ 4.00% 1957	1,067		1,067		
0300008. 71 IAM PROJ 6.00% 1996-2023	7,819,213		7,819,213		
0300009. 71 IAM PROJ 7.50% 2012	8,656		8,656		
0300010. 83a 9.50% 2004-18	64,382		64,382		
0399997. Totals (Gross)	11,244,522		11,244,522		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	11,244,522		11,244,522		
0400001. 26-33 INTERCO DI 41 CSO CNF 2.5% 1954-65	6,675		6,675		
0400002. 59 ADB 58 CSO 3.0% CNF 1963-2008	700,840		700,840		
0400003. 59 ADB 58 CSO 3.5% CRVM CNF 1978-88	10,476		10,476		
0400004. 59 ADB 58 CSO 3.5% CNF 1976-98	277		277		
0400005. 59 ADB 58 CSO 4.0% CRVM CNF 1979-82	194,661		194,661		
0400006. 59 ADB 58 CSO 4.0% CNF 1979-82	5,151		5,151		
0400007. 59 ADB 58 CSO 4.0%/20/2.5% CNF 1977-2000	603,175		603,175		
0400008. 59 ADB 58 CSO 4.5% CRVM CNF 1981 and later	1,703,908		1,703,908		
0400009. 59 ADB 58 CSO 4.5% CNF 1981-2011	20,255		20,255		
0400010. 59 ADB 58 CSO 5.0% CRVM CNF 1983-87	838		838		
0400011. 59 ADB 80 CSO 2.5% CNF 1979-88	2,166		2,166		
0400012. 59 ADB 80 CSO 3.0% CNF 1991-2006	27		27		
0400013. 59 ADB 80 CSO 3.5% CRVM CNF 2005 and later	690		690		
0400014. 59 ADB 80 CSO 4.0% CRVM CNF 1997 and later	2,960,488		2,692,497		267,991
0400015. 59 ADB 80 CSO 4.0% CNF 1985 and later	1,298,461		1,298,461		
0400016. 59 ADB 80 CSO 4.5% CRVM CNF 1976-2011	9,342,152		9,342,152		
0400017. 59 ADB 80 CSO 4.5% CNF 1976 and later	65,857		10,041		55,816
0400018. 59 ADB 80 CSO 5.0% CRVM CNF 1979-2008	3,758,027		3,758,027		
0400019. 59 ADB 80 CSO 5.0% CNF 1979 and later	36,287		36,287		
0400020. 59 ADB 80 CSO 5.5% CRVM CNF 1989-97	2,318,795		2,318,795		
0400021. 59 ADB 2001 CSO 3.5% CRVM CNF 2013 and later	8,577,953		8,577,953		
0400022. 59 ADB 2001 CSO 3.5% CRVM ALB 2013-19	3,760,404				3,760,404
0400023. 59 ADB 2001 CSO 4.0% CRVM CNF 1980 and later	6,563,482		6,563,482		
0400024. 59 ADB 2001 CSO 4.0% CRVM ALB 2008-12	1,189,621				1,189,621
0400025. 59 ADB 2001 CSO 4.0% CNF 1980 and later	1,332,585		1,332,585		
0400026. 59 ADB 2017 CSO 3.0% CRVM CNF 2021 and later	1,579,363		1,579,363		
0400027. 59 ADB 2017 CSO 3.0% VM-20 CNF 2021 and later	142,831		142,831		
0400028. 59 ADB 2017 CSO 3.0% CRVM ALB 2021 and later	946,941				946,941
0400029. 59 ADB 2017 CSO 3.5% CRVM CNF 2012 and later	3,128,435		3,128,435		
0400030. 59 ADB 2017 CSO 3.5% CRVM ALB 2018 and later	663,784				663,784
0400031. 59 ADB 2017 CSO 3.5% VM-20 CNF 2018 and later	90,654		90,654		
0400032. John Hancock Miscellaneous Reserves Section D	3,949,014		3,949,014		
0499997. Totals (Gross)	54,954,273		48,069,715		6,884,558
0499998. Reinsurance ceded	1,579,606		1,579,606		
0499999. Accidental Death Benefits: Totals (Net)	53,374,667		46,490,110		6,884,558
0500001. 52 INTERCO DISA 41 CSO 2.5% CNF 1954-65	174		174		
0500002. 52 INTERCO DISA 58 CSO 3.0% CNF 1963-2008	604,575		604,575		
0500003. 52 INTERCO DISA 58 CSO 3.5% CRVM CNF 1978-88	12,677		12,677		
0500004. 52 INTERCO DISA 58 CSO 3.5% MOD CNF 1978-86	567		567		
0500005. 52 INTERCO DISA 58 CSO 3.5% CNF 1976-98	411		411		
0500006. 52 INTERCO DISA 58 CSO 4.0% CRVM CNF 1979-82	246,982		246,982		
0500007. 52 INTERCO DISA 58 CSO 4.0% CNF 1979-82	3,902		3,902		
0500008. 52 INTERCO DISA 58 CSO 4.0%/20/2.5% CNF 1977-2000	592,140		592,140		
0500009. 52 INTERCO DISA 58 CSO 4.5% CRVM CNF 1981 and later	2,382,413		2,382,413		
0500010. 52 INTERCO DISA 58 CSO 5.0% CRVM CNF 1983-87	1,618		1,618		
0500011. 52 INTERCO DISA 80 CSO 3.0% MOD CNF 1989-98	7		7		
0500012. 52 INTERCO DISA 80 CSO 3.5% CRVM CNF 2005 and later	41,120		41,120		
0500013. 52 INTERCO DISA 80 CSO 3.5% MOD CNF 1987-98	113		113		
0500014. 52 INTERCO DISA 80 CSO 4.0% CRVM CNF 2005 and later	21,042,955		21,042,955		
0500015. 52 INTERCO DISA 80 CSO 4.0% CNF 1985 and later	219,681		219,681		
0500016. 52 INTERCO DISA 80 CSO 4.0%/20/2.5% CNF 1979-88	1,707		1,707		
0500017. 52 INTERCO DISA 80 CSO 4.5% CRVM CNF 1976-2011	80,863,097		80,863,097		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500018. 52 INTERCO DISA 80 CSO 4.5% CNF 1976 and later	48,586		48,586		
0500019. 52 INTERCO DISA 80 CSO 5.0% CRVM CNF 1979-2008	8,348,975		8,348,975		
0500020. 52 INTERCO DISA 80 CSO 5.0% CNF 1979 and later	12,486		12,486		
0500021. 52 INTERCO DISA 80 CSO 5.5% CRVM CNF 1989-97	6,477,494		6,477,494		
0500022. 52 INTERCO DISA 2001 CSO 3.0% MOD CNF 2021 and later	5,148		5,148		
0500023. 52 INTERCO DISA 2001 CSO 3.5% CRVM CNF 2012 and later	98,180,717		98,180,717		
0500024. 52 INTERCO DISA 2001 CSO 3.5% MOD CNF 2013-20	81,929		81,929		
0500025. 52 INTERCO DISA 2001 CSO 3.5% CNF 2012 and later	5,050		5,050		
0500026. 52 INTERCO DISA 2001 CSO 4.0% CRVM CNF 1980 and later	91,285,681		91,285,681		
0500027. 52 INTERCO DISA 2001 CSO 4.0% MOD CNF 2008-12	24,641		24,641		
0500028. 52 INTERCO DISA 2001 CSO 4.0% CNF 1980 and later	2,952		2,952		
0500029. 52 INTERCO DISA 2017 CSO 3.0% CRVM CNF 2021 and later	12,214,962		12,214,962		
0500030. 52 INTERCO DISA 2017 CSO 3.0% CNF 2021 and later	13,534		13,534		
0500031. 52 INTERCO DISA 2017 CSO 3.0% VM-20 NPR CNF 2021 and later	11,393,909		11,393,909		
0500032. 52 INTERCO DISA 2017 CSO 3.5% CRVM CNF 2012 and later	27,545,942		27,545,942		
0500033. 52 INTERCO DISA 2017 CSO 3.5% CNF 2012 and later	2,607		2,607		
0500034. 52 INTERCO DISA 2017 CSO 3.5% VM-20 NPR CNF 2017 and later	7,578,684		7,578,684		
0500035. 1985 NHS Disability 80 CSO 4.0% 1994-2007	16,993,541				16,993,541
0500036. 1985 NHS Disability 2001 CSO 3.0% 2021 and later	434,463				434,463
0500037. 1985 NHS Disability 2001 CSO 3.5% 2013-19	73,902,636				73,902,636
0500038. 1985 NHS Disability 2001 CSO 4.0% 2008-12	45,073,240				45,073,240
0500039. 1985 NHS Disability 2017 CSO 3.0% 2021 and later	6,059,075				6,059,075
0500040. 1985 NHS Disability 2017 CSO 3.5% 2018 and later	15,042,713				15,042,713
0500041. John Hancock Miscellaneous Reserves Section E	2,868,920		2,868,920		
0599997. Totals (Gross)	529,612,024		372,106,356		157,505,668
0599998. Reinsurance ceded	1,147,568		1,147,568		
0599999. Disability-Active Lives: Totals (Net)	528,464,456		370,958,788		157,505,668
0600001. 52 INTERCO DISA 3.5% 1973-81	114,675,067		114,675,067		
0600002. 52 INTERCO DISA 4.0% 2005 and later	154,512,221		154,512,221		
0600003. 52 INTERCO DISA 4.5% 1981-2005	149,944,736		149,944,736		
0600004. 1985 NHS Disability 80 CSO 4.0% 1994-2007	1,344,445				1,344,445
0600005. 1985 NHS Disability 2001 CSO 3.5% 2013-19	3,244,532				3,244,532
0600006. 1985 NHS Disability 2001 CSO 4.0% 2008-12	2,144,679				2,144,679
0600007. 1985 NHS Disability 2017 CSO 3.0% 2021 and later	866,202				866,202
0600008. 1985 NHS Disability 2017 CSO 3.5% 2018 and later	552,248				552,248
0600009. Extended Death Benefits 70 INTERCO DISA 2.5%	23,880,628		3,192,017		20,688,611
0600010. Extended Death Benefits 70 INTERCO DISA 3.0%	31,659,066		3,097,476		28,561,590
0600011. Extended Death Benefits 70 INTERCO DISA 3.5%	27,828,220		1,322,306		26,505,914
0600012. Extended Death Benefits 70 INTERCO DISA 4.0%	26,362,079		1,883,092		24,478,987
0600013. Extended Death Benefits 70 INTERCO DISA 4.5%	832,570				832,570
0600014. Extended Death Benefits 70 INTERCO DISA 5.0%	211,098				211,098
0600015. Extended Death Benefits 70 INTERCO DISA 5.5%	514,718				514,718
0600016. Extended Death Benefits 70 INTERCO DISA 6.0%	249,262				249,262
0600017. Extended Death Benefits 2005 Group Life Waiver 3.5%	618,409				618,409
0600018. John Hancock Miscellaneous Reserves Section F	33,840,392		33,840,392		
0699997. Totals (Gross)	573,280,571		462,467,306		110,813,265
0699998. Reinsurance ceded	15,917,705		13,537,232		2,380,473
0699999. Disability-Disabled Lives: Totals (Net)	557,362,866		448,930,074		108,432,792
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	208,496,601		199,555,770		8,940,831
0700002. For surrender values in excess of reserves otherwise required and carried in this schedule	356,492,487		356,492,487		
0700003. For extra mortality on substandard and converted life risks	95,785,834		95,224,595		561,239
0700004. For extra mortality on substandard accidental death risks	201		201		
0700005. For extra mortality on substandard disability risks	13,928		13,928		
0700006. Premium payor death benefit	5,641,150		907,041		4,734,109

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0700007. Pre-Term Conversions - NYLIC	79,068,823		79,068,823		
0700008. Post-Term Conversions - NYLIC	214,158,731		214,158,731		
0700009. Additional Actuarial Reserves - Asset/Liability Analysis	200,000,000		100,000,000		100,000,000
0700010. Premium deficiency reserve to preserve current premium scale for older ages for adjustable premium blended whole life	53,919,514				53,919,514
0700011. Non-Deduction Fraction Premium Reserves	6,760,423		6,760,423		
0700012. USBA Decreasing Term Reserve	16,883,975				16,883,975
0799997. Totals (Gross)	1,237,221,667		1,052,181,999		185,039,668
0799998. Reinsurance ceded	148,163,145		148,163,145		
0799999. Miscellaneous Reserves: Totals (Net)	1,089,058,521		904,018,853		185,039,668
9999999. Totals (Net) - Page 3, Line 1	130,650,091,967		103,184,459,134		27,465,632,833

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $; Supplementary Contracts with Life Contingencies $; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AE 2.5% CNF 1940-47	19,973,896		19,973,896		
0100002. AE 3.0% CNF 1918-46	14,192,813		14,192,813		
0100003. 41 CSO 2.0% CNF 1947-55	63,705,112		63,705,112		
0100004. 41 CSO 2.5% CNF 1954-65	487,853,373		487,853,373		
0100005. 41 CSO 3.5% CRVM 1925-60	327,231,016		327,231,016		
0100006. 58 CET 2.5% CNF 1978-87	19,498,439		19,498,439		
0100007. 58 CET 3.5% CRVM 1961-74	3,645,523		3,645,523		
0100008. 58 CET 3.5% CNF 1978-79	4,445		4,445		
0100009. 58 CET 4.0% CNF 1979	1,262,124		1,262,124		
0100010. 58 CET 4.0%/20/2.50% CNF 1978-87	118,201		118,201		
0100011. 58 CET 4.0% CRVM 1975-79	2,743,391		2,743,391		
0100012. 58 CET 4.5% CRVM 1980-82	1,933,985		1,933,985		
0100013. 58 CET 4.5% CNF 1970-88	38,269,592		38,269,592		
0100014. 58 CET 5.0% CNF 1986	15,187		15,187		
0100015. 58 CSO 2.0% MOD CNF 1952-54	65		65		
0100016. 58 CSO 2.5% MOD CNF 1954-62	95,850		95,850		
0100017. 58 CSO 2.5% CNF 1978-81	3,817,692		3,817,692		
0100018. 58 CSO 3.0% CRVM CNF 1969-82	55,290		55,290		
0100019. 58 CSO 3.0% MOD CNF 1963-84	1,892,644		1,892,644		
0100020. 58 CSO 3.0% CNF 1963-2008	2,459,313,608		2,459,313,608		
0100021. 58 CSO 3.5% CRVM 1961-74	837,377,963		837,377,963		
0100022. 58 CSO 3.5% CRVM CNF 1978-88	31,530,210		31,530,210		
0100023. 58 CSO 3.5% CNF 1976-98	17,380,336		17,380,336		
0100024. 58 CSO 3.5% MOD CNF 1978-86	387,521		387,521		
0100025. 58 CSO 4.0% CRVM 1975-79	387,391,131		387,391,131		
0100026. 58 CSO 4.0% CRVM CNF 1979-82	306,454,696		306,454,696		
0100027. 58 CSO 4.0% CNF 1979-82	104,444,646		104,444,646		
0100028. 58 CSO 4.0%/20/2.50% CNF 1977-2000	764,182,889		764,182,889		
0100029. 58 CSO 4.5% CRVM 1980-82	357,373,775		357,373,775		
0100030. 58 CSO 4.5% CRVM CNF 1981 and later	3,409,778,624		3,409,778,624		
0100031. 58 CSO 4.5% CNF 1981-2011	1,768,394,412		1,768,394,412		
0100032. 58 CSO 4.5% MOD CNF 1981-86	392,461		392,461		
0100033. 58 CSO 5.0% CRVM CNF 1983-87	6,849,689		6,849,689		
0100034. 58 CSO 5.0% CNF 1983-86	3,549,918		3,549,918		
0100035. 80 CET 4.0% CNF 2005-08	25,648,611		25,648,611		
0100036. 80 CET 4.5% CRVM 1995-2000	2,146,183		2,146,183		
0100037. 80 CET 4.5% CNF 1994-2008	98,403,863		98,403,863		
0100038. 80 CET 5.0% CRVM 1993-94	1,626,940		1,626,940		
0100039. 80 CET 5.0% CNF 1986-97	127,169,942		127,169,942		
0100040. 80 CET 5.5% CRVM 1987-92	7,371,539		7,371,539		
0100041. 80 CET 6.0% CRVM 1983-86	1,212,882		1,212,882		
0100042. 80 CSO 3.0% CNF 1991-2006	87,465		87,465		
0100043. 80 CSO 3.5% CRVM 2013-14	91		91		
0100044. 80 CSO 3.5% CRVM CNF 2005 and later	24,390,529		24,390,529		
0100045. 80 CSO 3.5% MOD CNF 1987-98	1,553		1,553		
0100046. 80 CSO 3.5% CNF 1985 and later	7,043,854		7,043,854		
0100047. 80 CSO 4.0% CRVM 2007-2011	288		288		
0100048. 80 CSO 4.0% CRVM CNF 2005 and later	3,580,704,526		3,580,704,526		
0100049. 80 CSO 4.0% CRVM ALB CNF 1994-2007	541,431,110		2,598,688		538,832,423
0100050. 80 CSO 4.0% CNF 1985 and later	3,026,916,723		3,026,916,723		
0100051. 80 CSO 4.0%/20/2.50% CNF 1979-88	4,837,661		4,837,661		
0100052. 80 CSO 4.5% CRVM 1995-2005	992,467,318		992,467,318		
0100053. 80 CSO 4.5% CRVM CNF 1976-2011	13,554,098,037		13,554,098,037		
0100054. 80 CSO 4.5% CRVM ALB CNF 2002-03	24,453				24,453
0100055. 80 CSO 4.5% MOD CNF 1987-2005	139,136		139,136		
0100056. 80 CSO 4.5% CNF 1976 and later	3,780,508,463		3,780,508,463		
0100057. 80 CSO 5.0% CRVM 1993-94	808,065,816		808,065,816		
0100058. 80 CSO 5.0% CRVM CNF 1979-2008	9,781,998,990		9,781,998,990		
0100059. 80 CSO 5.0% MOD CNF 1987-94	442,125		442,125		
0100060. 80 CSO 5.0% CNF 1979 and later	6,470,560,356		6,470,560,356		
0100061. 80 CSO 5.5% CRVM 1987-92	2,093,703,830		2,093,703,830		
0100062. 80 CSO 5.5% CRVM CNF 1989-97	6,451,830,827		6,451,830,827		
0100063. 80 CSO 5.5% CNF 1989-92	260,205,382		260,205,382		
0100064. 80 CSO 6.0% CRVM 1983-86	448,330,430		448,330,430		
0100065. 2001 CSO 3.0% CRVM CNF 2021 and later	3,608		3,608		
0100066. 2001 CSO 3.0% CRVM ALB CNF 2021 and later	7,498,290				7,498,290
0100067. 2001 CSO 3.0% CNF 2012 and later	301,336		301,336		
0100068. 2001 CSO 3.5% CRVM CNF 2012 and later	9,749,705,996		9,749,705,996		
0100069. 2001 CSO 3.5% CRVM ALB CNF 2013-19	1,429,885,444		24,625,540		1,405,259,903
0100070. 2001 CSO 3.5% CNF 2012 and later	3,707,813,368		3,707,813,368		
0100071. 2001 CSO 4.0% CRVM CNF 1980 and later	6,771,980,210		6,771,980,210		
0100072. 2001 CSO 4.0% CRVM ALB CNF 2005-12	1,077,342,079		7,622,880		1,069,719,200
0100073. 2001 CSO 4.0% CNF 1980 and later	5,591,604,301		5,591,604,301		
0100074. 2017 CSO 2.0% NLP CNF 2021 and later	14,676		14,676		
0100075. 2017 CSO 3.0% CRVM CNF 2021 and later	1,895,283,976		1,895,283,976		
0100076. 2017 CSO 3.0% CNF 2021 and later	320,469,289		320,469,289		
0100077. 2017 CSO 3.0% VM-20 NPR CNF 2021 and later	99,246,882		99,246,882		
0100078. 2017 CSO 3.0% CRVM ALB CNF 2021 and later	96,253,162				96,253,162
0100079. 2017 CSO 3.0% VM-20 NPR ALB CNF 2021 and later	280,178		280,178		
0100080. 2017 CSO 3.5% CRVM CNF 2012 and later	4,099,843,896		4,099,843,896		
0100081. 2017 CSO 3.5% CRVM ALB CNF 2018-20	234,304,695		15,690		234,289,005
0100082. 2017 CSO 3.5% CNF 2012 and later	1,038,068,408		1,038,068,408		
0100083. 2017 CSO 3.5% VM-20 NPR CNF 2017 and later	47,161,359		47,161,359		
0100084. 2017 CSO 3.5% VM-20 NPR ALB CNF 2020	162,267		162,267		
0100085. 58 CSO Group Paid-Up 3.5% *	1,008,977				1,008,977
0100086. 58 CSO Group Paid-Up 4.0% *	4,414,843				4,414,843
0100087. 58 CSO Group Paid-Up 4.5% *	1,967,987				1,967,987
0100088. 58 CSO Group Paid-Up 5.5% *	4,785,521				4,785,521
0100089. 58 CSO Group Paid-Up 6.0% *	5,185,724				5,185,724
0100090. 80 CSO Group Paid-Up 4.0% *	2,287,445				2,287,445
0100091. 80 CSO Group Paid-Up 4.5% *	19,209,499				19,209,499

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100092. 80 CSO Group Paid-Up 5.0% *	4,957,367				4,957,367
0100093. 80 CSO Group Paid-Up 5.5% *	3,519,912				3,519,912
0100094. 2001 CSO Group Paid-Up 3.5% *	2,621,566				2,621,566
0100095. 2001 CSO Group Paid-Up 4.0% 2009 and later	16,059,464				16,059,464
0100096. 2001 CSO Group Paid-Up 4.5% 2009 and later	33,776,430				33,776,430
0100097. 2017 CSO Group Paid-Up 3.0% *	79,026				79,026
0100098. 2017 CSO Group Paid-Up 3.5% *	13,609				13,609
0100099. 80 CSO Group Term 4.5% 1998-2004	7,186,311				7,186,311
0100100. 2001 CSO Group Term 3.5% *	176,556,380				176,556,380
0100101. 2001 CSO Group Term 4.0% 2006 and later	256,192,005				256,192,005
0100102. 2001 CSO Group Term 4.5% 2005	7,724,979				7,724,979
0100103. 2017 CSO Group Term 3.0% *	12,664,158				12,664,158
0100104. 2017 CSO Group Term 3.5% *	47,008,881				47,008,881
0100105. 41 CSO Group Permanent 3.0% *	265,405				265,405
0100106. 58 CSO Group Permanent 3.5% *	434,987				434,987
0100107. 58 CSO Group Permanent 4.0% *	291,453				291,453
0100108. 58 CSO Group Permanent 4.5% *	135,059				135,059
0100109. 58 CSO Group Permanent 5.5% *	584,791				584,791
0100110. 58 CSO Group Permanent 6.0% *	626,809				626,809
0100111. 80 CSO Group Permanent 4.0% 2006-08	13,344,894				13,344,894
0100112. 80 CSO Group Permanent 4.5% *	33,659,461				33,659,461
0100113. 80 CSO Group Permanent 5.0% CRVM 1993	11,858,732				11,858,732
0100114. 80 CSO Group Permanent 5.5% *	12,187,825		5,117,298		7,070,527
0100115. 2001 CSO Group Permanent 3.0% *	43				43
0100116. 2001 CSO Group Permanent 3.5% *	21,583,395				21,583,395
0100117. 2001 CSO Group Permanent 4.0% 2009 and later	14,522,361				14,522,361
0100118. 2017 CSO Group Permanent 3.0% *	62,739				62,739
0100119. 2017 CSO Group Permanent 3.5% *	107,409				107,409
0100120. 2017 CSO 3.0% Group VM-20	2,141,700				2,141,700
0100121. Group VM-20 DET/STO	1,822,747				1,822,747
0100122. Unearned Premium Reserves	76,815,494		29,194,211		47,621,283
0100123. Children's Insurance MOD	1,037,467		1,037,467		
0100124. NYS Excess Floor Reserve Section A	155,705,583		155,705,583		
0199997. Totals (Gross)	100,654,111,303		96,538,880,983		4,115,230,319
0199998. Reinsurance ceded	5,106,754,002		5,103,448,886		3,305,117
0199999. Life Insurance: Totals (Net)	95,547,357,300		91,435,432,098		4,111,925,203
0200001. 60 Mod. a-1949 PROJ 2.00% Imm. 1953-54	485	XXX	485	XXX	
0200002. 60 Mod. a-1949 PROJ 2.50% Imm. 1940, 1953-56, 1961, 1979, 1982, 1984, 1991-92, 1994-96	1,991	XXX	1,991	XXX	
0200003. 60 Mod. a-1949 PROJ 3.00% Imm. 1931, 1936-37, 1964-79, 1981-96	225,539	XXX	225,539	XXX	
0200004. 60 Mod. a-1949 PROJ 3.50% Imm. 1964-84	653,581	XXX	653,581	XXX	
0200005. 60 Mod. a-1949 PROJ (-1) 3.00% Imm. 1935-38, 1949, 1958, 1968, 1971, 1973, 1976-78, 1980-81, 1987-88, 1990-91	22,710	XXX	22,710	XXX	
0200006. 71 IAM PROJ 3.00% Imm. 1978-79	692,688	XXX	692,688	XXX	
0200007. 71 IAM PROJ 4.00% Imm. 1978, 1980-82, 1990-95	77,807	XXX	77,807	XXX	
0200008. 71 IAM PROJ 6.00% Imm. 1976-83	1,319,173	XXX	1,319,173	XXX	
0200009. 71 IAM PROJ 7.50% Imm. 1979-83	1,161,064	XXX	1,161,064	XXX	
0200010. 71 IAM PROJ 20 yrs. with 52 Inter-Co. Per. 2 for Dis. Ben. 4% Agts. NYL. Plans	4,442,315	XXX		XXX	4,442,315
0200011. 83a 6.00% Imm. 1993, 1996	7,135,835	XXX	7,135,835	XXX	
0200012. 83a 6.50% Imm. 1994-95, 1997	19,014,753	XXX	19,014,753	XXX	
0200013. 83a 7.00% Imm. 1992	1,876,277	XXX	1,876,277	XXX	
0200014. 83a 7.50% Imm. 1991	2,703,825	XXX	2,703,825	XXX	
0200015. 83a 7.65% Imm. 1984-90	12,842,183	XXX	12,842,183	XXX	
0200016. 83a 9.50% Imm. 1984	47,965	XXX	47,965	XXX	
0200017. a-2000 5.25% Imm. 2005-06	82,886,266	XXX	82,886,266	XXX	
0200018. a-2000 5.50% Imm. 2004, 2007-08	48,726,445	XXX	48,726,445	XXX	
0200019. a-2000 5.75% Imm. 1998	8,374,588	XXX	8,374,588	XXX	
0200020. a-2000 6.00% Imm. 2002-03	22,453,124	XXX	22,453,124	XXX	
0200021. a-2000 6.25% Imm. 1999	4,086,709	XXX	4,086,709	XXX	
0200022. a-2000 6.75% Imm. 2001	9,228,937	XXX	9,228,937	XXX	
0200023. a-2000 7.00% Imm. 2000	9,181,798	XXX	9,181,798	XXX	
0200024. 2012 IAR 3.75% Par. 2017	226,340,230	XXX	226,340,230	XXX	
0200025. 2012 IAR 4.00% Par. 2015-16	310,088,532	XXX	310,088,532	XXX	
0200026. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Par. 2020-22	9,915,641	XXX	9,915,641	XXX	
0200027. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Par. 2020-22	374,044,893	XXX	374,044,893	XXX	
0200028. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Par. 2018-22	379,631,953	XXX	379,631,953	XXX	
0200029. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Par. 2018-22	372,336,586	XXX	372,336,586	XXX	
0200030. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Par. 2018-22	218,790,364	XXX	218,790,364	XXX	
0200031. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Par. 2018-22	467,627,955	XXX	467,627,955	XXX	
0200032. 2012 IAR VM-22 Non-Jumbo 4.50%-4.99% Par. 2023	327,536,103	XXX	327,536,103	XXX	
0200033. 2012 IAR VM-22 Non-Jumbo 5.00%-5.49% Par. 2023	297,399,893	XXX	297,399,893	XXX	
0200034. 83a 3.50% Imm. & Def. 1994	25,203,422	XXX	25,203,422	XXX	
0200035. 83a 3.60% Imm. & Def. 2004	352,620,147	XXX	352,620,147	XXX	
0200036. 83a 3.75% Imm. & Def. 2017	591,369,940	XXX	16,768,811	XXX	574,601,128
0200037. 83a 3.90% Imm. & Def. 2003	221,904,533	XXX	221,904,533	XXX	
0200038. 83a 4.00% Imm. & Def. 2013, 2015-16	866,556,844	XXX	240,356,656	XXX	626,200,188
0200039. 83a 4.25% Imm. & Def. 2012	258,761,922	XXX	258,761,922	XXX	
0200040. 83a 4.50% Imm. & Def. 2014	270,998,281	XXX	59,958,613	XXX	211,039,668
0200041. 83a 5.00% Imm. & Def. 2011	358,349,583	XXX	358,349,583	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200042. 83a 5.05% Imm. & Def. 2002	316,042,046	XXX	316,042,046	XXX	
0200043. 83a 5.25% Imm. & Def. 2005-06, 2010	989,934,148	XXX	989,934,148	XXX	
0200044. 83a 5.45% Imm. & Def. 1999	326,208,183	XXX	326,208,183	XXX	
0200045. 83a 5.50% Imm. & Def. 2007-08	638,915,393	XXX	638,915,393	XXX	
0200046. 83a 5.65% Imm. & Def. 1991, 1998	203,905,492	XXX	203,905,492	XXX	
0200047. 83a 5.70% Imm. & Def. 1996	223,509,738	XXX	223,509,738	XXX	
0200048. 83a 6.00% Imm. & Def. 2000, 2009	1,015,618,246	XXX	1,015,618,246	XXX	
0200049. 83a 6.05% Imm. & Def. 2001	412,784,913	XXX	412,784,913	XXX	
0200050. 83a 6.15% Imm. & Def. 1995	206,859,043	XXX	206,859,043	XXX	
0200051. 83a 6.30% Imm. & Def. 1997	269,154,277	XXX	269,154,277	XXX	
0200052. 83a 7.50% Imm. & Def. 1990	384,422,073	XXX	384,422,073	XXX	
0200053. 83a 7.65% Imm. & Def. 1988-89	227,186,326	XXX	227,186,326	XXX	
0200054. 83a VM-22 Non-Jumbo 1.00%-1.49% Imm. & Def. 2020-22	2,207,034	XXX		XXX	2,207,034
0200055. 83a VM-22 Non-Jumbo 1.50%-1.99% Imm. & Def. 2020-22	17,782,788	XXX		XXX	17,782,788
0200056. 83a VM-22 Non-Jumbo 2.00%-2.49% Imm. & Def. 2019-22	294,806,727	XXX		XXX	294,806,727
0200057. 83a VM-22 Non-Jumbo 2.50%-2.99% Imm. & Def. 2018-22	521,477,479	XXX		XXX	521,477,479
0200058. 83a VM-22 Non-Jumbo 3.00%-3.49% Imm. & Def. 2018-22	870,642,306	XXX	2,179,946	XXX	868,462,360
0200059. 83a VM-22 Non-Jumbo 3.50%-3.99% Imm. & Def. 2018-22	326,537,170	XXX	315,285	XXX	326,221,885
0200060. 83a VM-22 Non-Jumbo 4.00%-4.49% Imm. & Def. 2018-22	640,394,419	XXX		XXX	640,394,419
0200061. 83a VM-22 Non-Jumbo 4.50%-4.99% Imm. & Def. 2023	355,924,112	XXX		XXX	355,924,112
0200062. 83a VM-22 Non-Jumbo 5.00%-5.49% Imm. & Def. 2023	374,269,787	XXX		XXX	374,269,787
0200063. a-1949 (-1M, -6F) 2.5% Imm. & Def. *	69	XXX		XXX	69
0200064. 51 GAM PROJ (C) 3 yrs. (-1M, -6F) 2.5% to 55 or Ret. 2.75% thereafter Imm. & Def. *	21,159	XXX		XXX	21,159
0200065. 51 GAM PROJ (C) yr. of pur. 1960 (-5F) 3.5% Imm. *	42,395	XXX		XXX	42,395
0200066. 51 GAM PROJ (C) (-5F) 3.375% Imm. & Def. *	572,762	XXX		XXX	572,762
0200067. 51 GAM (-5F) 3.5% Imm. & Def. *	3,153,962	XXX		XXX	3,153,962
0200068. 51 GAM PROJ (C) yr. of pur. 1960 (-5F) 3.25% Imm. *	3,865	XXX		XXX	3,865
0200069. 71 GAM (-6F) 6.0% Imm. & Def. *	27,399,747	XXX		XXX	27,399,747
0200070. 71 GAM (-6F) 7.5% Imm. & Def. *	4,194,538	XXX		XXX	4,194,538
0200071. 83 GAM (-6F) 7.5% Imm. & Def. *	16,070,242	XXX		XXX	16,070,242
0200072. 83 GAM (-6F) 5.0% Imm. *	138,378	XXX		XXX	138,378
0200073. 51 GAM PROJ (C) (-5F) 10.75% Imm. *	958,615	XXX		XXX	958,615
0200074. 71 GAM PROJ (G) (-6F) 11.00% Imm. *	1,061,896	XXX		XXX	1,061,896
0200075. 83 GAM (-6F) 5.00%-5.50% Imm. & Def. *	34,865,709	XXX		XXX	34,865,709
0200076. 83 GAM (-6F) 6.00%-6.50% Imm. & Def. *	220,628,785	XXX		XXX	220,628,785
0200077. 83 GAM (-6F) 6.75%-7.25% Imm. & Def. *	95,596,388	XXX		XXX	95,596,388
0200078. 83 GAM (-6F) 7.50%-8.00% Imm. & Def. *	66,790,665	XXX		XXX	66,790,665
0200079. 83 GAM (-6F) 8.25%-8.75% Imm. & Def. *	66,738,245	XXX		XXX	66,738,245
0200080. 83 GAM (-6F) 9.00%-9.50% Imm. & Def. *	12,868,459	XXX		XXX	12,868,459
0200081. 83 GAM (-6F) 10.50%-11.00% Imm. & Def. *	23,798,339	XXX		XXX	23,798,339
0200082. 83 GAM (-6F) 11.25% Imm. & Def. *	3,085,886	XXX		XXX	3,085,886
0200083. 71 GAM PROJ (G) (-6F) 9.75% Imm. *	1,234,245	XXX		XXX	1,234,245
0200084. 1994 GAR PROJ (AA) 2.50%-4.25% Imm. & Def. *	260,800,775	XXX		XXX	260,800,775
0200085. 1994 GAR PROJ (AA) 4.50%-5.00% Imm. & Def. *	206,703,552	XXX		XXX	206,703,552
0200086. 1994 GAR PROJ (AA) 5.25%-5.75% Imm. & Def. *	423,187,454	XXX		XXX	423,187,454
0200087. 1994 GAR PROJ (AA) 6.00%-6.50% Imm. & Def. *	106,594,308	XXX		XXX	106,594,308
0200088. 1994 GAR PROJ (AA) 6.75%-7.00% Imm. & Def. *	69,423,623	XXX		XXX	69,423,623
0200089. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 1.00%-1.49% Imm. & Def. *	5,196,051	XXX		XXX	5,196,051
0200090. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 1.50%-1.99% Imm. & Def. *	168,653,818	XXX		XXX	168,653,818
0200091. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 2.00%-2.49% Imm. & Def. *	564,890,150	XXX		XXX	564,890,150
0200092. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 2.50%-2.99% Imm. & Def. *	177,393,669	XXX		XXX	177,393,669
0200093. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.00%-3.49% Imm. & Def. *	323,586,876	XXX		XXX	323,586,876
0200094. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.50%-3.99% Imm. & Def. *	129,664,129	XXX		XXX	129,664,129
0200095. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.00%-4.49% Imm. & Def. *	208,386,097	XXX		XXX	208,386,097
0200096. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.50%-4.99% Imm. & Def. *	12,056,040	XXX		XXX	12,056,040
0200097. 1994 GAR PROJ (AA) VM-22 Non-Jumbo 5.00%-5.49% Imm. & Def. *	103,868,718	XXX		XXX	103,868,718
0200098. 1994 GAR PROJ (AA) VM-22 Jumbo 1.00%-1.49% Imm. & Def. *	1,002,391	XXX		XXX	1,002,391
0200099. 1994 GAR PROJ (AA) VM-22 Jumbo 1.50%-1.99% Imm. & Def. *	22,704,164	XXX		XXX	22,704,164
0200100. 1994 GAR PROJ (AA) VM-22 Jumbo 2.00%-2.49% Imm. & Def. *	269,889,557	XXX		XXX	269,889,557
0200101. 1994 GAR PROJ (AA) VM-22 Jumbo 4.50%-4.99% Imm. & Def. *	423,769,908	XXX		XXX	423,769,908
0200102. Guaranteed Investment Contracts 3.00%-3.50% *	973,069,247	XXX		XXX	973,069,247
0200103. Guaranteed Investment Contracts 3.75%-4.25% *	63,750,552	XXX		XXX	63,750,552

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200104. Guaranteed Investment Contracts 4.50%-5.00% *	63,079,868	XXX		XXX	63,079,868
0200105. Synthetic GIC - NAIC A695	7,435,344	XXX		XXX	7,435,344
0200106. Other Deposit-Type Contracts: Contract Account Balance	12,913,684,416	XXX		XXX	12,913,684,416
0299997. Totals (Gross)	32,863,229,635	XXX	9,967,384,690	XXX	22,895,844,945
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	32,863,229,635	XXX	9,967,384,690	XXX	22,895,844,945
0300001. GA-51 3% Empl. Ret. and Agts' NYLIC Plans	32,970		32,970		
0300002. 60 Mod a-1949 PROJ 2.00% 1952-2009	264,960		264,960		
0300003. 60 Mod a-1949 PROJ 2.50% 1948-2022	282,761		282,761		
0300004. 60 Mod a-1949 PROJ 2.75% 2009-21	26,667		26,667		
0300005. 60 Mod a-1949 PROJ 3.00% 1939-95	420,036		420,036		
0300006. 60 Mod a-1949 PROJ 3.50% 1957-2022	2,323,810		2,323,810		
0300007. 71 IAM PROJ 4.00% 1957	1,067		1,067		
0300008. 71 IAM PROJ 6.00% 1996-2023	7,819,213		7,819,213		
0300009. 71 IAM PROJ 7.50% 2012	8,656		8,656		
0300010. 83a 9.50% 2004-18	64,382		64,382		
0399997. Totals (Gross)	11,244,522		11,244,522		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	11,244,522		11,244,522		
0400001. 26-33 INTERCO DI 41 CSO CNF 2.5% 1954-65	6,675		6,675		
0400002. 59 ADB 58 CSO 3.0% CNF 1963-2008	700,840		700,840		
0400003. 59 ADB 58 CSO 3.5% CRVM CNF 1978-88	10,476		10,476		
0400004. 59 ADB 58 CSO 3.5% CNF 1976-98	277		277		
0400005. 59 ADB 58 CSO 4.0% CRVM CNF 1979-82	194,661		194,661		
0400006. 59 ADB 58 CSO 4.0% CNF 1979-82	5,151		5,151		
0400007. 59 ADB 58 CSO 4.0%/20/2.5% CNF 1977-2000	603,175		603,175		
0400008. 59 ADB 58 CSO 4.5% CRVM CNF 1981 and later	1,703,908		1,703,908		
0400009. 59 ADB 58 CSO 4.5% CNF 1981-2011	20,255		20,255		
0400010. 59 ADB 58 CSO 5.0% CRVM CNF 1983-87	838		838		
0400011. 59 ADB 80 CSO 2.5% CNF 1979-88	2,166		2,166		
0400012. 59 ADB 80 CSO 3.0% CNF 1991-2006	27		27		
0400013. 59 ADB 80 CSO 3.5% CRVM CNF 2005 and later	690		690		
0400014. 59 ADB 80 CSO 4.0% CRVM CNF 1997 and later	2,960,488		2,692,497		267,991
0400015. 59 ADB 80 CSO 4.0% CNF 1985 and later	1,298,461		1,298,461		
0400016. 59 ADB 80 CSO 4.5% CRVM CNF 1976-2011	9,342,152		9,342,152		
0400017. 59 ADB 80 CSO 4.5% CNF 1976 and later	65,857		10,041		55,816
0400018. 59 ADB 80 CSO 5.0% CRVM CNF 1979-2008	3,758,027		3,758,027		
0400019. 59 ADB 80 CSO 5.0% CNF 1979 and later	36,287		36,287		
0400020. 59 ADB 80 CSO 5.5% CRVM CNF 1989-97	2,318,795		2,318,795		
0400021. 59 ADB 2001 CSO 3.5% CRVM CNF 2013 and later	8,577,953		8,577,953		
0400022. 59 ADB 2001 CSO 3.5% CRVM ALB 2013-19	3,760,404				3,760,404
0400023. 59 ADB 2001 CSO 4.0% CRVM CNF 1980 and later	6,563,482		6,563,482		
0400024. 59 ADB 2001 CSO 4.0% CRVM ALB 2008-12	1,189,621				1,189,621
0400025. 59 ADB 2001 CSO 4.0% CNF 1980 and later	1,332,585		1,332,585		
0400026. 59 ADB 2017 CSO 3.0% CRVM CNF 2021 and later	1,579,363		1,579,363		
0400027. 59 ADB 2017 CSO 3.0% VM-20 CNF 2021 and later	142,831		142,831		
0400028. 59 ADB 2017 CSO 3.0% CRVM ALB 2021 and later	946,941				946,941
0400029. 59 ADB 2017 CSO 3.5% CRVM CNF 2012 and later	3,128,435		3,128,435		
0400030. 59 ADB 2017 CSO 3.5% CRVM ALB 2018 and later	663,784				663,784
0400031. 59 ADB 2017 CSO 3.5% VM-20 CNF 2018 and later	90,654		90,654		
0400032. John Hancock Miscellaneous Reserves Section D	3,949,014		3,949,014		
0499997. Totals (Gross)	54,954,273		48,069,715		6,884,558
0499998. Reinsurance ceded	1,579,606		1,579,606		
0499999. Accidental Death Benefits: Totals (Net)	53,374,667		46,490,110		6,884,558
0500001. 52 INTERCO DISA 41 CSO 2.5% CNF 1954-65	174		174		
0500002. 52 INTERCO DISA 58 CSO 3.0% CNF 1963-2008	604,575		604,575		
0500003. 52 INTERCO DISA 58 CSO 3.5% CRVM CNF 1978-88	12,677		12,677		
0500004. 52 INTERCO DISA 58 CSO 3.5% MOD CNF 1978-86	567		567		
0500005. 52 INTERCO DISA 58 CSO 3.5% CNF 1976-98	411		411		
0500006. 52 INTERCO DISA 58 CSO 4.0% CRVM CNF 1979-82	246,982		246,982		
0500007. 52 INTERCO DISA 58 CSO 4.0% CNF 1979-82	3,902		3,902		
0500008. 52 INTERCO DISA 58 CSO 4.0%/20/2.5% CNF 1977-2000	592,140		592,140		
0500009. 52 INTERCO DISA 58 CSO 4.5% CRVM CNF 1981 and later	2,382,413		2,382,413		
0500010. 52 INTERCO DISA 58 CSO 5.0% CRVM CNF 1983-87	1,618		1,618		
0500011. 52 INTERCO DISA 80 CSO 3.0% MOD CNF 1989-98	7		7		
0500012. 52 INTERCO DISA 80 CSO 3.5% CRVM CNF 2005 and later	41,120		41,120		
0500013. 52 INTERCO DISA 80 CSO 3.5% MOD CNF 1987-98	113		113		
0500014. 52 INTERCO DISA 80 CSO 4.0% CRVM CNF 2005 and later	21,042,955		21,042,955		
0500015. 52 INTERCO DISA 80 CSO 4.0% CNF 1985 and later	219,681		219,681		
0500016. 52 INTERCO DISA 80 CSO 4.0%/20/2.5% CNF 1979-88	1,707		1,707		
0500017. 52 INTERCO DISA 80 CSO 4.5% CRVM CNF 1976-2011	80,863,097		80,863,097		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500018. 52 INTERCO DISA 80 CSO 4.5% CNF 1976 and later	48,586		48,586		
0500019. 52 INTERCO DISA 80 CSO 5.0% CRVM CNF 1979-2008	8,348,975		8,348,975		
0500020. 52 INTERCO DISA 80 CSO 5.0% CNF 1979 and later	12,486		12,486		
0500021. 52 INTERCO DISA 80 CSO 5.5% CRVM CNF 1989-97	6,477,494		6,477,494		
0500022. 52 INTERCO DISA 2001 CSO 3.0% MOD CNF 2021 and later	5,148		5,148		
0500023. 52 INTERCO DISA 2001 CSO 3.5% CRVM CNF 2012 and later	98,180,717		98,180,717		
0500024. 52 INTERCO DISA 2001 CSO 3.5% MOD CNF 2013-20	81,929		81,929		
0500025. 52 INTERCO DISA 2001 CSO 3.5% CNF 2012 and later	5,050		5,050		
0500026. 52 INTERCO DISA 2001 CSO 4.0% CRVM CNF 1980 and later	91,285,681		91,285,681		
0500027. 52 INTERCO DISA 2001 CSO 4.0% MOD CNF 2008-12	24,641		24,641		
0500028. 52 INTERCO DISA 2001 CSO 4.0% CNF 1980 and later	2,952		2,952		
0500029. 52 INTERCO DISA 2017 CSO 3.0% CRVM CNF 2021 and later	12,214,962		12,214,962		
0500030. 52 INTERCO DISA 2017 CSO 3.0% CNF 2021 and later	13,534		13,534		
0500031. 52 INTERCO DISA 2017 CSO 3.0% VM-20 NPR CNF 2021 and later	11,393,909		11,393,909		
0500032. 52 INTERCO DISA 2017 CSO 3.5% CRVM CNF 2012 and later	27,545,942		27,545,942		
0500033. 52 INTERCO DISA 2017 CSO 3.5% CNF 2012 and later	2,607		2,607		
0500034. 52 INTERCO DISA 2017 CSO 3.5% VM-20 NPR CNF 2017 and later	7,578,684		7,578,684		
0500035. 1985 NHS Disability 80 CSO 4.0% 1994-2007	16,993,541				16,993,541
0500036. 1985 NHS Disability 2001 CSO 3.0% 2021 and later	434,463				434,463
0500037. 1985 NHS Disability 2001 CSO 3.5% 2013-19	73,902,636				73,902,636
0500038. 1985 NHS Disability 2001 CSO 4.0% 2008-12	45,073,240				45,073,240
0500039. 1985 NHS Disability 2017 CSO 3.0% 2021 and later	6,059,075				6,059,075
0500040. 1985 NHS Disability 2017 CSO 3.5% 2018 and later	15,042,713				15,042,713
0500041. John Hancock Miscellaneous Reserves Section E	2,868,920		2,868,920		
0599997. Totals (Gross)	529,612,024		372,106,356		157,505,668
0599998. Reinsurance ceded	1,147,568		1,147,568		
0599999. Disability-Active Lives: Totals (Net)	528,464,456		370,958,788		157,505,668
0600001. 52 INTERCO DISA 3.5% 1973-81	114,675,067		114,675,067		
0600002. 52 INTERCO DISA 4.0% 2005 and later	154,512,221		154,512,221		
0600003. 52 INTERCO DISA 4.5% 1981-2005	149,944,736		149,944,736		
0600004. 1985 NHS Disability 80 CSO 4.0% 1994-2007	1,344,445				1,344,445
0600005. 1985 NHS Disability 2001 CSO 3.5% 2013-19	3,244,532				3,244,532
0600006. 1985 NHS Disability 2001 CSO 4.0% 2008-12	2,144,679				2,144,679
0600007. 1985 NHS Disability 2017 CSO 3.0% 2021 and later	866,202				866,202
0600008. 1985 NHS Disability 2017 CSO 3.5% 2018 and later	552,248				552,248
0600009. Extended Death Benefits 70 INTERCO DISA 2.5%	23,880,628		3,192,017		20,688,611
0600010. Extended Death Benefits 70 INTERCO DISA 3.0%	31,659,066		3,097,476		28,561,590
0600011. Extended Death Benefits 70 INTERCO DISA 3.5%	27,828,220		1,322,306		26,505,914
0600012. Extended Death Benefits 70 INTERCO DISA 4.0%	26,362,079		1,883,092		24,478,987
0600013. Extended Death Benefits 70 INTERCO DISA 4.5%	832,570				832,570
0600014. Extended Death Benefits 70 INTERCO DISA 5.0%	211,098				211,098
0600015. Extended Death Benefits 70 INTERCO DISA 5.5%	514,718				514,718
0600016. Extended Death Benefits 70 INTERCO DISA 6.0%	249,262				249,262
0600017. Extended Death Benefits 2005 Group Life Waiver 3.5%	618,409				618,409
0600018. John Hancock Miscellaneous Reserves Section F	33,840,392		33,840,392		
0699997. Totals (Gross)	573,280,571		462,467,306		110,813,265
0699998. Reinsurance ceded	15,917,705		13,537,232		2,380,473
0699999. Disability-Disabled Lives: Totals (Net)	557,362,866		448,930,074		108,432,792
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	208,496,601		199,555,770		8,940,831
0700002. For surrender values in excess of reserves otherwise required and carried in this schedule	356,492,487		356,492,487		
0700003. For extra mortality on substandard and converted life risks	95,785,834		95,224,595		561,239
0700004. For extra mortality on substandard accidental death risks	201		201		
0700005. For extra mortality on substandard disability risks	13,928		13,928		
0700006. Premium payor death benefit	5,641,150		907,041		4,734,109

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0700007. Pre-Term Conversions - NYLIC	79,068,823		79,068,823		
0700008. Post-Term Conversions - NYLIC	214,158,731		214,158,731		
0700009. Additional Actuarial Reserves - Asset/Liability Analysis	200,000,000		100,000,000		100,000,000
0700010. Premium deficiency reserve to preserve current premium scale for older ages for adjustable premium blended whole life	53,919,514				53,919,514
0700011. Non-Deduction Fraction Premium Reserves	6,760,423		6,760,423		
0700012. USBA Decreasing Term Reserve	16,883,975				16,883,975
0799997. Totals (Gross)	1,237,221,667		1,052,181,999		185,039,668
0799998. Reinsurance ceded	148,163,145		148,163,145		
0799999. Miscellaneous Reserves: Totals (Net)	1,089,058,521		904,018,853		185,039,668
9999999. Totals (Net) - Page 3, Line 1	130,650,091,967		103,184,459,134		27,465,632,833

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $; Supplementary Contracts with Life Contingencies $; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

* Since more than one valuation standard may apply to a Group Annuity or Group Paid-Up Life policy, the years of issue have not been indicated.

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes [X] No [ ]

1.2 If not, state which kind is issued.

2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes [X] No [ ]

2.2 If not, state which kind is issued.

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes [X] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]

If so, state:

4.1 Amount of insurance? $

4.2 Amount of reserve? $

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

None

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [X] No [ ]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: $ 6,915,469,175

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $ 8,494,916,506

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [X] No [ ]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $ 4,580,243,607

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

Market Value

7.3 State the amount of reserves established for this business: $ 9,336,101

7.4 Identify where the reserves are reported in the blank:

Page 3 Line 25, Exhibit 5 Line 0200105

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: $

8.2 State the amount of reserves established for this business: $

8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [ ] No [X]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $

9.2 State the amount of reserves established for this business: $

9.3 Identify where the reserves are reported in the blank:

The reserves in Interrogatory 6.2 were calculated in accordance with New York Regulation 151 Section 99.6(i)(2) whereby a constant addition was made to the rate of a standard valuation mortality table.

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Post-Term Conversion Reserve	3.50%	4.0%; updated conversion, mortality, and lapse rates; updated cost of extra mortality methodology	19,973,428
Pre-Term Conversion Reserve	3.50%	4.0%; updated conversion, mortality, and lapse rates; updated cost of extra mortality methodology	38,314,651
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	58,288,078
9999999 - Total (Column 4, only)			58,288,078

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	114,378,188										18,900,901	92,671,921	2,805,366
2.	Additional contract reserves (b)	3,780,421,046										9,527,723	3,770,893,323	
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits	377,079												377,079
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	3,895,176,313										28,428,624	3,863,565,244	3,182,445
8.	Reinsurance ceded	618,096										241,016		377,079
9.	Totals (Net)	3,894,558,218										28,187,608	3,863,565,244	2,805,366
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	1,498,561,505										866,181,778	632,379,727	
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	1,498,561,505										866,181,778	632,379,727	
15.	Reinsurance ceded	3,974,561										3,974,561		
16.	Totals (Net)	1,494,586,944										862,207,217	632,379,727	
17.	TOTAL (Net)	5,389,145,162										890,394,825	4,495,944,971	2,805,366
18.	TABULAR FUND INTEREST	211,790,242										34,451,034	177,339,208	
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

NEW YORK LIFE INSURANCE COMPANY
December 31, 2023

Active Life Reserve Valuation Methods and Assumptions: Disability Income
Exhibit 6, Line 1: Unearned Premium Reserves
Exhibit 6, Line 2: Additional Contract Reserves

Issue Year All Series	Type of Coverage	Exhibit Column	Morbidity Table	Mortality Table	Interest Rate	ALR Method
<1975	Disability	5	1964 CDT	1958 CSO	3.50%	Two Year P.T.
1975-1979	Disability	5	1964 CDT	1958 CSO	4.00%	Two Year P.T .
1980-1982	Disability	5	1964 CDT	1958 CSO	4.50%	Two Year P.T .
1983-1986	Disability	5, 6	1964 CDT	1958 CSO	6.00%	Two Year P.T.
1987-1988	Disability	5, 6	1964 CDT	1958 CSO	5.50%	Two Year P.T.
1989-1992	Disability	5, 6	1985 CIDA	1980 CSO	5.50%	Two Year P.T.
1993-1994	Disability	5, 6	1985 CIDA	1980 CSO	5.00%	Two Year P.T.
1995-2005	Disability	5, 6	1985 CIDA	1980 CSO	4.50%	Two Year P.T.
2006- 2008	Disability	5, 6	1985 CIDA	1980 CSO	4.00%	Two Year P.T.
All	AD&D Riders	5				Gross Unearned Premium Reserve
All	ISB Riders	5				Gross Unearned Premium Reserve
All	ARDI Riders	5				Gross Unearned Premium Reserve

New York Life Insurance Company
December 31, 2023

Active Life Reserve Valuation Methods and Assumptions: Medical
Exhibit 6, Line 1: Unearned Premiums
Exhibit 6, Line 2: Additional Contract Reserves

Policy Series	Type of Coverage	Exhibit Column	Morbidity Table	Mortality Table	Interest Rate	ALR Method
AS-51, AS-56	Hospital Expense	6	1956 NYL Basic	1941 CSO	2.50%	Net Level, Mean
AS-51, AS-56, H-66	Major Medical	6	1970 NYL Major Medical Experience	1958 CSO	3.00%	Net Level, Mean
H-63, H-66	Hospital Expense	6	1956 NYL Basic	1958 CSO	3.00%	Net Level, Mean
H-69	Major Medical	6	1969 NYL Major Medical Experience	1958 CSO	3.00%	Net Level, Mean
H-77	Hospital Expense	6	1977 NYL Basic	1958 CSO	3.50%	One Year P.T., Mean
H-80	Hospital Confinement	6	1956 Interco.	1958 CSO	3.50%	One Year P.T., Mean
H-81 H-77	Medicare Supplement	6	1981 NYL Medicare Supplement	1958 CSO	3.50%	Two Year P.T., Mean
H-82, H-84	Medical Expense	6				Gross Unearned Premium Reserve
H-85	Hospital Surgical	6				Gross Unearned Premium Reserve
H-93	Medicare Supplement	6				Gross Unearned Premium Reserve
H-93	Medicare Supplement Florida Only	6	Experience Rating	1980 CSO	5.00% or 4.5% depends on issue year	One Year P.T., Mid-terminal

APPENDIX 1A
NEW YORK LIFE INSURANCE COMPANY
December 31, 2023
Exhibit 6, Statutory Active Life Reserve for Accident and Health Policies: IDI
Line 1: Unearned Premium Reserves
Line 2: Additional Contract Reserves

Issue Year	Type of Coverage	Exhibit Column	Morbidity Table	Mortality Table	Interest Rate	ALR Method
All	Disability	11	2013 IDI-VT	2017 CSO	3.00%	Two Year P.T.
All	Social Insurance Rider	11	2013 IDI-VT	2017 CSO	3.00%	Two Year P.T.
All	Catastrophic Disability Rider	11	Catastrophic Disability specific	2017 CSO	3.00%	Two Year P.T.
All	Student Loan Rider	11	2013 IDI-VT	2017 CSO	3.00%	Two Year P.T.
All	Business Loan Rider	11	2013 IDI-VT	2017 CSO	3.00%	Two Year P.T.
All	Business Support Rider	11	2013 IDI-VT	2017 CSO	3.00%	Two Year P.T.
All	Critical Illness Rider	11	Critical Illness specific	2017 CSO	3.00%	Two Year P.T.
All	Future Insurance Option Rider	11	2013 IDI-VT	2017 CSO	3.00%	Two Year P.T.
All	Recovery Benefit Rider	11	2013 IDI-VT	2017 CSO	3.00%	Two Year P.T.

APPENDIX 1A, Cont.
NEW YORK LIFE INSURANCE COMPANY
December 31, 2023

Exhibit 6, Statutory Claim Reserve for Accident and Health Policies: IDI
Line 10: Present Value of Amounts Not Yet Due on Claims

Disability Year	Type of Coverage	Exhibit Column	Morbidity Table	Mortality Table	Interest Rate
All	Disability	11	2013 IDI-VT	None	3.00%
All	Social Insurance Rider	11	2013 IDI-VT	None	3.00%
All	Catastrophic Disability Rider	11	Catastrophic Disability specific	None	3.00%
All	Student Loan Rider	11	2013 IDI-VT	None	3.00%
All	Business Loan Rider	11	2013 IDI-VT	None	3.00%
All	Business Support Rider	11	2013 IDI-VT	None	3.00%
All	Critical Illness Rider	11	Critical Illness specific	None	3.00%
All	Future Insurance Option Rider	11	2013 IDI-VT	None	3.00%
All	Recovery Benefit Rider	11	2013 IDI-VT	None	3.00%

New York Life Insurance Company

December 31, 2023

Active Life Reserve Valuation Methods and Assumptions: Long Term Care

Exhibit 6, Line 2: Additional Contract Reserves

Product Generation	Morbidity Table	Mortality Table	Interest	Reserve Method
1.5	1985 National Nursing Home Study	1980 CSO	1988-1991 Issues: 5%	1988-1991 Issues: Two Year Preliminary Term
2.0	1985 National Nursing Home Study	1998-1996 Issues: 1980 CSO 1997-2004 Issues: 1983 GAM sex distinct 2005-2012 Issues: 1994 GAM sex distinct	1991, 1993 Issues: 5% 1992 Issues: 5.5%	1991-1993 Issues: Two Year Preliminary Term
2.5	1985 National Nursing Home Study	1994-1996 Issues: 1980 CSO 1997-1998 Issues: 1983 GAM sex distinct	1993-1994 Issues: 5%	1993-1994 Issues: Two Year Preliminary Term
3.0	1985 National Nursing Home Study	1989-1996 Issues: 1980 CSO 1997-2004 Issues: 1983 GAM sex distinct 2005-2006 Issues: 1994 GAM sex distinct	1994 Issues: 5% 1995-1999 Issues: 4.5%	1994 Issues: Two Year Preliminary Term 1995-1999 Issues: One Year Preliminary Term
4.0	1985 National Nursing Home Study	1990-2004 Issues: 1983 GAM sex distinct 2005-2013 Issues: 1994 GAM sex distinct	1997-2005 Issues: 4.5%	1997-2005 Issues: One Year Preliminary Term
5.0	2002-2010 Issues: 1985 National Nursing Home Study (Adjusted) 2011 Issues: 2009 Milliman Study Claim Costs, adjusted for 2011 NYL Experience Study 2012 Issues: 2009 Milliman Study Claim Costs, adjusted for 2012 NYL Experience Study 2013 Issues: 2011 Milliman Study Claim Costs, adjusted for 2013 NYL Experience Study 2014 Issues: 2011 Milliman Study Claim Costs, adjusted for 2014 NYL Experience Study 2015 Issues: 2014 Milliman Study Claim Costs, adjusted for 2015 NYL Experience Study	2002-2004 Issues: 1983 GAM 2005-2010 Issues: 1994 GAM 2011-2012 Issues: 1994 GAM, sex distinct, with selection, and with pricing lapses, subject to Reg 56 maximums 2013 Issues: 1994 GAM, sex distinct, with selection, and with pricing lapses adjusted for marital status, subject to Reg 56 maximums 2014 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2014 lapse study and adjusted for marital status subject to Reg 56 maximums 2015 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2015 lapse study and adjusted for marital status subject to Reg 56 maximums	2002-2005 Issues: 4.5% 2006-2012 Issues: 4.0% 2013-2015 Issues: 3.5%	2002-2015 Issues: One Year Preliminary Term

New York Life Insurance Company

December 31, 2023

Active Life Reserve Valuation Methods and Assumptions: Long Term Care

Exhibit 6, Line 2: Additional Contract Reserves

Product Generation	Morbidity Table	Mortality Table	Interest	Reserve Method
5.5	2011 Issues: 2009 Milliman Study Claim Costs, adjusted for 2011 NYL Experience Study 2012 Issues: 2009 Milliman Study Claim Costs, adjusted for 2012 NYL Experience Study 2013 Issues: 2011 Milliman Study Claim Costs, adjusted for 2013 NYL Experience Study 2014 Issues: 2011 Milliman Study Claim Costs, adjusted for 2014 NYL Experience Study 2015 Issues: 2014 Milliman Study Claim Costs, adjusted for 2015 NYL Experience Study 2016 Issues: 2014 Milliman Study Claim Costs, adjusted for 2016 NYL Experience Study 2017 Issues: 2014 Milliman Study Claim Costs, adjusted for 2017 NYL Experience Study 2018 Issues: 2017 Milliman Study Claim Costs, adjusted for 2018 NYL Experience Study 2019 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study 2020 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study	2011-2012 Issues: 1994 GAM, sex distinct, with selection, and with pricing lapses, subject to Reg 56 maximums 2013 Issues: 1994 GAM, sex distinct, with selection, and with pricing lapses adjusted for marital status, subject to Reg 56 maximums 2014 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2014 lapse study and adjusted for marital status subject to Reg 56 maximums 2015 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2015 lapse study and adjusted for marital status subject to Reg 56 maximums 2016 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2016 lapse study and adjusted for marital status subject to Reg 56 maximums 2017 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2017 lapse study subject to Reg 56 maximums 2018 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2018 lapse study subject to Reg 56 maximums 2019 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums 2020 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums	2011-2012 Issues: 4.0% 2013-2020 Issues: 3.5%	2011-2020 Issues: One Year Preliminary Term

New York Life Insurance Company

December 31, 2023

Active Life Reserve Valuation Methods and Assumptions: Long Term Care

Exhibit 6, Line 2: Additional Contract Reserves

Product Generation	Morbidity Table	Mortality Table	Interest	Reserve Method
6.0	2016 Issues: 2014 Milliman Study Claim Costs, adjusted for 2016 NYL Experience Study 2017 Issues: 2014 Milliman Study Claim Costs, adjusted for 2017 NYL Experience Study 2018 Issues: 2017 Milliman Study Claim Costs, adjusted for 2018 NYL Experience Study 2019 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study 2020 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study 2021 Issues: 2017 Milliman Study adjusted for 2021 NYL Experience Study 2022 Issues: 2017 Milliman Study adjusted for 2022 NYL Experience Study 2023 Issues: 2017 Milliman Study adjusted for 2023 NYL Experience Study	2016 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2016 lapse study and adjusted for marital status subject to Reg 56 maximums 2017 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2017 lapse study subject to Reg 56 maximums 2018 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2018 lapse study subject to Reg 56 maximums 2019 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums 2020 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums 2021 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2021 lapse study subject to Reg 56 maximums 2022 Issues: 2012 IAM ALB, sex distinct, with selection, 20 years of G2 Improvement , lapses based on 2022 lapse study subject to Reg 56 maximums 2023 Issues: 2012 IAM ALB, sex distinct, with selection, 20 years of G2 Improvement , lapses based on 2023 lapse study subject to Reg 56 maximums	2016-2020 Issues: 3.5% 2021-2023 Issues: 3.0%	2016-2023 Issues: One Year Preliminary Term

New York Life Insurance Company

December 31, 2023

Active Life Reserve Valuation Methods and Assumptions: Long Term Care

Exhibit 6, Line 2: Additional Contract Reserves

Product Generation	Morbidity Table	Mortality Table	Interest	Reserve Method
MM18	2018 Issues: 2017 Milliman Study Claim Costs, adjusted for 2018 NYL Experience Study 2019 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study 2020 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study 2021 Issues: 2017 Milliman Study adjusted for 2021 NYL Experience Study 2022 Issues: 2017 Milliman Study adjusted for 2022 NYL Experience Study 2023 Issues: 2017 Milliman Study adjusted for 2023 NYL Experience Study	2018 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2018 lapse study subject to Reg 56 maximums 2019 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums 2020 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums 2021 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2021 lapse study subject to Reg 56 maximums 2022 Issues: 2012 IAM ALB, sex distinct, with selection, 20 years of G2 Improvement , lapses based on 2022 lapse study subject to Reg 56 maximums 2023 Issues: 2012 IAM ALB, sex distinct, with selection, 20 years of G2 Improvement , lapses based on 2023 lapse study subject to Reg 56 maximums	2018-2020 Issues: 3.5% 2021-2023 Issues: 3.0%	2018-2023 Issues: One Year Preliminary Term

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	32,538,662,911	30,181,183,409	14,047,243	452,754,949	953,659,231	937,018,079
2. Deposits received during the year	12,174,472,340	11,879,164,069		38,915,281	61,384,577	195,008,413
3. Investment earnings credited to the account	1,026,486,415	946,758,739	760,305	9,116,538	21,901,364	47,949,469
4. Other net change in reserves	600,471,174	600,471,174				
5. Fees and other charges assessed	1,512,679	1,512,679				
6. Surrender charges						
7. Net surrender or withdrawal payments	8,922,771,860	8,498,554,229	3,131,333	111,435,325	81,654,841	227,996,132
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	37,415,808,301	35,107,510,483	11,676,215	389,351,443	955,290,331	951,979,829
10. Reinsurance balance at the beginning of the year	569,226,036				569,226,036	
11. Net change in reinsurance assumed	(53,318,436)				(53,318,436)	
12. Net change in reinsurance ceded	(21,327,375)				(21,327,375)	
13. Reinsurance balance at the end of the year (Lines 10+11-12)	537,234,975				537,234,975	
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	37,953,043,276	35,107,510,483	11,676,215	389,351,443	1,492,525,306	951,979,829

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) $ 3,117,965,286
2. Reported as Annuities Certain (captured in column 3) $
3. Reported as Supplemental Contracts (captured in column 4) $
4. Reported as Dividend Accumulations or Refunds (captured in column 5) $
5. Reported as Premium or Other Deposit Funds (captured in column 6) $
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) $ 3,117,965,286

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:								
1.1 Direct	14,216,174	4,429,670	1,994,446	6,787,978	1,004,080			
1.2 Reinsurance assumed	2,863,553	2,361,380				502,173		
1.3 Reinsurance ceded	871,019	800,400	70,619					
1.4 Net	16,208,708	5,990,650	1,923,827	6,787,978	1,004,080	502,173		
2. In course of settlement:								
2.1 Resisted — 2.11 Direct	1,933,557	1,348,557	585,000					
2.12 Reinsurance assumed								
2.13 Reinsurance ceded								
2.14 Net	1,933,557	(b) 1,348,557	(b) 585,000	(b)				
2.2 Other — 2.21 Direct	558,560,532	371,310,984	136,447,099	6,206,216	22,695,317	21,900,916		
2.22 Reinsurance assumed	192,140,450	149,798,737	42,341,713					
2.23 Reinsurance ceded	116,836,131	116,136,546	687,091			12,494		
2.24 Net	633,864,851	(b) 404,973,175	(b) 178,101,721	(b) 6,206,216	22,695,317	(b) 21,888,422		
3. Incurred but unreported:								
3.1 Direct	171,026,078	94,143,317	72,100,094			4,782,667		
3.2 Reinsurance assumed	44,269,618	15,783,208	28,486,410					
3.3 Reinsurance ceded	36,478,217	34,887,934	776,039			814,244		
3.4 Net	178,817,479	(b) 75,038,591	(b) 99,810,465	(b)		(b) 3,968,423		
4. TOTALS — 4.1 Direct	745,736,341	471,232,528	211,126,639	12,994,194	23,699,397	26,683,583		
4.2 Reinsurance assumed	239,273,621	167,943,325	70,828,123			502,173		
4.3 Reinsurance ceded	154,185,367	151,824,880	1,533,749			826,738		
4.4 Net	830,824,595	(a) 487,350,973	(a) 280,421,013	12,994,194	23,699,397	26,359,018		

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2 and $ 4,403,021 in Column 3.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ ..... Group Life $ 37,010,421 , and Individual Annuities $ 420 are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ 1,493,712,360 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	6,141,133,752	3,019,869,267	1,212,691,852	588,831,639	986,947,111	332,793,883		
1.2 Reinsurance assumed	906,725,609	415,225,103	490,542,636			957,870		
1.3 Reinsurance ceded	572,862,897	506,969,939	5,399,547			60,493,411		
1.4 Net	(c) 6,474,996,464	2,928,124,431	1,697,834,941	588,831,639	986,947,111	273,258,342		
2. Liability December 31, current year from Part 1:								
2.1 Direct	745,736,341	471,232,528	211,126,639	12,994,194	23,699,397	26,683,583		
2.2 Reinsurance assumed	239,273,621	167,943,325	70,828,123			502,173		
2.3 Reinsurance ceded	154,185,367	151,824,880	1,533,749			826,738		
2.4 Net	830,824,595	487,350,973	280,421,013	12,994,194	23,699,397	26,359,018		
3. Amounts recoverable from reinsurers December 31, current year	17,039,305	16,055,556	821,180			162,569		
4. Liability December 31, prior year:								
4.1 Direct	870,087,863	601,110,227	210,978,013	7,912,479	19,792,046	30,295,098		
4.2 Reinsurance assumed	254,286,750	188,458,699	65,325,879			502,172		
4.3 Reinsurance ceded	155,123,182	153,402,801	1,106,853			613,528		
4.4 Net	969,251,431	636,166,125	275,197,039	7,912,479	19,792,046	30,183,742		
5. Amounts recoverable from reinsurers December 31, prior year	25,728,860	24,730,741	901,806			96,313		
6. Incurred Benefits								
6.1 Direct	6,016,782,230	2,889,991,568	1,212,840,478	593,913,355	990,854,462	329,182,368		
6.2 Reinsurance assumed	891,712,480	394,709,729	496,044,880			957,871		
6.3 Reinsurance ceded	563,235,527	496,716,833	5,745,817			60,772,877		
6.4 Net	6,345,259,184	2,787,984,464	1,703,139,541	593,913,355	990,854,462	269,367,363		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 8,593,103 in Line 1.1, $ 19,976,034 in Line 1.4.
$ 9,134,968 in Line 6.1, and $ 20,790,899 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 840,642 in Line 1.1, $ 840,642 in Line 1.4.
$ 840,642 in Line 6.1, and $ 840,642 in Line 6.4.

(c) Includes $ 54,485,257 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	1,009,229,169	1,368,251,177	359,022,008
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	2,107,102	5,938,136	3,831,034
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	184,589,041	172,875,384	(11,713,657)
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,195,925,312	1,547,064,697	351,139,385
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued		21,399	21,399
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	6,191,618	6,779,503	587,885
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	127,458,535		(127,458,535)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	606,728,542	505,684,874	(101,043,668)
21.	Furniture and equipment, including health care delivery assets	103,461,221	152,031,771	48,570,550
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	40,827,491	51,694,774	10,867,283
25.	Aggregate write-ins for other than invested assets	709,230,257	641,703,366	(67,526,891)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,789,822,976	2,904,980,384	115,157,408
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	2,789,822,976	2,904,980,384	115,157,408
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Overfunded pension and postretirement assets	474,626,730	440,394,501	(34,232,229)
2502.	Suspense and clearing	202,238,003	142,395,590	(59,842,413)
2503.	Miscellaneous assets	32,220,760	55,928,863	23,708,103
2598.	Summary of remaining write-ins for Line 25 from overflow page	144,764	2,984,412	2,839,648
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	709,230,257	641,703,366	(67,526,891)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. The accompanying financial statements of New York Life Insurance Company ("the Company") have been prepared using accounting practices prescribed by the New York State Department of Financial Services ("NYSDFS" or "the Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial position and results of operations of an insurance company and for determining its solvency under New York Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed practices by the State of New York. Prescribed statutory accounting practices include state laws and regulations. Permitted statutory accounting practices encompass accounting practices that are not prescribed; such practices differ from state to state, may differ from company to company within a state, and may change in the future. The Company has no permitted practices.

A reconciliation of the Company's net income and capital and surplus at December 31, 2023 and 2022 between practices prescribed or permitted by the State of New York and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	2023	2022
Net Income					
(1) Net income, New York State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 27,777,006	$ 15,409,784
(2) State prescribed practices that increase/(decrease) NAIC SAP:					
NYSDFS Regulation No. 213 principle-based reserving and No. 151 minimum life and annuity reserves*	51R	3	1	(62,612,103)	(37,719,904)
NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums**	61	2, 4, 5	15.2, 1, 1	7,705,515	1,945,224
NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium***	61	2, 4, 5	15.2, 1, 1	423,921	(4,485,141)
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 82,259,673	$ 55,669,605
Capital and Surplus					
(5) Statutory capital and surplus, New York State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 25,294,076,431	$ 23,886,506,553
(6) State prescribed practices that increase/(decrease) NAIC SAP:					
NYSDFS Regulation No. 213 principle-based reserving and No. 151 minimum life and annuity reserves*	51R	3	1	(155,705,583)	(93,093,480)
NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums**	61	2, 4, 5	15.2, 1, 1	(124,367,402)	(132,072,917)
NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium***	61	2, 4, 5	15.2, 1, 1	60,792,683	60,368,762
(7) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(8) Capital and surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 25,513,356,733	$ 24,051,304,188

* NYSDFS Regulation 213 subjects principle-based valuations as prescribed by the valuation manual to minimum New York State requirements; NYSDFS Regulation 151 prescribes rules and guidelines for performing valuations of annuity, single premium life insurance, guaranteed interest contract and other deposit reserves.

** NYSDFS Circular Letter No. 11 (2010) clarified the accounting for deferred premium assets when reinsurance is involved.

*** NYSDFS Regulation 172 was amended to allow for the admission of an unearned reinsurance premium asset.

B. The preparation of financial statements requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities at the date of the financial statements. Management is also required to disclose contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results may differ from those estimates.

C. Life premiums are recognized as revenue when due. Annuity considerations are recognized as revenue when received. Commissions and other costs associated with acquiring new business are charged to operations as incurred. Premiums on guaranteed interest contracts ("GICs") with purchase rate guarantees, which introduce an element of mortality risk, are recorded as income when received. Amounts received or paid under deposit type contracts without mortality or morbidity risk are not reported as income or benefits but are recorded directly as an adjustment to the liability for deposit funds.

Policy reserves are based on mortality tables and valuation interest rates, which are consistent with statutory requirements and are designed to be sufficient to provide for contractual benefits. The Company holds reserves greater than those developed under the minimum statutory reserving rules when the valuation actuary determines that the minimum statutory reserves are inadequate.

The Company has established policy reserves on contracts issued January 1, 2001 and later that exceed the minimum amounts determined under Appendix A-820, "Minimum Life and Annuity Reserve Standards" of NAIC SAP by approximately $1,021,951,814.

The liability for dividends to policyholders consists principally of dividends expected to be paid during the subsequent year. The allocation of dividends is approved annually by the Board of Directors and is determined by means of formulas, which reflect the relative contribution of each group of policies to divisible surplus.

In addition, the Company uses the following accounting policies:

(1) Cash and cash equivalents includes cash on hand, amounts due from banks and highly liquid debt instruments that have original maturities of three months or less at date of purchase and are carried at amortized cost. Cash and cash equivalents also include money market mutual funds which are stated at fair value. Short-term investments consist of securities with remaining maturities of one year or less, but greater than three months at the time of acquisition and are carried at amortized cost, which approximates fair value.

NOTES TO FINANCIAL STATEMENTS

(2) Bonds are stated at amortized cost using the interest method. Bonds in or near default (rated NAIC 6) are stated at the lower of amortized cost or fair value. The cost basis of bonds is adjusted for impairments in value deemed to be other-than-temporary, with the difference between the bond's amortized cost and its fair value recognized as a realized loss reported in net income. The new cost basis of an impaired bond is not adjusted for subsequent increases in estimated fair value. In periods subsequent to the recognition of an other-than-temporary impairment ("OTTI"), the impaired bond is accounted for as if it had been purchased on the measurement date of the impairment. SVO-Identified bond Exchange Traded Funds ("ETFs") are stated at fair value and reported as bonds if they meet certain criteria stipulated by the NYSDFS. Refer to Note 20 - Fair Value Measurements for discussion on the valuation approach and methods for bonds.

(3) Unaffiliated common stocks are carried at fair value. Unrealized gains and losses are reflected in surplus, net of deferred taxes. The cost basis of common stocks is adjusted for impairments in value deemed to be other-than-temporary, with the difference between the common stock's cost and its fair value recognized as a realized loss reported in net income. Refer to Note 20 - Fair Value Measurements for a discussion on the valuation approach and methods for common stocks.

(4) Redeemable preferred stocks in "good standing" (NAIC designation of 1 to 3) are valued at amortized cost. Redeemable preferred stocks "not in good standing" (NAIC designation of 4 to 6) are valued at the lower of amortized cost or fair value. Perpetual preferred stock and mandatory convertible preferred stock are valued at fair value, not to exceed any currently effective call price. The cost basis of preferred stocks is adjusted for impairments in value deemed to be other-than-temporary, with the difference between the preferred stock's amortized cost and its fair value recognized as a realized loss reported in net income. Refer to Note 20 - Fair Value Measurements for discussion on the valuation approach and methods for preferred stocks.

(5) Mortgage loans on real estate are carried at unpaid principal balances, net of discounts, premiums, deferred origination fees related to points, and specific valuation allowances, and are collateralized. Specific valuation allowances are established for the excess carrying value of the mortgage loan over the estimated fair value of the collateral as an unrealized loss in surplus when it is probable that based on current information and events, the Company will be unable to collect amounts due under the contractual terms of the loan agreement. Fair value of the collateral is estimated by performing an internal or external current appraisal. If impairment is deemed to be other-than-temporary, which can include a loan modification that qualifies as a troubled debt restructuring ("TDR"), a direct write-down is recognized as a realized loss reported in net income, and a new cost basis for the individual mortgage loan, which is equal to the fair value of the collateral, less costs to obtain and sell, is established. Refer to Note 20 - Fair Value Measurements for a discussion of the valuation approach and methods for mortgage loans.

Real estate includes properties that are directly-owned and real estate property investments that are directly and wholly-owned through a limited liability company and meet certain criteria. Real estate held for the production of income and home office properties are stated at cost less accumulated depreciation and encumbrances. Real estate held for sale is stated at the lower of cost less accumulated depreciation or fair value, less encumbrances and estimated costs to sell. If there is an indication that the carrying amount of the real estate may not be recoverable, then it must be tested for impairment. If the carrying amount of a real estate investment exceeds its undiscounted cash flows, an OTTI is recorded as a realized loss in net income, calculated as the difference between the carrying amount of the real estate investment and the fair value of the real estate investment. Depreciation of real estate held for the production of income and home office properties is calculated using the straight-line method over the estimated lives of the assets, generally 40 years. Costs of permanent improvements are depreciated over the shorter of their estimated useful life, or the remaining estimated life of the real estate. Rental revenue from leased real estate is recognized on a straight-line basis over the lease term.

(6) The interest method for loan-backed and structured securities, which are included in bonds, uses current assumptions of projected cash flows..Amortization of premium or accretion of discount from the purchase of these securities considers the estimated timing and amount of cash flows of the underlying loans, including prepayment assumptions based on data obtained from external sources or internal estimates. Projected future cash flows are updated monthly, and the amortized cost and effective yield of the securities are adjusted as necessary to reflect historical prepayment experience and changes in estimated future prepayments. For high credit quality loan-backed and structured securities backed by the U.S. government (those rated AA or above at the date of acquisition), the adjustments to amortized cost are recorded as a charge or credit to net investment income in accordance with the retrospective method. For all other securities, including all loan-backed and structured securities that are not of high credit quality (those rated below AA at date of acquisition), floating rate securities and securities with the potential for a loss of a portion of the original investment due to contractual prepayments (e.g., interest only securities), the effective yield is adjusted prospectively for any changes in estimated cash flows. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for bonds.

The cost basis of loan-backed and structured securities is adjusted for impairments in value that are deemed to be other-than-temporary. An other-than-temporary loss is recognized in net income when it is anticipated that the amortized cost will not be recovered. For loan-backed and structured securities, the entire difference between the security's amortized cost and its fair value is recognized in net income only when the Company (a) has the intent to sell the security or (b) it does not have the intent and ability to hold the security to recovery. If neither of these two conditions exists, a realized loss is recognized in net income for the difference between the amortized cost basis of the security and the net present value of projected future cash flows expected to be collected. The net present value is calculated by discounting the Company's best estimate of projected future cash flows at the effective interest rate implicit in the loan-backed or structured security prior to impairment.

The new cost basis of an impaired security is not adjusted for subsequent increases in estimated fair value. In periods subsequent to the recognition of an other-than-temporary impairment ("OTTI"), the impaired bond security is accounted for as if it had been purchased on the measurement date of the impairment. Accordingly, the discount (or reduced premium) based on the new cost basis may be accreted (or amortized) into net investment income in future periods based on prospective changes in cash flow estimates, to reflect adjustments to the effective yield.

(7) Investments in subsidiaries are stated as follows: (1) domestic insurance subsidiaries are stated at the value of their underlying U.S. statutory surplus; (2) foreign insurance subsidiaries that have U.S. GAAP audits, are stated at U.S. GAAP equity adjusted for certain assets that are disallowed under statutory accounting practices, otherwise the investment is nonadmitted; (3) non-insurance subsidiaries are carried at U.S. GAAP equity unless they are engaged in certain transactions that are for the benefit of the Company or its affiliates and receive 20% or more of their revenue from the Company or its affiliates. In this case, non-insurance subsidiaries are carried at U.S. GAAP equity adjusted for the same items as foreign insurance subsidiaries; (4) all other assets and liabilities in a downstream holding company are accounted for in accordance with the appropriate NAIC SAP guidance. Dividends and distributions from subsidiaries are recorded as a component of net investment income when declared and changes in the equity of subsidiaries (both in the form of common stock and limited liability companies ("LLCs")) are recorded as unrealized gains or losses in surplus, net of deferred taxes. In the absence of an admissible audit, the entire investment is nonadmitted.

(8) Limited partnerships and limited liability companies which have admissible audits are carried at the underlying audited equity of the investee. The financial statements of equity method investees are usually not received in time for the Company to apply the equity method at each reporting period. Therefore, the equity pick-up on these investments has been recorded on a one to three-month lag.

The cost basis of limited partnerships and limited liability companies is adjusted for impairments in value deemed to be other-than-temporary, with the difference between cost and carrying value, which approximates fair value, recognized as a realized loss reported in net income.The new cost basis of an impaired limited partnership or limited liability company is not adjusted for subsequent increases in the underlying audited equity of the investee.

NOTES TO FINANCIAL STATEMENTS

Dividends and distributions from limited partnerships and limited liability companies, other than those deemed a return of capital, are recorded in net investment income. Undistributed earnings are included in unrealized gains and losses and are reflected in surplus, net of deferred taxes.

Low-Income Housing Tax Credit ("LIHTC") investments, which are included in other invested assets, are recorded at proportional amortized cost and include remaining unfunded commitments. The carrying value of the investment is amortized into income in proportion to the actual and projected future amounts of tax credits and deductible losses. The amortization is recorded through net investment income.

Residual tranches of securitizations are reported at the lower of cost or market.

(9) Derivative instruments that qualify and are designated for hedge accounting are valued in a manner consistent with the items being hedged. Periodic payments and receipts on these derivatives are recorded on an accrual basis within net investment income for hedges of fixed income securities, other income for hedges of liabilities, and net realized capital gains and losses for hedges of net investments in foreign operations. Net realized gains and losses are recognized upon termination or maturity of these contracts in a manner consistent with the hedged item and when subject to the IMR, are transferred to the IMR, net of taxes.

Derivative instruments that do not qualify or are not designated for hedge accounting are carried at fair value and changes in fair value are recorded in surplus as unrealized gains and losses, net of deferred taxes. Periodic payments and receipts on these derivatives are recorded on an accrual basis within net investment income for hedges of fixed income securities and within other income for hedges of liabilities. Upon termination or maturity, the gains or losses on these contracts are recognized in net realized capital gains and losses, net of taxes. Realized gains or losses on terminated or matured derivatives, which are subject to the IMR, are transferred to the IMR, net of taxes.

The Company also uses derivatives as part of replication transactions. Replication transactions refer to derivative transactions entered into in conjunction with other investments in order to reproduce the investment characteristics of otherwise permissible investments. The accounting for derivatives used in replication transactions depends upon how the underlying cash instrument is accounted for, as well as how the replicated asset would be accounted for if acquired directly; alternatively, the Company can elect to carry the derivative at fair value. The Company uses bonds as the referenced cash instrument in its current replication transactions, and therefore, the derivatives are carried at amortized cost. The Company accrues investment income for the replicated synthetic asset throughout the life of the replication transaction. Realized gains or losses at maturity of the replication transaction, which are subject to the IMR, are transferred to the IMR, net of tax.

(10) The Company anticipates investment income as a factor in the premium deficiency calculation for certain long-term care policies in accordance with SSAP No. 54, "*Individual and Group Accident and Health Policies"*. Premium deficiency calculations do not apply to the Company's other accident and health products.

(11) Unpaid losses and loss adjustment expenses for accident and health contracts include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company has not changed its capitalization policy from the prior year.

(13) The Company does not have any pharmaceutical rebates receivable.

D. Going Concern

The Company does not have any doubt about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

Changes in Accounting Principles

Accounting changes adopted to conform to the provisions of NAIC SAP or other state prescribed accounting practices are reported as changes in accounting principles. The cumulative effect of changes in accounting principles is generally reported as an adjustment to unassigned surplus in the period of the change in accounting principle. Generally, the cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods.

The NAIC adopted revisions to SSAP No. 48 "Joint Ventures, Partnerships and Limited Liability Companies", SSAP No. 30 "Common Stock" and SSAP No. 32 "Preferred Stock" regarding residual investments. The amended guidance clarified that equity investments issued from entities that are in substance securitization vehicles are to be reported as residual investments. The adoption of this guidance had no impact to the Company's surplus, but required the reclassification of $102,368,405 of investments in limited partnerships as residual investments.

The NAIC adopted INT 23-01, which is an interpretation that prescribes limited-time, optional, statutory accounting guidance as an exception to the existing guidance detailed in SSAP No. 7 "Asset Valuation Reserve and Interest Maintenance Reserve" and the annual statement instructions that requires non-admittance of a negative IMR. Under the INT, reporting entities are allowed to admit negative IMR if certain criteria are met. The adoption of this guidance allowed the Company to admit $470,664,806 of negative IMR at December 31, 2023, which increased the Company's total assets. There was no impact to net income from this change. New disclosures required under the INT have been included in Note 21 - Other Items.

The NAIC adopted revisions to SSAP No. 86 "Derivatives", which adopt with modification U.S. GAAP guidance in determining hedge effectiveness. More specifically, SSAP No. 86 was modified to incorporate measurement guidance for excluded components when measuring hedge effectiveness of foreign currency swaps and foreign currency forwards. In addition, new guidance was added regarding the portfolio layer method and partial term hedges for fair value hedges. The Company adopted this guidance on January 1, 2023 with no impact to surplus at adoption. New disclosures related to this guidance were added to Note 8 - Derivative Instruments.

The NAIC adopted revisions to SSAP No. 43R "Loan-Backed and Structured Securities" to require residual tranches of securitizations to be reported as other invested assets at the lower of cost or market. Residual tranches have been defined under SSAP 43R as those investments in a securitization that have no contractual payments, whether principal or interest, or both and where payment to the holders of the instruments only occurs after contractual interest and principal payments have been made to the other tranches in the securitization based on any remaining funds. The Company adopted this guidance at December 31, 2022 and reclassified residual tranches with a book value of $73,458,143 from Bonds to Other invested assets. The reclassification had no impact on income or surplus.

The NAIC adopted revisions to SSAP No. 25 "Affiliates and Other Related Parties" in 2022, with additional revisions issued in 2023, to clarify that for entities not controlled by voting interests, such as limited partnerships, trusts and other special purpose entities, control may be held by a general partner, servicer, or by other arrangements. The ability of the reporting entity or its affiliates to direct the management and policies of an entity through such arrangements shall constitute control as defined in SSAP 25. Updates were also adopted in SSAP 43R to clarify that investments from any arrangement that results in direct or indirect control of an investee, which include but are not limited to control through a servicer or other controlling arrangement, shall be reported as affiliated in accordance with SSAP 25. The Company invests in asset-backed

NOTES TO FINANCIAL STATEMENTS

securities issued by securitization vehicles that are managed by its asset management affiliates. These investments do not have any credit risk exposure to affiliates, but are now reported as affiliated investments in the investment schedules. Reporting these investments as affiliated had no impact on the Company's income or surplus.

Prior Period Corrections

Not Applicable.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

The following table represents goodwill generated under the statutory purchase method of accounting:

Purchased Entity	Acquisition Date	Cost of Acquired Entity	Original Amount of Goodwill	Original Amount of Admitted Goodwill	Admitted Goodwill as of the Reporting Date	Amount of Goodwill Amortized During the Reporting Period	Book Value of SCA	Admitted Goodwill as a % of Book Adjusted Carrying Value, Gross of Admitted Goodwill
Life Insurance Company of North America	December 31, 2020	$5,974,793,208	$4,101,037,417	$1,931,888,141	$1,820,430,356	$404,237,075	$1,859,659,664	98%
New York Life Group Insurance Company of NY	December 31, 2020	219,809,342	126,123,800	126,123,800	83,808,090	13,770,349	190,112,321	44%
Stone Ridge Holdings Group LLC	January 3, 2017	150,000,000	132,038,420	132,038,420	39,611,527	13,203,842	99,917,284	40%

B. Statutory Merger

Not applicable.

C. Assumption Reinsurance

Not applicable.

D. Impairment Loss

Not applicable.

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

As required under NAIC SAP, goodwill is limited in the aggregate to 10% of the acquiring entity's capital and surplus, adjusted to exclude any net positive goodwill, electronic database processing equipment and operating system software, and net deferred tax assets. The table below shows the calculation of the Company's adjusted surplus for purposes of the goodwill admissibility calculation:

	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital and surplus	$ 23,298,333,070	xxx
Less:		
(2) Admitted positive goodwill	1,933,627,690	xxx
(3) Admitted EDP equipment and operating system software	28,531,513	xxx
(4) Admitted net deferred taxes	1,902,569,968	xxx
(5) Adjusted capital and surplus	19,433,603,899	xxx
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10%)	1,943,360,390	xxx
(7) Current period reported admitted goodwill	XXX	1,943,360,390
(8) Current period admitted goodwill as a % of prior period adjusted capital and surplus	XXX	10 %

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(a) The maximum and minimum lending rates for new commercial mortgage loans funded during 2023 were 12.70% and 5.49%, respectively. There were no residential mortgage loans funded during 2023.

(b) For 2023, the maximum percentage of any one commercial loan to the value of the collateral at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages, was 92.4% (current average percentage was 56.8%). For 2023, the maximum percentage of any residential loan to the value of the collateral at the time of the loan was 80.0% (current average percentage was 23.1%).

NOTES TO FINANCIAL STATEMENTS

(c) Taxes, assessments and any amounts advanced and not included in the mortgage loan total were $631,447 and $132,891 for the years ended December 31, 2023 and 2022, respectively.

(d) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement:

NOTES TO FINANCIAL STATEMENTS

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ 600,642	$ —	$21,436,097,665	$ 427,447,346	$21,864,145,653
(b) 30 - 59 days past due	$ —	$ —	$ —	$ —	$ 62,474,943	$ —	$ 62,474,943
(c) 60 - 89 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(d) 90 - 179 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(e) 180+ days past due	$ —	$ —	$ —	$ —	$ 177,000,000	$ —	$ 177,000,000
2. Accruing interest 90 - 179 days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 2,418,111,603	$ 22,905,250	$ 2,441,016,853
b. Prior Year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ 648,439	$ —	$21,292,655,073	$ 579,034,727	$21,872,338,239
(b) 30 - 59 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) 60 - 89 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(d) 90 - 179 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(e) 180+ days past due	$ —	$ —	$ —	$ —	$ 177,000,000	$ —	$ 177,000,000
2. Accruing interest 90 - 179 days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 2,764,048,415	$ 26,819,300	$ 2,790,867,715

(e) Investments in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$228,084,089	$ —	$228,084,089
2. No allowance for credit losses	—	—	—	—	177,000,000	—	177,000,000
3. Total (1 + 2)	$ —	$ —	$ —	$ —	$405,084,089	$ —	$405,084,089
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Prior Year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	—	—	—	—	177,000,000	—	177,000,000
3. Total (1 + 2)	$ —	$ —	$ —	$ —	$177,000,000	$ —	$177,000,000
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

(f) Investments in impaired loans – average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$218,624,559	$ —	$218,624,55
2. Interest income recognized	$ —	$ —	$ —	$ —	$ 20,082,530	$ —	$20,082,530
3. Recorded investments on nonaccrual status	$ —	$ —	$ —	$ —	$214,200,000	$ —	$214,200,00
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ 17,162,036	$ —	$17,162,036
b. Prior Year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 85,699,873	$ —	$85,699,873
2. Interest income recognized	$ —	$ —	$ —	$ —	$ 12,216,422	$ —	$12,216,422
3. Recorded investments on nonaccrual status	$ —	$ —	$ —	$ —	$177,000,000	$ —	$177,000,00
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ 12,216,422	$ —	$12,216,422

(g) Allowance for credit losses:

	December 31, 2023	December 31, 2022
a. Balance at beginning of period	$ —	$ 1,925,000
b. Additions charged to operations	(70,938,831)	—
c. Direct write-downs charged against the allowance	—	(1,511,055)
d. Recoveries of amounts previously charged off	—	(413,945)
e. Balance at end of period	$ (70,938,831)	$ —

(h) Mortgage loans derecognized as a result of foreclosure:

	December 31, 2023
a. Aggregate amount of mortgage loans derecognized	$ (282,711)
b. Real estate collateral recognized	$ —
c. Other collateral recognized	$ —
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ —

(i) The Company accrues interest income on mortgage loans to the extent it is deemed collectible. The Company places loans on non-accrual status, and ceases to recognize interest income when management determines that the collection of interest and repayment of principal is not probable. Any accrued but uncollected interest is reversed out of interest income once a loan is put on non-accrual status. Interest payments received on mortgage loans where interest payments have been deemed uncollectible are recognized on a cash basis and recorded as interest income. If a determination is made that the principal will not be collected, the interest payment received is used to reduce the principal balance. If a mortgage loan has any investment income due and accrued that is 90 days past due and collectible, the investment income will continue to accrue but all accrued interest related to the mortgage loan is reported as a nonadmitted asset, until such time that it has been paid or is deemed uncollectible.

B. Debt Restructuring

A restructuring is considered a TDR when a debtor is experiencing financial difficulties and the Company has granted a concession. The Company had the following restructured debt in the general account for which it is the creditor:

	General Account		Separate Account	
	December 31, 2023	December 31, 2022	December 31, 2023	December 31, 2022
(1) The total recorded investment in restructured debt, as of year-end	$ 1,682,840	$ 1,458,333	$ —	$ —
(2) The realized capital losses related to this debt	$ 499,322	$ 2,441,590	$ —	$ —
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —	$ —	$ —

(4) The Company accrues interest income on impaired debt instruments to the extent it is deemed collectible (delinquent less than 90 days) and the debt instrument continues to perform under its original or restructured contractual terms. Interest income on non-performing debt instruments is generally recognized on a cash basis.

C. Reverse Mortgages

The Company does not have any reverse mortgages.

D. Loan-Backed Securities

(1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from external sources such as Intex and Blackrock Solutions.

NOTES TO FINANCIAL STATEMENTS

(2) The Company has the following loan-backed and structured securities which are other-than-temporarily impaired where the Company intends to sell, or does not have the intent and ability to hold until recovery, at December 31, 2023.

		OTTI Recognized in Loss		
		2a	2b	Fair Value
	Amortized Cost Basis Before OTTI	Interest	Non-interest	1-(2a+2b)
General Account:				
OTTI recognized 1st Quarter				
a. Intent to sell	$ —	$ —	$ —	$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter	—	—	—	—
OTTI recognized 2nd Quarter				
d. Intent to sell	1,875,451	—	204,808	1,670,643
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd Quarter	$ 1,875,451	$ —	$ 204,808	$ 1,670,643
OTTI recognized 3rd Quarter				
g. Intent to sell	—	—	—	—
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd Quarter	—	—	—	—
OTTI recognized 4th Quarter				
j. Intent to sell	—	—	—	—
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4th Quarter	—	—	—	—
m. **Annual Aggregate Total (General Account)**		**$ —**	**$ 204,808**	

		2a	2b	Fair Value
	Amortized Cost Basis Before OTTI	Interest	Non-interest	1-(2a+2b)
Separate Account:				
OTTI recognized 1st Quarter				
a. Intent to sell	$ —	$ —	$ —	$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter	—	—	—	—
OTTI recognized 2nd Quarter				
d. Intent to sell	—	—	—	—
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd Quarter	—	—	—	—
OTTI recognized 3rd Quarter				
g. Intent to sell	—	—	—	—
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd Quarter	—	—	—	—
OTTI recognized 4th Quarter				
j. Intent to sell	—	—	—	—
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4th Quarter	—	—	—	—
m. **Annual Aggregate Total (Separate Account)**		**$ —**	**$ —**	

NOTES TO FINANCIAL STATEMENTS

(3) The following table lists each loan-backed and structured security at a CUSIP level where the present value of cash flows expected to be collected is less than the amortized cost basis during the year:

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
General Account						
001406AA5	$ 11,223,560	$ 9,693,698	$ 1,529,862	$ 9,693,698	$ 9,395,434	12/31/2023
02147GAC8	1,113,033	1,112,832	201	1,112,832	1,139,771	12/31/2023
12544ABN4	1,008,129	999,591	8,538	999,591	1,028,275	12/31/2023
12544TAH7	119,204	116,788	2,416	116,788	118,955	12/31/2023
12544VAB5	577,302	547,441	29,861	547,441	564,350	12/31/2023
12667FJ48	940,254	932,481	7,773	932,481	736,306	12/31/2023
12667FJ55	593,097	587,777	5,320	587,777	459,543	12/31/2023
12668AG25	1,277,984	1,258,923	19,061	1,258,923	1,312,886	12/31/2023
12668BFL2	321,698	300,858	20,840	300,858	306,279	12/31/2023
16162WNB1	13,529	12,835	694	12,835	13,158	12/31/2023
17029PAA3	5,106,452	4,951,381	155,071	4,951,381	4,951,381	12/31/2023
3622MPAB4	23,278	22,061	1,217	22,061	22,659	12/31/2023
69337VAE0	919,715	916,508	3,207	916,508	732,736	12/31/2023
76111XZW6	121,955	120,993	962	120,993	124,276	12/31/2023
933634AF4	346,441	322,179	24,262	322,179	333,316	12/31/2023
93934FCE0	474,014	464,332	9,682	464,332	420,942	12/31/2023
93934FEM0	1,097,697	1,096,674	1,023	1,096,674	997,097	12/31/2023
93934FLW0	375,440	374,253	1,187	374,253	349,998	12/31/2023
001406AA5	13,738,225	12,075,906	1,662,319	12,075,906	9,659,191	9/30/2023
16162WNB1	17,516	14,479	3,037	14,479	13,866	9/30/2023
16165MAG3	86,275	86,238	37	86,238	84,508	9/30/2023
3622MPAB4	23,623	23,603	20	23,603	22,244	9/30/2023
38237KAA8	6,102,931	6,102,928	3	6,102,928	5,313,422	9/30/2023
93934FEM0	1,142,251	1,140,786	1,465	1,140,786	997,094	9/30/2023
93934FLW0	405,306	403,946	1,360	403,946	365,203	9/30/2023
L2287*AC1	7,147,104	7,147,103	1	7,147,103	7,069,598	9/30/2023
001406AA5	16,552,779	15,102,593	1,450,186	15,102,593	9,941,657	6/30/2023
12667FJ48	998,527	974,122	24,405	974,122	792,399	6/30/2023
12667FJ55	630,379	614,060	16,319	614,060	494,552	6/30/2023
17029PAA3	5,473,156	5,106,454	366,702	5,106,454	5,411,126	6/30/2023
17029RAA9	137,157	1,247	135,910	1,247	124,689	6/30/2023
17309BAD9	174,834	117,045	57,789	117,045	136,324	6/30/2023
69336QAL6	1,621,715	1,616,488	5,227	1,616,488	1,525,787	6/30/2023
93934FEM0	1,184,919	1,181,998	2,921	1,181,998	1,059,754	6/30/2023
93934FLW0	412,896	409,344	3,552	409,344	378,281	6/30/2023
38237KAA8	9,085,160	9,075,009	10,151	9,075,009	8,253,553	3/31/2023
61946TAA3	3,911,015	3,899,771	11,244	3,899,771	3,287,074	3/31/2023
69336QAL6	1,634,524	1,629,343	5,181	1,629,343	1,543,314	3/31/2023
93934FEM0	1,196,835	1,192,600	4,235	1,192,600	1,146,517	3/31/2023
93934FKQ4	642,349	631,615	10,734	631,615	633,402	3/31/2023
93934FLW0	450,284	419,187	31,097	419,187	390,856	3/31/2023
Subtotal-General Account	**XXX**	**XXX**	**5,625,072**	**XXX**	**XXX**	
Guaranteed Separate Accounts						
07389NAC9	$ 142,995	$ 139,602	$ 3,393	$ 139,602	$ 142,492	12/31/2023
382371AA0	7,472,642	7,472,639	3	7,472,639	5,767,102	12/31/2023
81744HAF0	190,027	188,659	1,368	188,659	191,306	12/31/2023
86358RXZ5	47,152	45,084	2,068	45,084	44,270	12/31/2023
03842VAB3	4,608,452	4,478,921	129,531	4,478,921	3,802,551	9/30/2023
126694VR6	94,179	86,034	8,145	86,034	78,515	9/30/2023
32052MAA9	779	—	779	—	—	9/30/2023
61946TAA3	3,562,712	3,562,711	1	3,562,711	2,795,121	9/30/2023
382371AA0	7,805,379	7,805,323	56	7,805,323	5,989,729	6/30/2023
38237JAA1	8,632,570	8,632,446	124	8,632,446	6,904,788	6/30/2023
46628BBD1	123,647	113,154	10,493	113,154	101,573	6/30/2023
86358RXZ5	77,001	63,932	13,069	63,932	62,766	6/30/2023
382371AA0	370,995	361,830	9,165	361,830	347,194	3/31/2023
38237JAA1	765,117	737,647	27,470	737,647	716,385	3/31/2023
61946TAA3	3,834,119	3,823,095	11,024	3,823,095	3,222,444	3/31/2023

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
86746CAA9	1,947,069	1,922,837	24,232	1,922,837	1,924,928	3/31/2023
Subtotal-Guaranteed Separate Accounts	**XXX**	**XXX**	**240,921**	**XXX**	**XXX**	
Grand Total	**XXX**	**XXX**	**$ 5,865,993**	**XXX**	**XXX**	

[1] Only the impaired lots within each CUSIP are included within this table.

(4) The following table presents the Company's gross unrealized losses and fair values for loan-backed and structured securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position as of December 31, 2023:

	Less than 12 Months		12 Months or Greater		Total	
	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses
General Account	$ 2,468,832,115	$ 79,030,128	$21,377,504,499	$2,294,039,532	$ 23,846,336,614	$2,373,069,660
Guaranteed Separate Accounts	425,256,674	8,264,455	1,852,837,023	218,830,011	2,278,093,697	227,094,466
Total	$ 2,894,088,789	$ 87,294,583	$23,230,341,522	$2,512,869,543	$ 26,124,430,311	$2,600,164,126

(5) The Company performs quantitative and qualitative analysis to determine if a decline in fair value was temporary. For those securities where the decline was considered temporary, the Company did not take an impairment when it had the ability and intent to hold until recovery. Factors considered in evaluating whether a decline in value is other-than-temporary include: (1) whether the decline is substantial; (2) the duration that the fair value has been less than amortized cost; (3) the financial condition and near-term prospects of the issuer; and (4) the Company's ability and intent to retain the investment for the period of time sufficient to allow for an anticipated recovery in value. In addition, for the non-agency residential mortgage backed securities ("RMBS") portfolio, the Company updates cash flow projections quarterly. A projection is performed for each security based upon the evaluation of prepayment, delinquency, and default rates for the pool of mortgages collateralizing each security, and the projected impact on the course of future prepayments, defaults, and loss in the pool of mortgages, but do not include market prices. As a result, forecasts may change from period to period and additional impairments may be recognized over time as a result of deterioration in the fundamentals of a particular security or group of securities and/or a continuation of heightened mortgage defaults for a period longer than the assumptions used for the forecasts. Both qualitative and quantitative factors are used in creating the Company's RMBS cash flow models. As such, any estimate of impairments is subject to the inherent limitation on the Company's ability to predict the aggregate course of future events. It should therefore be expected that actual losses may vary from any estimate and the Company may recognize additional other-than-temporary losses.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) The Company enters into dollar roll repurchase agreements to sell and repurchase securities. Assets to be repurchased are the same, or substantially the same, as the assets sold. The Company agrees to sell securities at a specified price and repurchase the securities at a lower price. The Company receives cash in the amount of the sales proceeds and establishes a liability equal to the repurchase amount. The difference between the sale and repurchase amounts represents deferred income which is earned over the life of the agreement. The liability for repurchasing the assets is included in borrowed money on Page 3 – Liabilities, Surplus and Other Funds.

(2) The Company enters into securities lending agreements whereby certain investment securities are loaned to third-parties With respect to securities loaned, in order to reduce the Company's risk under these transactions, the Company requires initial cash collateral equal to 102% of the fair value of domestic securities loaned. The Company records an offsetting liability in amounts payable under security lending agreements on Page 3 – Liabilities, Surplus and Other Funds. The Company monitors the fair value of securities loaned with additional collateral obtained as necessary. The borrower of the loaned securities is permitted to sell or repledge those securities.

(3) Collateral Received

a. Aggregate amount of collateral received:

	General Account Dollar Repurchase Agreements	Separate Accounts Dollar Repurchase Agreements	General Account Securities Lending
	Fair Value	Fair Value	Fair Value
Open	$ —	$ —	$ 1,092,720,779
30 days or less	—	—	—
31 to 60 days	—	6,135,504	—
61 to 90 days	—	—	—
Greater than 90 days	—	—	—
Total Collateral Received	$ —	$ 6,135,504	$ 1,092,720,779

b. The Company has not sold or repledged collateral received from dollar repurchase or securities lending agreements. All collateral is received in cash.

NOTES TO FINANCIAL STATEMENTS

c. Cash received on securities lending transactions and repurchase agreements is then reinvested in short-term investments and bonds with various maturities.

(4) The Company's securities lending transactions are not administered by an affiliated agent.

(5) Collateral Reinvestment

a. Aggregate amount of collateral reinvested:

	General Account Dollar Repurchase Agreements		Separate Accounts Dollar Repurchase Agreements		General Account Securities Lending	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Open	$ —	$ —	$ —	$ —	$ —	$ —
30 days or less	—	—	—	—	861,307,630	861,307,427
31 to 60 days	—	—	6,147,704	6,147,704	27,382,469	27,382,449
61 to 90 days	—	—	—	—	39,237,281	39,246,355
91 to 120 days	—	—	—	—	—	—
121 to 180 days	—	—	—	—	6,000,000	6,000,120
181 to 365 days	—	—	—	—	35,925,000	35,923,125
1 to 2 years	—	—	—	—	85,991,106	86,090,894
2 to 3 years	—	—	—	—	70,000,000	70,379,762
Greater than 3 years	—	—	—	—	—	—
Total Collateral Reinvested	$ —	$ —	$ 6,147,704	$ 6,147,704	$1,125,843,486	$1,126,330,132

b. To help manage the mismatch of maturity dates between the security lending transactions and the related reinvestment of the collateral received, the Company invests in highly liquid assets.

(6) The Company has not accepted collateral that it is not permitted by contract or custom to sell or repledge, except as explained above in section (2). In the case of tri-party repurchase agreements, the collateral is kept by the custodian and is not recorded on the Company's financial statements. The Company is not permitted to sell the collateral except in the case of a counterparty default.

(7) The Company does not have any collateral or transactions for securities lending that extend beyond one year from December 31, 2023.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company enters into tri-party reverse repurchase agreements to purchase and resell short-term securities. The Company receives securities as collateral, having a fair value at least equal to 102% of the purchase price paid by the Company for the securities and the Company's designated custodian takes possession of this collateral. The Company is not permitted to sell or repledge these securities. The collateral is not recorded on the Company's financial statements. However, if the counterparty defaults, the Company would then exercise its rights with respect to the collateral, including a sale of the collateral. The fair value of the securities held as collateral is monitored daily and additional collateral is obtained, where appropriate, to protect against credit exposure. The Company records the amount paid for securities purchased under agreements to resell in cash, cash equivalents and short-term investments.

At December 31, 2023, the carrying value and fair value of securities held under agreements to purchase and resell was $768,998,791, which were classified as tri-party reverse repurchase agreements and included with cash, cash equivalents and short-term investments on Page 2 - Assets. The securities had a weighted average maturity of 2 days and a weighted average yield of 1.2%.

(2) Type of repo trades used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)	NO	NO	NO	NO
b. Tri-Party (YES/NO)	YES	YES	YES	YES

NOTES TO FINANCIAL STATEMENTS

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - no maturity	$ —	$ —	$ —	$ —
2. Overnight	$ —	$ —	$ —	$ —
3. 2 days to 1 week	$ 480,940,067	$ 466,561,342	$ 761,488,131	$ 768,998,791
4. > 1 week to 1 month	$ —	$ —	$ —	$ —
5. > 1 month to 3 months	$ —	$ —	$ —	$ —
6. > 3 months to 1 year	$ —	$ —	$ —	$ —
7. > 1 year	$ —	$ —	$ —	$ —
b. Ending Balance				
1. Open - no maturity	$ —	$ —	$ —	$ —
2. Overnight	$ —	$ —	$ —	$ —
3. 2 days to 1 week	$ 462,671,670	$ 445,930,489	$ 761,488,131	$ 768,998,791
4. > 1 week to 1 month	$ —	$ —	$ —	$ —
5. > 1 month to 3 months	$ —	$ —	$ —	$ —
6. > 3 months to 1 year	$ —	$ —	$ —	$ —
7. > 1 year	$ —	$ —	$ —	$ —

(4) Not applicable.

(5) Fair value of securities acquired under repo - secured borrowing:

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$ 480,940,067	$ 466,561,342	$ 761,488,131	$ 768,998,791
b. Ending Balance	$ 462,671,670	$ 445,930,489	$ 761,488,131	$ 768,998,791

(6) Securities acquired under repo - secured borrowing by NAIC designation:

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. Bonds - FV	$ —	$ 768,998,791	$ —	$ —	$ —	$ —	$ —	$ —
b. LB & SS - FV	—	—	—	—	—	—	—	—
c. Preferred stock - FV	—	—	—	—	—	—	—	—
d. Common stock	—	—	—	—	—	—	—	—
e. Mortgage loans - FV	—	—	—	—	—	—	—	—
f. Real estate - FV	—	—	—	—	—	—	—	—
g. Derivatives - FV	—	—	—	—	—	—	—	—
h. Other invested assets - FV	—	—	—	—	—	—	—	—
i. Total assets - FV (sum of a through h)	$ —	$ 768,998,791	$ —	$ —	$ —	$ —	$ —	$ —

(7) Collateral provided - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ —	$ —	$ —	$ —
2. Securities (FV)	$ 490,558,869	$ 475,892,569	$ 776,722,157	$ 784,380,073
3. Securities (BACV)	$ —	$ —	$ —	$ —
4. Nonadmitted subset (BACV)	$ —	$ —	$ —	$ —
b. Ending Balance				
1. Cash	$ —	$ —	$ —	$ —
2. Securities (FV)	$ 471,926,610	$ 454,849,329	$ 776,722,157	$ 784,380,073
3. Securities (BACV)	$ —	$ —	$ —	$ —
4. Nonadmitted subset (BACV)	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

(8) Allocation of aggregate collateral pledged by remaining contractual maturity:

	Amortized Cost	Fair Value
a. Overnight and continuous	$ —	$ —
b. 30 days or less	$ —	$ —
c. 31 to 90 days	$ —	$ —
d. > 90 days	$ 784,380,073	$ 784,380,073

(9) At December 31, 2023 and 2022, the Company did not have a recognized receivable for return of collateral.

(10) At December 31, 2023 and 2022, the Company did not have a recognized liability to return collateral.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for a Sale

Not applicable.

J. Real Estate

(1)a–(1)c The Company had no real estate held for sale at December 31, 2023, and December 31, 2022. During 2023 and 2022, the Company did not recognize any OTTI on real estate held for sale related to a foreclosed residential property.

(2)a–(2)b During both 2023 and 2022, the Company did not recognize any realized gains on the disposition of real estate held for sale.

(3) The Company has not changed plans for the sale of investments in real estate.

(4)a–(4)e The Company does not engage in any land sale operations.

(5)a–(5)b The Company does not hold real estate investments with participating mortgage loan features.

K. Low-Income Housing Tax Credits

(1) The Company has a range of 1 year to 13 years of remaining unexpired tax credits on its investments in LIHTC. The holding period required for the LIHTC investments ranges from 1 years to 16 years.

(2) The amount of LIHTC and other tax benefits recognized during the years ended December 31, 2023 and 2022 was $28,762,460 and $20,988,603, respectively.

(3) The balance of the investment recognized in other invested assets on Page 2 - Assets at December 31, 2023 and 2022 was $273,925,043 and $236,843,475 respectively.

(4) The LIHTC investments are periodically subject to regulatory reviews by housing authorities where the properties are located. The Company is not aware of any adverse issues related to such regulatory reviews.

(5) The Company's investments in LIHTC did not exceed 10% of its admitted assets.

(6)–(7) The Company had no impairments recorded on its LIHTC investments.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted assets (including pledged):

	Gross (Admitted and Nonadmitted) Restricted									Percentage	
	Current Year										
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted and Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.000 %	0.000 %
b. Collateral held under security lending agreements	1,092,720,779	—	—	—	1,092,720,779	511,379,515	581,341,264	—	1,092,720,779	0.498 %	0.471 %
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
d. Subject to reverse repurchase agreements	768,998,791	—	—	—	768,998,791	161,648,526	607,350,265	—	768,998,791	0.351 %	0.332 %
e. Subject to dollar repurchase agreements	—	—	6,109,531	—	6,109,531	26,329,276	(20,219,745)	—	6,109,531	0.003 %	0.003 %
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	181,802,888	—		—	181,802,888	124,314,173	57,488,715	—	181,802,888	0.083 %	0.078 %
i. FHLB capital stock	186,045,100				186,045,100	212,190,500	(26,145,400)	—	186,045,100	0.085 %	0.080 %
j. On deposit with states	270,193,454	—	—	—	270,193,454	325,558,020	(55,364,566)	—	270,193,454	0.123 %	0.117 %
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
l. Pledged collateral to FHLB (including assets backing funding agreements)	3,117,965,286	—	—	—	3,117,965,286	3,691,899,872	(573,934,586)	—	3,117,965,286	1.421 %	1.345 %
m. Pledged as collateral not captured in other categories	79,652,275	—	—	—	79,652,275	8,429,239,887	(8,349,587,612)	—	79,652,275	0.036 %	0.034 %
n. Other restricted assets	7,943,001,078	—	—	—	7,943,001,078	—	7,943,001,078	—	7,943,001,078	3.620 %	3.425 %
o. Total restricted assets	$ 13,640,379,651	$ —	$ 6,109,531	$ —	$13,646,489,182	$ 13,482,559,769	$ 163,929,413	$ —	$ 13,646,489,182	6.220 %	5.885 %

(a) Subset of column 1
(b) Subset of column 3
(c) Column 5 divided by Asset page, Column 1, Line 28
(d) Column 9 divided by Asset page, Column 3, Line 28

(2) The tables below present details of assets pledged as collateral not captured in other categories as of December 31, 2023 and 2022:

	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Reinsurance trust assets	$ 7,943,001,078	$ —	$ —	$ —	$ 7,943,001,078	$ 8,390,306,980	$ (447,305,902)	$ 7,943,001,078	3.620 %	3.425 %
Derivative initial margin collateral	$ 79,652,275				$ 79,652,275	$ 38,932,907	$ 40,719,368	$ 79,652,275	0.036 %	0.034 %
Total (c)	$ 8,022,653,353	$ —	$ —	$ —	$ 8,022,653,353	$ 8,429,239,887	$ (406,586,534)	$ 8,022,653,353	3.657 %	3.460 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total line for columns 1 through 7 should equal 5L(1)m columns 1 through 7 respectively, and total line for Columns 8 through 10 should equal 5H(1)m columns 9 through 11 respectively.

NOTES TO FINANCIAL STATEMENTS

	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Prior Year									
	1	2	3	4	5	6	7	8	9	10
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Reinsurance trust assets	$ 8,390,306,980	$ —	$ —	$ —	$ 8,390,306,980	$ 8,867,870,897	$ (477,563,917)	$ 8,390,306,980	3.718 %	3.766 %
Derivative initial margin collateral	$ 38,932,907	$ —	$ —	$ —	$ 38,932,907	$ —	$ 38,932,907	$ 38,932,907	0.017 %	0.017 %
Total (c)	$ 8,429,239,887	$ —	$ —	$ —	$ 8,429,239,887	$ 8,867,870,897	$ (438,631,010)	$ 8,429,239,887	3.735 %	3.784 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total line for columns 1 through 7 should equal 5L(1)m columns 1 through 7 respectively, and total line for Columns 8 through 10 should equal 5H(1)m columns 9 through 11 respectively.

(3) There were no other restricted assets at December 31, 2023 and 2022.

(4) At December 31, 2023 and 2022, the Company's assets received as collateral, reflected as assets within the Company's financial statements, along with a liability to return such collateral, were as follows:

	2023			
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ 1,772,207,009	$ 1,772,207,009	0.80 %	0.81 %
b. Schedule D, Part 1	—	—	— %	— %
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	—	—	—	—
i. Other	—	—	—	—
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 1,772,207,009	$ 1,772,207,009	0.80 %	0.81 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ 6,135,504	$ 6,135,504	0.05 %	0.05 %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ 6,135,504	$ 6,135,504	0.05 %	0.05 %

* j = Column 1 divided by Assets Page, Line 26 (Column 1)
t = Column 1 divided by Assets Page, Line 27 (Column 1)
** j = Column 1 divided by Assets Page, Line 26 (Column 3)
t = Column 1 divided by Assets Page, Line 27 (Column 3)

The Company received cash collateral on security lending transactions and dollar repurchase agreements of $1,098,856,283 in 2023, which is reflected on the cash line (line a). That cash is then reinvested in short-term investments and bonds with various maturities as shown in Table 5E (3).

	Amount	% of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 1,772,207,009	0.91 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ 6,135,504	0.05 %

* u = Column 1 divided by Liability Page, Line 26 (Column 1)
v = Column 1 divided by Liability Page, Line 27 (Column 1)

NOTES TO FINANCIAL STATEMENTS

Collateral Assets	2022 Book/Adjusted Carrying Value (BACV)	2022 Fair Value	2022 % of BACV to Total Assets (Admitted and Nonadmitted) *	2022 % of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ 569,895,377	$ 569,895,377	0.27 %	0.27 %
b. Schedule D, Part 1	511,379,515	511,379,515	0.24 %	0.25 %
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	—	—	—	—
i. Other	—	—	—	—
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 1,081,274,892	$ 1,081,274,892	0.51 %	0.52 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ 27,291,469	$ 27,291,469	0.19 %	0.19 %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ 27,291,469	$ 27,291,469	0.19 %	0.19 %

* j = Column 1 divided by Assets Page, Line 26 (Column 1)
t = Column 1 divided by Assets Page, Line 27 (Column 1)
** j = Column 1 divided by Assets Page, Line 26 (Column 3)
t = Column 1 divided by Assets Page, Line 27 (Column 3)

The Company received cash collateral on security lending transactions of $538,670,984 in 2022, which is reflected on the cash line (line a). That cash is then reinvested in short-term investments and bonds with various maturities as shown in Table 5E (3).

	Amount	% of Liability to total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 1,081,274,892	0.59 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ 27,289,662	0.19 %

* u = Column 1 divided by Liability Page, Line 26 (Column 1)
v = Column 1 divided by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

The following represents the Company's 5GI securities at December 31, 2023 and 2022. 5GI securities are securities for which the Company does not have all the information required for the NAIC to provide an NAIC designation, but for which the Company is receiving timely payments of principal and interest.

General Account	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investments	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
1. Bonds - AC	21	13	$ 14,775,279	$ 1,100,719	$ 13,565,607	$ 1,061,594
2. Loan-backed and structured securities - AC	10	7	7,294,909	3,417,035	7,977,845	4,126,052
3. Preferred stock - AC	—	—	—	—	—	—
4. Preferred stock - FV	4	1	10,603,835	999,991	10,603,835	999,991
5. Total (1+2+3+4)	35	21	$ 32,674,023	$ 5,517,745	$ 32,147,287	$ 6,187,637

Separate Account	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investments	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
1. Bonds - FV	—	—	$ —	$ —	$ —	$ —
2. Loan-backed and structured securities - AC	2	2	93,286	161,570	91,662	151,509
3. Preferred stock - AC	—	—	—	—	—	—
4. Preferred stock - FV	1	—	1,417,629	—	1,417,629	—
5. Total (1+2+3+4)	3	2	$ 1,510,915	$ 161,570	$ 1,509,291	$ 151,509

AC - Amortized cost

FV - Fair value

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

The following represents the Company's securities sold, redeemed or otherwise disposed as a result of a callable feature (including make whole call provisions) or tender and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee.

	General Account	Separate Account
(1) Number of CUSIPs	38	16
(2) Aggregate Amount of Investment Income	$ 10,239,119	$ 178,798

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company had no investments in joint ventures, limited partnerships or limited liability companies that exceeded 10% of its admitted assets.

B. In 2023, the Company recognized $247,069,803 in OTTI on its investments in limited partnerships, limited liability companies and residuals, which were reflected within realized losses in net income. The impairments were based on facts and circumstances surrounding the ultimate recovery of the cost of the limited partnerships, limited liability companies and residuals, and were derived from the investment results of the underlying assets within the limited partnerships, limited liability companies and residuals.

7. Investment Income

A. Due and accrued investment income is excluded from surplus when amounts are over 90 days past due or collection is uncertain.

B. At December 31, 2023, the Company had $0 of investment income due and accrued that was nonadmitted.

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

	Amount
Interest Income Due and Accrued	
1. Gross	$ 2,297,000,322
2. Nonadmitted	$ —
3. Admitted	$ 2,297,000,322

D. The aggregate deferred interest.

	Amount
Aggregate deferred interest	$ —

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 589,426,535

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1)- (3) The Company uses derivative instruments to manage interest rate, currency risk, and to replicate otherwise permissible investments. These derivative instruments include foreign currency and bond forwards, interest rate options, interest rate and equity futures, interest rate, total return, inflation, credit default and foreign currency swaps. The Company does not engage in derivative instrument transactions for speculative purposes.

Interest Rate Risk Management

The Company enters into interest rate derivatives primarily to minimize exposure to fluctuations in interest rates on assets and liabilities held by the Company.

Interest rate swaps are used by the Company to hedge interest rate risk for individual and portfolios of assets. Interest rate swaps are agreements with other parties to exchange, at specified intervals, the difference between interest amounts calculated by reference to an agreed upon notional value. Generally, no cash is exchanged at the onset of the contract and no principal payments are made by either party. The Company does not act as an intermediary or broker in interest rate swaps. At December 31, 2023, the Company had interest rate swaps with a fair value of $168,898,043 and a carrying value of $166,115,625. Interest rate swaps which qualify and are designated as cash flow hedges are used by the Company to convert floating rate assets to fixed rate assets. These interest rate swaps are valued and reported in a manner consistent with the hedged asset. Inflation swaps are used by the Company to hedge inflation risk of certain policyholder liabilities linked to the U.S. Consumer Price Index. At December 31, 2023, the Company had inflation swaps with a fair value and carrying value of $(21,148,950).

Interest rate (Treasury) futures are used by the Company to manage duration of the Company's fixed income portfolio. Interest rate futures are exchange traded contracts to buy or sell a bond at a specific price at a future date. At December 31, 2023, the Company had interest rate futures with a fair value and carrying value of $(404,832).

Interest rate options are used by the Company to hedge the risk of increasing interest rates on policyholder liabilities. Under these contracts, the Company will receive payments from counterparties should an agreed upon interest rate level be reached and payments will continue to increase under the option contract until an agreed upon interest rate ceiling, if applicable. At December 31, 2023, the Company had interest rate options with a fair value and carrying value of $44,367,490.

Currency Risk Management

The primary purpose of the Company's foreign currency hedging activities is to protect the value of foreign currency denominated assets and liabilities, which the Company has acquired or incurred or anticipates acquiring or incurring, and net investments in foreign subsidiaries from the risk of changes in foreign exchange rates.

Foreign currency swaps are agreements with other parties to exchange, at specified intervals, principal and interest in one currency for the same in another, at a fixed exchange rate, which is generally set at inception and calculated by reference to an agreed upon notional value. Generally, only principal payments are exchanged at the onset and the end of the contract. At December 31, 2023, the Company had foreign currency swaps with a fair value of $659,194,926 and a carrying value of $688,656,167.

Foreign currency forwards involve the exchange of foreign currencies at a specified future date and at a specified price. No cash is exchanged at the time the agreement is entered into. At December 31, 2023, the Company had foreign currency forwards with a fair value of $(8,326,030) and a carrying value of $(8,255,078).

Equity Risk Management

Not applicable.

Credit Risk Management

Not applicable.

Income Generation Transactions

Not applicable.

Replication Transactions

Bond forwards are paired with other investment grade bonds in replication transactions to generate the return and price risk of long-dated fixed income securities. At December 31, 2023, the Company held bond forwards with a fair value of $(240,492,560) and no carrying value.

Interest rate swaps are paired with bonds issued by Collateral Loan Obligation securitizations in replication transactions to generate the return and price risk of long-dated fixed income securities. At December 31, 2023, the Company held interest rate swaps that were part of a replication with a fair value of $(33,762,287) and no carrying value.

Credit default swaps are paired with investment grade bonds in replication transactions to generate the return and price risk of long dated corporate bonds. At December 31, 2023, the Company held credit default swaps with a fair value of $8,415,250 and a carrying value of $3,539,520.

Hedge Effectiveness

To qualify for hedge accounting, the hedge relationship is designated and formally documented at inception detailing the particular risk management objective and strategy for the hedge, including the item and risk that is being hedged, the derivative that is being used, and how effectiveness is assessed.

A derivative must be highly effective in accomplishing the objective of offsetting either changes in fair value or cash flows for the risk being hedged. The Company formally assesses effectiveness of its hedging relationships both at the hedge inception and on an ongoing basis in accordance with its risk management policy. The hedging relationship is considered highly effective if the changes in fair value or discounted cash flows of the hedging instrument are within 80-125% of the inverse changes in the fair value or discounted cash flows of the hedged item.

The Company discontinues hedge accounting prospectively if: (1) it is determined that the derivative is no longer highly effective in offsetting changes in the fair value or cash flows of a hedged item, (2) the derivative expires or is sold, terminated, or exercised, (3) it is probable that the forecasted transaction for which the hedge was entered into will not occur, or (4) management determines that the designation of the derivative as a hedge instrument is no longer appropriate.

NOTES TO FINANCIAL STATEMENTS

(4) The Company had no derivative contracts with financing premiums for the year ended December 31, 2023.

(5) The Company only excludes the cross currency basis spread in its foreign currency swaps from the assessment of effectiveness. As required under SSAP No. 86, the Company reports the impact of the cross-currency basis spread in its designated cross currency swaps as a component of the swap's periodic interest accrual instead of through surplus.

(6) The Company did not have any net gain recognized in unrealized gains and losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.

(7) The Company did not have any cash flow hedges of forecasted transactions except for cash flow hedges related to payments of variable interest on existing financial instruments.

(8) Not applicable.

(9) The Company excludes the cross-currency basis spread in its foreign currency swaps from the assessment of effectiveness as allowed under SSAP No. 86.The fair value of the cross-currency basis spread on the Company's foreign currency swaps, which was excluded from the assessment of effectiveness at December 31, 2023 was $(81) million.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

A. The components of the net deferred tax assets ("DTAs") and deferred tax liabilities ("DTLs") at December 31, 2023 and 2022 were as follows:

		2023		
(1)		Ordinary	Capital	Total
(a)	Gross DTAs	$4,229,464,087	$1,046,804,439	$5,276,268,526
(b)	Statutory valuation allowance adjustment	—		—
(c)	Adjusted gross DTAs (1a - 1b)	4,229,464,087	1,046,804,439	5,276,268,526
(d)	DTAs nonadmitted	127,458,535	—	127,458,535
(e)	Subtotal of net admitted DTAs (1c-1d)	4,102,005,552	1,046,804,439	5,148,809,991
(f)	Gross DTLs	1,208,456,793	2,004,300,428	3,212,757,221
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	$2,893,548,759	$ (957,495,989)	$1,936,052,770

		2022		
		Ordinary	Capital	Total
(a)	Gross DTAs	$3,705,574,418	$1,101,056,742	$4,806,631,160
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Adjusted gross DTAs (1a - 1b)	3,705,574,418	1,101,056,742	4,806,631,160
(d)	DTAs nonadmitted	—	—	—
(e)	Subtotal of net admitted DTAs (1c-1d)	3,705,574,418	1,101,056,742	4,806,631,160
(f)	Gross DTLs	1,087,772,771	1,967,784,827	3,055,557,598
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	$2,617,801,647	$ (866,728,085)	$1,751,073,562

		Change During 2023		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 523,889,669	$ (54,252,303)	$ 469,637,366
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Adjusted gross DTAs (1a - 1b)	523,889,669	(54,252,303)	469,637,366
(d)	DTAs nonadmitted	127,458,535	—	127,458,535
(e)	Subtotal of net admitted DTAs (1c-1d)	396,431,134	(54,252,303)	342,178,831
(f)	Gross DTLs	120,684,022	36,515,601	157,199,623
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	$ 275,747,112	$ (90,767,904)	$ 184,979,208

(2) The admission calculation components were as follows:

		2023		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 241,562,324	$ 241,562,324
(b)	Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	1,669,978,375	24,512,072	1,694,490,447
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	1,669,978,375	24,512,072	1,694,490,447
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	3,207,068,977
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	2,432,027,177	780,730,043	3,212,757,220
(d)	DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$4,102,005,552	$1,046,804,439	$5,148,809,991

		2022		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 243,374,372	$ 243,374,372
(b)	Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	1,475,922,187	31,777,003	1,507,699,190
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	1,475,922,187	31,777,003	1,507,699,190
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	3,012,589,816
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	2,229,652,231	825,905,367	3,055,557,598
(d)	DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$3,705,574,418	$1,101,056,742	$4,806,631,160

		Change During 2023		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ (1,812,048)	$ (1,812,048)
(b)	Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	194,056,188	(7,264,931)	186,791,257
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	194,056,188	(7,264,931)	186,791,257
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	194,479,161
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	202,374,946	(45,175,324)	157,199,622
(d)	DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$ 396,431,134	$ (54,252,303)	$ 342,178,831

NOTES TO FINANCIAL STATEMENTS

(3) The ratio used to determine the applicable period used in 2(b) 1 above and the amount of adjusted capital and surplus used to determine the percentage threshold limitation in 2(b) 2 above are as follows:

	December 31, 2023	December 31, 2022
(a) Ratio percentage used to determine recovery period and threshold limitation amount in 2(b)1 above.	889 %	846 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 21,380,459,844	$ 20,083,932,105

(4) There was no impact on adjusted gross and net admitted DTAs due to tax planning strategies at December 31, 2023 and 2022. The Company did not use reinsurance in its tax planning strategies.

B. The Company had no unrecognized DTLs at December 31, 2023 and 2022.

C. Significant components of income taxes incurred and the changes in DTAs and DTLs for the years ended December 31, 2023 and 2022 were as follows:

(1) Current Income Tax:	December 31, 2023	December 31, 2022	Change
(a) Federal	$ 186,961,264	$ 28,542,530	$ 158,418,734
(b) Foreign	16,481,125	2,237,413	14,243,712
(c) Subtotal	203,442,389	30,779,943	172,662,446
(d) Federal income tax on net capital gains/(losses)	(70,343,520)	(15,359,595)	(54,983,925)
(e) Utilization of capital loss carry-forward	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred	$ 133,098,869	$ 15,420,348	$ 117,678,521

(2) DTAs:	December 31, 2023	December 31, 2022	Change
(a) Ordinary:			
(1) Discounting of unpaid losses	$ —	$ —	$ —
(2) Unearned premium reserve	947,813	1,003,380	(55,567)
(3) Policyholder reserves	1,397,944,837	1,267,250,783	130,694,054
(4) Investments	285,531,997	163,588,151	121,943,846
(5) Deferred acquisition costs	726,145,093	662,831,414	63,313,679
(6) Policyholder dividends accrual	477,911,715	427,746,728	50,164,987
(7) Fixed assets	462,003,390	325,730,689	136,272,701
(8) Compensation and benefits accrual	505,233,364	487,445,107	17,788,257
(9) Pension accrual	195,119,324	189,995,063	5,124,261
(10) Receivables - nonadmitted	132,762,286	129,635,233	3,127,053
(11) Net operating loss carry-forward	—	—	—
(12) Tax credit carry-forward	—	—	—
(13) Other	45,864,268	50,347,870	(4,483,602)
(99) Subtotal	4,229,464,087	3,705,574,418	523,889,669
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	127,458,535	—	127,458,535
(d) Admitted ordinary DTAs (2a99 - 2b - 2c)	4,102,005,552	3,705,574,418	396,431,134
(e) Capital:			
(1) Investments	1,046,148,192	1,100,400,495	(54,252,303)
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	656,247	656,247	—
(4) Other	—	—	—
(99) Subtotal	$ 1,046,804,439	1,101,056,742	(54,252,303)
(f) Statutory valuation allowance adjustment	—	—	—
(g) Nonadmitted	—	—	—
(h) Admitted capital DTAs (2e99 - 2f - 2g)	1,046,804,439	1,101,056,742	(54,252,303)
(i) Total admitted DTAs (2d + 2h)	$ 5,148,809,991	$ 4,806,631,160	$ 342,178,831

NOTES TO FINANCIAL STATEMENTS

(3) DTLs:	December 31, 2023	December 31, 2022	Change
(a) Ordinary:			
(1) Investments	$ 286,607,087	$ 228,670,234	$ 57,936,853
(2) Fixed assets	364,273,459	252,738,621	111,534,838
(3) Deferred & uncollected premium	434,669,529	434,352,805	316,724
(4) Policyholder reserves	116,127,200	169,506,314	(53,379,114)
(5) Other	6,779,518	2,504,797	4,274,721
(99) Subtotal	1,208,456,793	1,087,772,771	120,684,022
(b) Capital:			
(1) Investments	1,862,171,762	1,830,079,035	32,092,727
(2) Real estate	142,128,666	137,705,792	4,422,874
(3) Other	—	—	—
(99) Subtotal	2,004,300,428	1,967,784,827	36,515,601
(c) Total DTLs (3a99 + 3b99)	3,212,757,221	3,055,557,598	157,199,623
(4) Net admitted DTAs/(DTLs) (2i - 3c)	$ 1,936,052,770	$ 1,751,073,562	$ 184,979,208

Change in deferred income tax on change in net unrealized capital gains/losses	$ 113,275,494
Change in net deferred tax related to other items	199,162,249
Change in DTAs nonadmitted	(127,458,535)
Change in net admitted DTAs	$ 184,979,208

(5) The Company had investment tax credits of $64,234,223 and $54,997,983 for the years ended December 31, 2023 and 2022, respectively.

(6) The Company did not have operating loss carry-forwards at December 31, 2023.

(7) The Company had no adjustments to gross DTAs because of a change in circumstances that causes a change in judgment about the realizability of the related DTAs.

(8) The Inflation Reduction Act ("IRA") of 2022 was enacted on August 16, 2022. The IRA includes a new Federal corporate alternative minimum tax ("CAMT"), effective in 2023, that is based on the adjusted financial statement income set forth on the applicable financial statement of an applicable corporation. The NAIC adopted Interpretation ("INT") 23-04 to apply to December 31, 2023. Following that guidance, the Company has determined as of the reporting date it will not be an applicable corporation and will not be liable for CAMT in 2023. The Company is also not a member of a controlled group of corporations that is an applicable corporation.

D. The Company's income tax expense (benefit) and change in net DTAs, for the years ended December 31, 2023 and 2022, differs from the amount obtained by applying the statutory rate of 21% to net gain from operations after dividends to policyholders and before federal income taxes for the following reasons:

	2023	2022	Change
Net gain from operations after dividends to policyholders and before federal income taxes @ statutory rate	$ 57,425,594	$ 42,147,470	$ 15,278,124
Net realized capital gains @ statutory rate	(157,993,535)	(108,927,900)	(49,065,635)
Tax exempt income	(83,525,014)	(18,896,365)	(64,628,649)
Tax credits (net of withholding)	(60,947,269)	(55,814,471)	(5,132,798)
Amortization of IMR	(10,298,881)	(21,089,598)	10,790,717
Dividend from subsidiaries	(100,378,525)	(128,999,535)	28,621,010
Contiguous country branch income	(5,847,326)	(2,464,677)	(3,382,649)
Partnership income from subsidiary	18,992,512	15,144,490	3,848,022
Prior year audit liability and settlement	16,145,908	(617,001)	16,762,909
Nonadmitted assets	(16,805,558)	(2,474,986)	(14,330,572)
Other items impacting surplus	275,184,269	129,212,640	145,971,629
Other	1,984,445	10,459,785	(8,475,340)
Federal and foreign income taxes incurred and change in net deferred taxes during the year	$ (66,063,380)	$ (142,320,148)	$ 76,256,768
Federal income tax expense reported in the Summary of Operations	$ 203,442,389	$ 30,779,943	$ 172,662,446
Capital gains tax expense (benefit) incurred	(70,343,520)	(15,359,595)	(54,983,925)
Change in net DTAs	(199,162,249)	(157,740,496)	(41,421,753)
Federal and foreign income taxes incurred and change in net deferred taxes during the year	$ (66,063,380)	$ (142,320,148)	$ 76,256,768

NOTES TO FINANCIAL STATEMENTS

E. (1) The Company did not have any operating loss and tax credit carry forwards available for tax purposes.

(2) The following income taxes incurred in the current and prior years that will be available in the event of future net losses:

Year 2023	$	—
Year 2022	$	98,343,100
Year 2021	$	330,534,688

(3) At December 31, 2023, the Company had no protective tax deposits on deposit with the Internal Revenue Service under Section 6603 of the Internal Revenue Code.

F. The Company's federal income tax return is consolidated with the following entities:

i. New York Life Insurance and Annuity Corporation ("NYLIAC")
ii. NYLIFE Insurance Company of Arizona ("NYLAZ")
iii. NYLIFE LLC ("NYLIFE LLC") and its domestic affiliates
iv. New York Life Investment Management Holdings LLC ("NYL Investments") and its domestic affiliates
v. New York Life Enterprises ("NYLE") and its domestic affiliates
vi. NYL Investors LLC ("NYL Investors")
vii. Life Insurance Company of North America ("LINA")
viii. New York Life Group Insurance Company of NY ("NYLGICNY")
ix. LINA Benefit Payments, Inc

The Company files a consolidated federal income tax return with certain of its domestic insurance and non-insurance subsidiaries. The consolidated income tax provision or benefit is allocated among the members of the group in accordance with a tax allocation agreement. The tax allocation agreement provides that the Company computes its share of consolidated tax provision or benefit, in general, on a separate company basis, and may, where applicable, include the tax benefits of operating or capital losses utilizable in New York Life's consolidated returns. Intercompany tax balances are settled quarterly on an estimated basis with a final settlement occurring within 30 days of the filing of the consolidated tax return. Current federal income taxes are charged or credited to operations based upon amounts estimated to be payable or recoverable as a result of taxable operations for the current year and any adjustments to such estimates from prior years.

G. The Company does not anticipate any significant changes to its total unrecognized tax benefits within the next 12 months.

H. The Company does not have repatriation transition tax owed under the Tax Cuts and Jobs Act.

I. The Company does not have an AMT credit that was recognized as a current year recoverable or DTA.

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

The following note discloses significant related party transactions.

A-B. During 2023 and 2022, the Company had the following net capital contributions to/(return of capital) from its subsidiaries:

	2023	2022
NYLIFE LLC	$ (16,000,000)	$ —
NYLE	(259,996,400)	(47,400,000)
NYLAZ	250,000,000	—
Total	$ (25,996,400)	$ (47,400,000)

During 2023 and 2022, the Company recorded the following dividend distributions from its subsidiaries:

	2023	2022
NYLIAC	$ —	$ 400,000,000
NYL Investors	165,000,000	155,000,000
MCF	114,992,976	49,283,500
NYLIFE LLC	—	10,000,000
NYLIM	198,000,000	—
Total	$ 477,992,976	$ 614,283,500

NOTES TO FINANCIAL STATEMENTS

Significant transactions entered into or between the Company and its subsidiaries for the years ended December 31, 2023 and 2022 were as follows:

Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Description
1/1/2017 (amended on 12/31/2022)	NYLIM	Non-insurance subsidiary	Note purchase agreement	The Company originally entered into a Note Purchase Agreement with NYLIM Holdings as of January 1, 2017, amended as of September 30, 2021. The Company purchased a $50,000,000 floating rate senior note as of January 1, 2017, which was cancelled and reissued as a $150,000,000 floating rate senior note as of September 30, 2021 (the "2021 Note"). As of December 31, 2022, the agreement was fully amended and restated and the 2021 Note was cancelled and reissued as a $150,000,000 floating rate senior note (the "2022 Note"). At December 31, 2023 and 2022, the facility had no outstanding balance due.
11/29/2022	NYLIAC	Insurance subsidiary	Transfer of assets	Bond asset and cash transfers between the Company and NYLIAC were executed to strengthen duration alignment between asset and liability profiles amongst the insurance companies. The Company acquired bonds with a book value of $3,819,767,069, including realized losses and accrued interest, from NYLIAC in exchange for bonds valued at $2,414,904,932, including realized losses and accrued interest, and cash of $1,419,348,548.
12/31/2015 (last amended as of 12/31/2022)	MCF	Non-insurance subsidiary	Note funding agreement	The Company and NYLIAC entered into a note funding agreement with MCF (as amended from time to time, the "MCF Note Agreement") and acquired a variable funding note issued by MCF thereunder (the "2015 Note"). On July 1, 2018, the 2015 Note was canceled and reissued (the "2018 Note"), and on March 24, 2020 the 2018 Note was cancelled and reissued (the "2020 Note"). The 2020 Note is reported as a bond, and had an outstanding balance for the Company of $3,495,425,528 and $3,704,302,877 at December 31, 2023 and 2022, respectively. The funding limit is determined using 2.25% multiplied by the cash and invested assets amount, as of such date of determination. Cash and invested assets amount means, as of any date of determination, the sum of (x) the net admitted cash and invested assets of NYLIAC and LINA (y) the net admitted cash and invested assets of NYLIC (excluding any portion thereof attributable to NYLIC's investment in NYLIAC and LINA), in each case, based on the most recently available quarterly or annual financial statements of NYLIC, NYLIAC or LINA, as applicable.
10/1/1997 (last amended as of 10/7/2022)	New York Life Capital Corporation ("NYLCC")	Non-insurance subsidiary	Revolving credit agreement	NYLCC, a wholly owned subsidiary of NYLIFE LLC (which is a wholly owned subsidiary of the Company), has a revolving credit agreement with the Company, whereby NYLCC has agreed to make loans to the Company in an amount up to, but not exceeding, $3,500,000,000. NYLCC's outstanding principal amount of commercial paper at December 31, 2023 was $419,033,090.
9/15/2022 (previous agreement terminated on 9/15/2022)	NYLCC	Non-insurance subsidiary	Revolving credit facility	The Company and NYLCC entered into a five-year $1,750,000,000 revolving credit facility (the "2022 Credit Facility") with a syndicate of lenders. The 2022 Credit Facility replaced a $1,500,000,000 credit facility that went into effect on 1/29/19. The Company and NYLCC are borrowers under the 2022 Credit Facility. At December 31, 2023 and 2022, the credit facility was not used and there was no outstanding balance.
12/5/2023 (previous agreement terminated on 12/5/2023)	MCF	Non-insurance subsidiary	Revolving credit facility	The Company and MCF entered into a 364-day $400,000,000 revolving credit facility (the "2023 MCF Credit Facility") with a syndicate of lenders, with MCF and borrower and the Company as guarantor. The 2023 MCF Credit Facility had no outstanding borrowings as of December 31, 2023. The 2023 MCF Credit Facility replaced a 364-day $400,000,000 credit facility dated December 6, 2022 (the "2022 MCF Credit Facility") with MCF as borrower and the Company as guarantor. The 2022 MCF Credit Facility had no outstanding borrowings as of December 31, 2022.
9/30/1993 (last amended as of 12/30/2022)	NYLIAC	Insurance subsidiary	Revolving credit agreement	The Company has a revolving credit agreement with NYLIAC whereby the Company may loan in the amount of up to $3,500,000,000. At December 31, 2023 and 2022, the credit facility was not used, no interest was paid and there was no outstanding balance due.
4/1/1999 (last amended as of 12/30/2022)	NYLIAC	Insurance subsidiary	Revolving credit agreement	The Company has a revolving credit agreement with NYLIAC, whereby the Company may borrow in the amount of up to $900,000,000. At December 31, 2023 and 2022, the credit facility was not used, no interest was paid and there was no outstanding balance due.
12/31/2020 (amended as of 10/26/2022)	LINA	Insurance subsidiary	Revolving credit agreement	The Company, as lender, has a revolving credit agreement with LINA, as borrower, for a maximum aggregate amount of $100,000,000. At December 31, 2023 and 2022, the credit facility was not used, no interest was paid, and there was no outstanding balance due.
6/1/2020 (last amended as of 11/1/2023)	NYL Investors LLC	Non-insurance subsidiary	Investment advisory agreement	The Company is party to an investment advisory agreement with NYL Investors, as amended from time to time, to receive investment advisory and administrative services from NYL Investors. For the years ended December 31, 2023 and 2022, the fees incurred associated with these services, amounted to $243,686,744 and $236,280,051, respectively.

NOTES TO FINANCIAL STATEMENTS

Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Description
Various	Various Affiliates	Insurance and non-insurance subsidiaries	Services agreement	Under various written agreements, the Company has agreed to provide certain of its direct and indirect subsidiaries with certain services and facilities including but not limited to the following: accounting, tax and auditing services, legal services, actuarial services, electronic data processing operations, and communications operations. Such costs amounting to $1,463,755,585 and $1,375,940,393 for the years ended December 31, 2023 and 2022, respectively, were incurred by the Company and billed to its subsidiaries. The Company is reimbursed for the identified costs associated with these services and facilities. The terms of the agreements require that these amounts be settled in cash within 90 days.
Various	NYLIAC	Insurance subsidiary	Acquisition of corporate owned life insurance ('"COLI")	The Company has purchased various COLI policies from NYLIAC for the purpose of informally funding certain benefits for the Company's employees and agents. These policies were issued to the Company on the same terms as policies sold to unrelated customers. Of the $4,308,056,502 cash surrender value at December 31, 2023 and 2022, $3,284,593,228 and $3,286,491,754, respectively, is invested in NYLIAC's general account, and $1,023,463,273 and $894,273,629, respectively, is invested in NYLIAC's separate accounts products. The investments in NYLIAC's separate accounts are allocated to the following categories based on primary underlying investment characteristics: 4% bonds, 95% stocks, and 1% real estate. During 2023 and 2022, the Company recorded income and loss related to these policies of $232,237,822 and $57,679,739, respectively.
Various	NYLIAC	Insurance subsidiary	Structured settlement agreements	The Company is the assumed obligor for certain structured settlement agreements with unaffiliated insurance companies, beneficiaries and other non-affiliated entities. To satisfy its obligations under these agreements, the Company owns single premium annuities issued by NYLIAC. The obligations are based upon the actuarially determined present value of expected future payments.
Various	NYLIAC	Insurance subsidiary	Structured settlement agreements	The Company has issued $10,774,330,335 and $10,235,624,129 at December 31, 2023 and 2022, respectively, of single premium annuities to NYLIAC in connection with NYLIAC's obligation under structured settlement agreements. NYLIAC has directed the Company to make the payments under the annuity contracts directly to beneficiaries under the structured settlement agreements.
Various	NYLIAC, LINA and NYLGICNY	Insurance subsidiary	Participation in mortgage loans, REO and Real Estate	A real estate property acquired through foreclosure is called a REO Portfolio. NYLIAC, LINA, and NYLGICNY's interests in commercial mortgage loans are primarily held in the form of participations in mortgage loans originated or acquired by the Company. The Participation Companies' interest in the ownership of REO Portfolio is called REO Ownership Interest. Under the participation agreement for the mortgage loans, it is agreed between the Company and the Participation Companies that the proportionate interest (as evidenced by a participation certificate) in the underlying mortgage loan, including without limitation, the principal balance thereof, all interest which accrues thereon, and all proceeds generated there from, will be pari passu with the Company's and pro rata based upon the respective amounts funded by the Company and the Participation Companies in connection with the applicable mortgage loan origination or acquisition. Consistent with the participation arrangement, all mortgage loan documents name the Company (and not both the Participation Companies and the Company) as the lender but are held for the benefit of both the Company and the Participation Companies pursuant to the applicable participation agreement. The Company retains general decision making authority with respect to each mortgage loan, although certain decisions require the Participation Companies approval.
6/11/2012	NYLIAC	Insurance subsidiary	Tenancy in common agreement	In connection with a $150,000,000 land acquisition of a fee simple estate in land underlying an office building and related improvements and encumbered by a ground lease located at 1372 Broadway, New York, New York by the Company (73.8% interest) and NYLIAC (26.2% interest), the Company and NYLIAC entered into a Tenancy In Common Agreement in which the agreement sets forth the terms that govern, in part, each entity's interest in the property. For both of the years ended December 31, 2023 and 2022, income earned amounted to $8,531,749 and $8,065,854, respectively.
10/5/2017	NYLIAC	Insurance subsidiary	Mortgage loan on real estate	In connection with the acquisition of an office building by REEP-OFC 2300 Empire LLC and a pledge of an unleveraged equity interest in the owner of Retreat at Seven Bridges, an existing multifamily property, NYLIAC provided a first mortgage loan to REEP-OFC 2300 Empire LLC and REEP-MF Woodridge IL LLC. The Company reports this investment as a limited partnership investment. The mortgage loan has been paid in full on July 27, 2023.

C. The Company had no transaction with related parties not reported on schedule Y.

D. At December 31, 2023 and 2022, the Company reported a net amount of $151,720,589 and $117,157,516 respectively, due from subsidiaries. These balances exclude investments transactions previously discussed in section A.-B. The terms of the underlying agreements generally require that these amounts be settled in cash within 90 days.

NOTES TO FINANCIAL STATEMENTS

E. Refer to sections A-B for significant administrative and advisory agreements the Company has entered into with its subsidiaries.

F. In the ordinary course of business Company may enter into guarantees and/or keep wells between itself and its subsidiaries. Refer to Note 14 - Liabilities, Contingencies and Assessments for more information.

G. The Company is a mutual insurance company and is not directly or indirectly owned by any other company, corporation, group of companies, partnership or individual.

H. The Company does not own any shares of an upstream affiliate either directly or through its subsidiaries.

I. The Company does not have an investment in an SCA entity that exceeds 10% of the Company's admitted assets.

J. The Company did not recognize any impairment write down for its investments in Subsidiary, Controlled or Affiliated Companies during the statement period.

K. Not applicable.

L. (1)-(2) The Company holds investments in certain downstream non-insurance holding companies and utilizes the look-through approach for the valuation of these companies.

The downstream non-insurance holding companies and the associated carrying value of the Company's investment in these companies are listed below:

Company	Carrying Value 2023	Carrying Value 2022
NYL Enterprises LLC	$ 111,909,640	$ 55,209,010
NYLIFE LLC	52,600,470	53,766,555
NYLMDC King of Prussia GP, LLC	361,623	367,815
Silver Spring, LLC	—	—
Total	$ 164,871,733	$ 109,343,380

(3) The financial statements of NYL Enterprises LLC, NYLIFE LLC, NYLMDC King of Prussia GP, LLC, and Silver Spring, LLC (collectively the "downstream non-insurance holding companies") were not audited at December 31, 2023 and 2022.

(4) The Company has limited the value of its investment in the downstream non-insurance holding companies to the value contained in the financial statements of the underlying investments, which will be audited, including adjustments required by SSAP 97, of the downstream non-insurance holding companies.

(5) The downstream non-insurance holding companies had no commitments, contingencies or guarantees.

M. The Company does not have affiliated common stock investments other than its insurance subsidiaries.

N. The Company does not report any investments in insurance subsidiaries for which the audited statutory equity reflects a departure from NAIC SAP.

SCA Entity	Monetary Effect on NAIC SAP		Amount of Investment	
(Investment in Insurance SCA Entities)	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements *
NYLIAC	$ —	$ —	$ 8,929,135,758	$ 8,929,135,758
LINA	$ —	$ —	$ 1,859,659,664	$ 1,859,659,664
NYLAZ	$ —	$ —	$ 308,303,890	$ 308,303,890
NYLGICNY	$ —	$ —	$ 190,112,321	$ 190,112,321

* Per AP&P Manual (without permitted or prescribed practices)

O. The Company does not hold investments in an SCA in a loss position.

11. Debt

A. Borrowed money is generally carried at the unpaid principal balance and any interest payable and consisted of the following at December 31, 2023:

	Carrying Value
Loan Payable to NYLCC, various maturities, latest being March 27, 2024 (weighted average rate of 0.16%); Refer to Note 10B "Information Concerning Parent, Subsidiaries and Affiliates"	$ 419,033,090
Total borrowed money	$ 419,033,090

B. Federal Home Loan Bank ("FHLB") Agreements

(1) On February 26, 2008, the Company became a member of the FHLB of NY and began issuing funding agreements to the FHLB of NY in exchange for cash. The proceeds from the sale of these funding agreements are invested to earn a spread on the business. The funding agreements are issued through the general account and are included in the liability for deposit-type contracts on Page 3 – Liabilities, Surplus and Other Funds. When a funding agreement is issued, the Company is required to post collateral in the form of eligible securities including mortgage-backed, government and agency debt instruments for each of the advances received. Upon any event of default by the Company, the FHLB of NY's recovery on the collateral is limited to the amount of the Company's liability to the FHLB of NY. The table below indicates the amounts of FHLB of NY stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB of NY.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB of NY Capital Stock

a. Amount of FHLB of NY common stock held, in aggregate, is as follows:

1. Current Year

	Total	General Account	Separate Accounts
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	48,210,000	48,210,000	—
(c) Activity stock	137,835,000	137,835,000	—
(d) Excess stock	—	—	—
(e) Aggregate total	$ 186,045,000	$ 186,045,000	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 11,595,080,838	$ 11,595,080,838	$ —

2. Prior Year

	Total	General Account	Separate Accounts
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	48,480,400	48,480,400	—
(c) Activity stock	163,710,000	163,710,000	—
(d) Excess stock	—	—	—
(e) Aggregate total	$ 212,190,400	$ 212,190,400	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 11,139,040,599	$ 11,139,040,599	$ —

The FHLB borrowing capacity for the Company is determined using 5% of the Company's total admitted assets at the current reporting date, less any secured borrowing amounts.

b. Membership stock (Class A and B) eligible and not eligible for redemption is as follows:

	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
Membership stock						
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	$ 48,210,000	$ 48,210,000	$ —	$ —	$ —	$ —

(3) Collateral pledged to FHLB of NY

a. Amount pledged as collateral as of reporting date is as follows:

	Fair Value[1]	Carrying Value[1]	Aggregate Total Borrowing
1. Current year total general and separate accounts	$ 8,027,734,529	$ 8,867,106,482	$ 3,117,965,286
2. Current year general account	$ 8,027,734,529	$ 8,867,106,482	$ 3,117,965,286
3. Current year separate accounts	$ —	$ —	$ —
4. Prior year total general and separate accounts	$ 6,574,917,031	$ 7,598,586,387	$ 3,691,899,872

[1] Includes amounts in excess of minimum requirements.

b. Maximum amount of collateral pledged during reporting period is as follows:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	$ 7,851,502,746	$ 9,010,080,653	$ 2,970,917,422
2. Current year general account	$ 7,851,502,746	$ 9,010,080,653	$ 2,970,917,422
3. Current year separate accounts	$ —	$ —	$ —
4. Prior year total general and separate accounts	$ 6,714,362,570	$ 7,919,042,346	$ 2,820,196,634

(4) Borrowing from FHLB of NY

a. Amount borrowed as of reporting date is as follows:

1. Current Year

	Total	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	$ —
(b) Funding agreements	3,117,965,286	3,117,965,286	—	3,117,965,286
(c) Other	—	—	—	—
(d) Aggregate total	$ 3,117,965,286	$ 3,117,965,286	$ —	$ 3,117,965,286

2. Prior Year

	Total	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	$ —
(b) Funding agreements	3,691,899,872	3,691,899,872	—	3,691,899,872
(c) Other	—	—	—	—
(d) Aggregate total	$ 3,691,899,872	$ 3,691,899,872	$ —	$ 3,691,899,872

NOTES TO FINANCIAL STATEMENTS

b. Maximum amount borrowed during current reporting period is as follows:

	Total	General Account	Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding agreements	3,192,685,050	3,192,685,050	—
3. Other	—	—	—
4. Aggregate total	$ 3,192,685,050	$ 3,192,685,050	$ —

c. FHLB of NY borrowings subject to prepayment obligations is as follows:

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	N/A
2. Funding agreements	No
3. Other	N/A

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

A. Defined Benefit Plans

The Company maintains various tax-qualified and non-qualified defined benefit pension plans covering eligible U.S. employees and agents. The tax-qualified plan for employees includes both a traditional formula and a cash balance formula. The applicability of these formulas to a particular plan participant is generally determined by age and date of hire. Under the traditional formula, benefits are based on final average earnings and length of service. The cash balance formula credits employees' accounts with a percentage of eligible pay each year based on years of service, along with annual interest credits at rates based on IRS guidelines. Benefits under the tax-qualified plan for agents are based on length of service and earnings during an agent's career. The non-qualified pension plans provide supplemental benefits in excess of the maximum benefits applicable to a tax-qualified plan.

The tax-qualified defined benefit pension plans of the Company are funded solely by Company contributions. The Company's funding policy is to make annual contributions that are no less than the minimum amount needed to comply with the requirements of the Employee Retirement Income Security Act of 1974, as amended ("ERISA"), and the Internal Revenue Code ("IRC") of 1986, as amended, and no greater than the maximum amount deductible for federal income tax purposes. In 2023 and 2022, the Company did not make any voluntary contributions to the tax-qualified plans. No contributions were required to satisfy the minimum funding requirements under ERISA and the IRC.

The Company has established separate irrevocable grantor trusts covering certain of the non-qualified arrangements to help protect non-qualified payments thereunder in the event of a change in control of the Company. The grantor trusts are not subject to ERISA.

Other Postretirement Benefits

The Company provides certain health care and life benefits for eligible retired employees and agents (and their eligible dependents). Employees are eligible for retiree health and life benefits if, at their termination of service, they are at least age 55 with 10 or more years of service with the Company. Agents are generally eligible for retiree health and life benefits if they meet certain age and service criteria on the date they terminate service. In either case, an employee or agent must be enrolled in active health care coverage on the date they terminate service to be eligible for retiree coverage.

Employees and agents who retired prior to January 1, 1993 and agents who were active on December 31, 1992 and met certain age or service criteria on that date do not make contributions toward retiree health care coverage. All other eligible employees and agents may be required to contribute towards retiree health care coverage. The Company pays the entire life insurance costs for retired employees and agents.

The Company has established two separate Voluntary Employees Beneficiary Association ("VEBA") Trusts, the Employees' Life and Health Benefit Trust ("Employee VEBA") and the Agents' Life and Health Benefit Trust ("Agent VEBA"). The Employee VEBA is currently exclusively used to fund a portion of the postretirement health and life benefits for retired employees, and the Agent VEBA is currently exclusively used to fund a portion of the postretirement health and life benefits for retired agents. In addition, the tax-qualified pension plan for agents includes a medical-benefit component to fund a portion of the postretirement obligations for retired agents and their dependents in accordance with IRC Section 401(h). The Company pays the remaining balance of these costs.

Postemployment Benefits and Compensated Absences

The Company provides compensated absences to eligible employees during employment, and certain benefits to eligible employees and agents after termination of service. These include, but are not limited to, salary continuation during medical and pregnancy leaves, short-term disability-related benefits, and continuation of health care benefits.

The Company has accrued obligations of $2,411,000 and $2,103,000 related to these benefits at December 31, 2023 and 2022, respectively. For the years ended December 31, 2023 and 2022, the net periodic benefit costs associated with these programs were $11,900,423 and $11,120,000, respectively.

Postemployment costs of $6,961,155 and $5,750,808 were billed to subsidiaries for the years ended December 31, 2023 and 2022, respectively.

NOTES TO FINANCIAL STATEMENTS

The tables below are for financial reporting purposes only and do not reflect the status of the assets of each of the plans under applicable law:

(1) Change in benefit obligation

a. Pension benefits

	Overfunded		Underfunded	
	2023	2022	2023	2022
1. Benefit obligation at beginning of year	$ 6,542,375,071	$ 8,391,800,021	$ 1,019,547,273	$ 1,298,011,010
2. Service cost	131,792,864	174,100,299	13,987,069	19,827,066
3. Interest cost	323,955,156	200,824,580	50,442,024	30,953,047
4. Contribution by plan participants	—	—	—	—
5. Actuarial losses/(gains)	221,196,180	(1,857,994,873)	39,912,600	(262,815,603)
6. Benefits paid	(378,491,390)	(366,354,956)	(67,681,796)	(66,428,247)
7. One-time contractual termination benefit	—	—	—	—
8. Plan amendments	—	—	—	—
9. Benefit obligation at end of year	$ 6,840,827,881	$ 6,542,375,071	$ 1,056,207,170	$ 1,019,547,273

b. Postretirement benefits

	Overfunded		Underfunded	
	2023	2022	2023	2022
1. Benefit obligation at beginning of year	$ 194,783,112	$ 279,541,403	$ 1,056,688,588	$ 1,415,339,202
2. Service cost	1,921,875	2,719,998	14,360,920	21,936,946
3. Interest cost	9,594,411	6,532,881	53,004,597	36,259,960
4. Contribution by plan participants	2,903,871	3,342,930	10,767,313	10,854,054
5. Actuarial losses/(gains)	6,092,239	(78,489,184)	(6,063,606)	(366,382,770)
6. Benefits paid	(20,563,387)	(18,864,916)	(59,265,039)	(61,318,804)
7. One-time contractual termination benefit	—	—	—	—
8. Plan amendments	—	—	—	—
9. Benefit obligation at end of year	$ 194,732,121	$ 194,783,112	$ 1,069,492,773	$ 1,056,688,588

(2) Change in plan assets

	Pension Benefits		Postretirement Benefits	
	2023	2022	2023	2022
a. Fair value of plan assets at beginning of year	$ 6,933,905,937	$ 8,663,995,011	$ 823,407,351	$ 996,338,648
b. Actual return on plan assets	681,036,455	(1,363,734,118)	115,775,747	(156,204,774)
c. Reporting entity contribution	67,681,796	66,428,247	49,066,942	49,260,213
d. Plan participants' contributions	—	—	13,671,184	14,196,984
e. Benefits paid	(446,173,186)	(432,783,203)	(79,828,426)	(80,183,720)
f. Fair value of plan assets at end of year	$ 7,236,451,002	$ 6,933,905,937	$ 922,092,798	$ 823,407,351

(3) Funded status

	Pension Benefits		Postretirement Benefits	
	2023	2022	2023	2022
a. Components				
1. Prepaid benefit costs	$ 2,361,309,752	$ 2,509,130,214	$ —	$ —
2. Overfunded plan assets	$ (1,965,686,631)	$ (2,117,599,348)	$ 79,003,600	$ 48,863,615
3. Accrued benefit costs*	$ 778,001,905	$ 767,733,233	$ 594,451,377	$ 617,267,029
4. Liability for benefits*	$ 278,205,265	$ 251,814,040	$ (173,315,681)	$ (140,339,065)
b. Assets and liabilities recognized				
1. Assets (nonadmitted)	$ (395,623,121)	$ (391,530,866)	$ (79,003,600)	$ (48,863,615)
2. Liabilities recognized	$ 1,056,207,170	$ 1,019,547,273	$ 421,135,696	$ 476,927,964
c. Unrecognized liabilities	$ —	$ —	$ —	$ —

* Accrued benefit costs for both Pension Benefits and Postretirement Benefits are included on Page 3 - Liabilities, Surplus and Other Funds on Line 12 - General expenses due or accrued. Liability for benefits for both Pension Benefits and Postretirement Benefits are included on Page 3 - Liabilities, Surplus and Other Funds on Line 25 - Aggregate write-ins for liabilities.

NOTES TO FINANCIAL STATEMENTS

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2023	2022	2023	2022
a. Service cost	$ 145,779,933	$ 193,927,365	$ 16,282,795	$ 24,656,944
b. Interest cost	374,397,180	231,777,627	62,599,008	42,792,841
c. Expected return on plan assets	(438,072,564)	(487,252,114)	(48,004,422)	(57,982,078)
d. Transition asset or obligation	—	—	—	—
e. Amortization of losses/(gains)	147,573,294	166,623,880	(6,153,485)	5,232,182
f. Amortization of prior service credit	(3,906,913)	(3,906,913)	(16,541,001)	(16,541,001)
g. Amortization of nonvested prior service cost	—	—	18,068,395	19,067,086
h. Net periodic benefit cost	$ 225,770,930	$ 101,169,845	$ 26,251,290	$ 17,225,974

The Company shares the net periodic benefit cost of certain pension and postretirement benefits with its subsidiaries. The expenses for these plans are allocated to each subsidiary in accordance with an intercompany cost sharing arrangement. The liabilities for these plans are included with the liabilities for the corresponding plan of the Company. Pension costs of $46,215,032 and $52,753,331 were billed to subsidiaries for the years ended December 31, 2023 and 2022, respectively. Postretirement costs of $6,582,677 and $9,537,180 were billed to subsidiaries for the years ended December 31, 2023 and 2022, respectively.

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2023	2022	2023	2022
a. Items not yet recognized as a component of net periodic benefit cost - prior year	$ 2,369,413,388	$ 2,801,954,599	$ (189,202,680)	$ 49,240,689
b. Net transition asset or obligation recognized	—	—	—	—
c. Net prior service cost or credit arising during the period	—	—	—	—
d. Net prior service credit recognized	3,906,913	3,906,913	16,541,001	16,541,001
e. Net nonvested prior service cost recognized	—	—	(18,068,395)	(19,067,086)
f. Net (loss)/gain recognized	(147,573,294)	(166,623,880)	6,153,485	(5,232,182)
g. Net loss/(gain) arising during the period	18,144,889	(269,824,244)	(67,742,692)	(230,685,102)
h. Items not yet recognized as a component of net periodic benefit cost - current year	$ 2,243,891,896	$ 2,369,413,388	$ (252,319,281)	$ (189,202,680)

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2023	2022	2023	2022
a. Net transition asset or obligation	$ —	$ —	$ —	$ —
b. Net nonvested prior service cost	$ —	$ —	$ 15,711,916	$ 33,780,311
c. Net prior service credit	$ (1,211,144)	$ (5,118,057)	$ (67,031,202)	$ (83,572,203)
d. Net recognized losses/(gains)	$ 2,245,103,040	$ 2,374,531,445	$ (200,999,995)	$ (139,410,788)

Increases or decreases in the funded status are reported as direct adjustments to surplus. Any overfunded plan assets are nonadmitted. Associated deferred tax assets are also recorded and admitted to the extent that contributions will be made over the next three tax years.

(7) Weighted-average assumptions used to determine benefit obligations for the years ended December 31, 2023 and 2022:

	Pension Benefits		Postretirement Benefits		Postemployment Benefits	
	2023	2022	2023	2022	2023	2022
Discount rate	5.04%	5.22%	5.07%	5.25%	5.06%	5.24%
Rate of compensation increase:						
Employees	5.16%	5.16%	5.16%	5.16%	N/A	N/A
Agents	5.45%	5.45%	N/A	N/A	N/A	N/A
Interest crediting rates for cash balance plans	3.66%	3.34%	N/A	N/A	N/A	N/A

Weighted-average assumptions used to determine net periodic benefit cost for the years ended December 31, 2023 and 2022:

	Pension Benefits		Postretirement Benefits		Postemployment Benefits	
	2023	2022	2023	2022	2023	2022
Discount rate (for benefit obligation)	5.22%	3.00%	5.25%	3.08%	5.24%	3.02%
Service cost discount rate	5.32%	3.22%	5.37%	3.37%	N/A	N/A
Effective rate of interest (on benefit obligation)	5.11%	2.44%	5.13%	2.58%	N/A	N/A
Expected long-term rate of return on plan assets	6.50%	5.75%	5.84%	5.83%	N/A	N/A
Rate of compensation increase:						
Employees	5.16%	5.16%	5.16%	5.16%	N/A	N/A
Agents	5.45%	5.45%	N/A	N/A	N/A	N/A
Interest crediting rates for cash balance plans	3.66%	3.34%	N/A	N/A	N/A	N/A

The Company uses a full yield curve approach to determine its U.S. pension and other postretirement benefit obligations as well as the service and interest cost components of net periodic benefit cost.

NOTES TO FINANCIAL STATEMENTS

The discount rates used are based on hypothetical AA yield curves represented by a series of spot discount rates from half a year to 99 years. The spot rate curves are derived from a direct calculation of the implied forward curve, based on the included bond cash flows. Each bond issue underlying the yield curve is required to be non-callable, with a rating of AA, when averaging all available ratings by Moody's Investor Services, Standard & Poor's and Fitch. Additionally, each bond must have at least $300,000,000 par outstanding to ensure it is sufficiently marketable. Finally, the outlier bonds (i.e. those whose yields to maturity significantly deviate from the average yield in each maturity grouping) are removed. The yields are used to discount future pension and other postretirement plan cash flows at an interest rate specifically applicable to the timing of each respective cash flow. For disclosure purposes, the sum of these discounted cash flows are totaled into a single present value and an equivalent weighted-average discount rate is calculated by imputing the singular interest rate that equates the total present value of the stream of future cash flows.

The Company utilizes a full yield curve approach in the calculation of the service and interest cost components by applying the specific spot rates along the yield curve used in the determination of the benefit obligation to their relevant underlying projected cash flows. The current approach provides a more precise measurement of service and interest cost by improving the correlation between projected benefit cash flows and their corresponding spot rates.

The expected long-term return on assets for the tax-qualified pension plans and the VEBA Trusts is based on (1) an evaluation of the historical behavior of the broad financial markets, (2) the plan's target asset allocation, and (3) the future expectations for returns for each asset class, modified by input from the plans' investment consultant based on the current economic and financial market conditions.

(8) The aggregate amount of the accumulated benefit obligation for defined benefit pension plans was $7,531,501,087 as of December 31, 2023 and $7,226,521,633 as of December 31, 2022.

(9) The determination of the annual rate of increase in the per capita cost of covered health care benefits is reviewed separately for medical and prescription drug plans as well as for participants under and over age 65. At December 31, 2023, these assumed future rates of increase are the same for both medical and prescription drug plans but differ between participants under and over age 65. For dental plans, the annual rate of increase in the per capita cost utilizes a single rate for all participants.

In measuring the year-end 2023 obligations, the annual rate of increase in the per capita cost of covered health care medical benefits and prescription drug benefits for 2023 was assumed to be 7.95% for participants under 65 and 10.15% for participants age 65 and over. For participants under age 65, the rate was assumed to decline gradually to 4.50% by 2031 and remain at that level thereafter. For participants age 65 and over, the rate was assumed to decline gradually to 4.50% by 2031 and remain at that level thereafter. For dental plans, the annual rate of increase in the per capita cost of covered health care benefits was assumed to be 4.50% for all participants for 2024 and beyond.

In measuring the year-end 2022 obligations, the annual rate of increase in the per capita cost of covered health care medical benefits and prescription drug benefits for 2022 was assumed to be 6.85% for participants under 65 and 6.65% for participants age 65 and over. For participants under age 65, the rate was assumed to decline gradually to 4.50% by 2030 and remain at that level thereafter. For participants age 65 and over, the rate was assumed to decline gradually to 4.50% by 2030 and remain at that level thereafter. For dental plans, the annual rate of increase in the per capita cost of covered health care benefits was assumed to be 4.50% for all participants for 2023 and beyond.

(10) The estimated future benefit payments are based on the same assumptions used to measure the benefit obligations at December 31, 2023. The following benefit payments, which reflect expected future service, as appropriate, are expected to be paid:

	Pension Benefits	Postretirement Benefits	Postemployment Benefits
2024	$ 472,900,000	$ 62,500,000	$ 11,400,000
2025	$ 489,000,000	$ 65,100,000	$ 12,100,000
2026	$ 503,000,000	$ 66,400,000	$ 12,800,000
2027	$ 517,700,000	$ 68,600,000	$ 13,500,000
2028	$ 529,600,000	$ 71,200,000	$ 14,200,000
2029 through 2033	$ 2,800,900,000	$ 393,000,000	$ 82,600,000

(11) The Company expects to pay approximately $64,400,000 of non-qualified pension plan benefits during 2024. The Company expects to pay approximately $35,700,000 for other postretirement benefits during 2024.

The Company's funding policy for the tax-qualified pension plans is to make annual contributions that are no less than the minimum amount needed to comply with the requirements of the ERISA and the IRC, and no greater than the maximum amount deductible for federal income tax purposes. The Company does not have any regulatory contribution requirements for 2024 and does not expect to make voluntary contributions to the tax-qualified pension plans.

Prefunding contributions can be made to either of the VEBA Trusts to partially fund postretirement health and life benefits other than pensions. The Company does not expect to make any prefunding contributions to either of the VEBA Trusts in 2024.

(12) Refer to Note 12B for details of the Company's plan assets.

(13)-(15) Not applicable.

(16) The increase in benefit obligation at December 31, 2023 was primarily attributable to actuarial losses in the pension and postretirement plans of $261,108,780, which were largely the result of a decrease in the weighted-average discount rate used to measure plan liabilities.

(17) Refer to funded status disclosure in Note 12A(3).

B. Plan Asset Investment Policies and Strategies

Each tax-qualified pension plan currently invests in two group annuity contracts which are held in separate trusts: one contract is an immediate participation guarantee ("IPG") contract relating to the Company's general account ("GA Contract"), and the other contract relates to the Company's pooled separate accounts ("SA Contract"). The Company is the issuer of the GA and SA Contracts. In addition, certain assets are directly invested in third-party real estate investment funds and third-party collective investment trusts.

Tax-qualified plan assets at of $2,346,870,417 and $2,895,514,658 were included in the Company's separate account assets and liabilities at December 31, 2023 and 2022, respectively. Pension plan assets of $4,683,284,096 and $4,492,459,959 were included in the Company's aggregate reserve liability at December 31, 2023 and 2022, respectively. Pension plan assets of $411,241,165 and $477,510,973 were invested in the third-party real estate investment funds at December 31, 2023 and 2022, respectively. Pension plan assets of $657,494,651 and $173,848,127 were invested in third-party collective investment trusts at December 31, 2023 and 2022, respectively.

NOTES TO FINANCIAL STATEMENTS

NYL Investors manages the assets in the portion of the Company's general account in which the GA Contract participates. The GA Contract provides for the payment of an annual administrative charge based on a percentage of the assets maintained in the fixed account under the contract. Under the SA Contract, certain registered investment advisory subsidiaries of NYL Investments act as investment managers for the pooled separate accounts. The SA Contract provides for the payment of separate annual fees for the management and administration of each separate account.

The assets of each of the VEBA Trusts are invested in trust owned life insurance ("TOLI"), third-party mutual funds, and cash and cash equivalents. In addition, certain assets were invested the Mainstay MacKay International Equity Fund at December 31, 2022.

NYLIM serves as investment manager of their proprietary MainStay MacKay International Equity Fund. The TOLI policies are corporate sponsored universal life ("CSUL") and corporate sponsored VUL ("CSVUL") policies issued by NYLIAC. CSVUL policy premiums are invested in certain insurance dedicated funds offered in connection with variable products for which NYLIM serves as investment advisor and MacKay Shields LLC, a wholly owned subsidiary of NYL Investments, serves as the sub-advisor.

The investment objectives for the tax-qualified pension plans and VEBA Trusts are: (1) to maintain sufficient income and liquidity to fund benefit payments; (2) to preserve the capital value of the plans and trusts; (3) to increase the capital value of the plans and trusts; and (4) to earn a long-term rate of return, which meets or exceeds the plans' and trusts' assumed actuarial rates of return. Under the investment policies for the tax-qualified pension plans, the plans' assets are to be invested primarily in a balanced and diversified mix of high quality equities, fixed income securities, group annuity contracts, private equity investments, real estate investments, hedge fund investments, cash equivalents, and such other assets as may be appropriate. Under the investment policies for the VEBA Trusts, the assets of the trusts are to be invested primarily in insurance contracts (variable and/or fixed) and/or mutual funds, which in turn, invest in a balanced and diversified mix of high quality equities, fixed income securities, cash equivalents, and such other assets as may be appropriate. The Board of Trustees (the "Trustees") monitor and review investment performance to ensure assets are meeting investment objectives.

The Trustees have established a broad investment strategy targeting an asset allocation for both the tax-qualified pension plans, and for the VEBA Trusts. Diversifying each asset class by style and type further enhances this allocation. In developing this asset allocation strategy, the Trustees took into account, among other factors, the information provided to them by the plans' actuary, information relating to the historical investment returns of each asset class, the correlations of those returns, and input from the plans' investment consultant. The Trustees regularly review the plans' asset allocations versus the targets and make adjustments as appropriate.

The percentage of target allocation and asset allocation, by asset category, for the tax-qualified pension plans at December 31, 2023 and 2022, were as follows:

	Target Allocation		Asset Allocation	
	2023	2022	2023	2022
Fixed Income	60%	60%	60%	56%
Equity	40%	40%	40%	44%
Total	100%	100%	100%	100%

The target allocation permits for ranges of 50% to 70% for fixed income and 30% to 50% for equity.

The percentage of target allocation and asset allocation, by asset category, for the VEBA Trusts at December 31, 2023 and 2022, were as follows:

	Target Allocation		Asset Allocation	
	2023	2022	2023	2022
Fixed Income	30%	30%	28%	30%
Equity	70%	70%	72%	70%
Total	100%	100%	100%	100%

The pooled separate accounts under the SA Contracts and the third-party mutual funds and collective investment trusts invest in various investment securities. Investment securities are exposed to various risks such as interest rate, market and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the financial statements.

C. Determination of Fair Values

(1) The fair values (refer to Note 20 - Fair Value Measurements for description of levels) of the tax-qualified plan assets at December 31, 2023 are as follows:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Cash	$ 507,429	$ —	$ —	$ 507,429
IPG Contract	—	—	3,820,337,339	3,820,337,339
Total assets accounted for at fair value	$ 507,429	$ —	$ 3,820,337,339	$ 3,820,844,768

The total investments in pooled separate accounts, third-party real estate investment funds, and third-party collective investment trusts, which meet the net asset value ("NAV") as practical expedient criteria for determining fair value, were $3,415,606,233 and are not included in the table above.

NOTES TO FINANCIAL STATEMENTS

The fair values of other postretirement benefit plan assets at December 31, 2023 are as follows:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Cash, cash equivalents & short-term investments	$ 212,326	$ 1,809,242	$ —	$ 2,021,568
Fixed income investments:				
CSUL policies	—	—	163,065,685	163,065,685
Immediate participation guarantee contract	—	—	37,324,015	37,324,015
Third-party mutual funds	80,734,101	—	—	80,734,101
Equity type investments:				
CSVUL MainStay VP MacKay S&P 500 Indexed Equity Fund	—	—	417,546,131	417,546,131
Third-party mutual funds	221,401,298	—	—	221,401,298
Total assets accounted for at fair value	$ 302,347,725	$ 1,809,242	$ 617,935,831	$ 922,092,798

(2) The following is a description of the valuation methodologies used to determine fair value, as well as the general classification of such instruments pursuant to the valuation hierarchy.

IPG Contract

The IPG contract is carried at fair value, which is comprised of contract value (represents contributions made, plus interest earned, less funds used to pay claims, premiums and fees) plus a fair value adjustment ("FVA"). The FVA is the difference between the estimated cost of purchasing annuities in the open market upon termination of the Contract, referred to as Market Annuity Cost ("MAC") and the cost of purchasing annuities using the discontinuance provisions of the contract, referred to as the Contract Annuity Cost ("CAC"). The carrying value of the IPG contract was $3,820,337,339 and $3,386,523,393 at December 31, 2023 and 2022, respectively. Mortality and interest rate assumptions are significant inputs in the calculation and are derived from market data, contractual provisions and management's judgement. Therefore, the fair value of the IPG contract is classified as Level 3. The discount rates used to derive the FVA ranged between 3% and 5% in 2023 and 5% and 6% in 2022, respectively. The mortality tables used to derive the MAC are consistent with the mortality tables used to determine the actuarial present value of accumulated benefits. The mortality table used to calculate the CAC is the 1983 group annuity table with static projection to the measurement date.

Pooled Separate Accounts

The pooled separate accounts NAV represents the fair value of each unit held by the tax-qualified pension plans and is the level at which transactions occur. The investments are measured using NAV as a practical expedient, and are not required to be leveled.

Third-Party Real Estate Investment Funds

The Morgan Stanley Prime Property Fund, Invesco Core Real Estate - U.S.A. Fund, and JP Morgan Strategic Property Fund are real estate investment funds that invest primarily in real estate and real estate related assets. The tax-qualified pension plans own shares in these funds and the NAV represents the fair value of each unit held by the plans. The investments are measured using NAV as a practical expedient, and are not required to be leveled.

Third-Party Collective Investment Trusts

The GQG Partners International Equity Collective Investment Trust and Capital Group EuroPacific Growth Trust are collective investment trusts that invest primarily in international equities. The Fidelity Institutional Asset Management Small Capitalization Core Commingled Pool is a collective investment trust that invests primarily in small-cap equities. The tax-qualified pension plans own shares in these investments and the NAV represents the fair value of each unit held by the plans. The investments are measured using NAV as a practical expedient, and are not required to be leveled.

Mutual Funds

The MainStay MacKay International Equity Fund and the third-party mutual funds are priced using a daily NAV. These prices are publicly published, and there are no restrictions on contributions and withdrawals. As such, they are classified as Level 1.

CSUL and CSVUL Policies

The CSUL and the CSVUL policies are reported at cash surrender value. These policies have surpassed their surrender charge period; therefore, their cash value and their contract value are equal. These policies are classified as Level 3 since the valuation relies on unobservable inputs to these policies. There is also no secondary market for these assets.

Cash, Cash equivalents and short-term investments

The carrying value of cash is equivalent to its fair value and is classified as Level 1 in the fair value hierarchy as the amounts are available on demand. Due to the short-term maturities, the carrying value of short-term investments and cash equivalents is presumed to approximate fair value and is classified as Level 2.

D. Long-term Rate of Return on Plan Assets

The expected long-term rate of return on plan assets is based on (1) an evaluation of the historical behavior of the broad financial markets, (2) the plan's target asset allocation, and (3) the future expectations for returns for each asset class, modified by input from the plan's investment consultant based on the current economic and financial market conditions.

E. Defined Contribution Plans

The Company maintains various tax-qualified and non-qualified defined contribution plans covering eligible U.S. employees and agents (401(k) plans). For employees, the plans provide for pre-tax, after-tax and/or after-tax Roth salary reduction contributions (subject to maximums) and Company matching contributions of up to 5% of annual salary (base plus eligible incentive pay are considered). The Company's matching contributions to the employees' tax-qualified plan totaled $59,706,284 and $54,516,215 for the years ended December 31, 2023 and 2022, respectively. A non-qualified plan credits participant and Company matching contributions with respect to compensation in excess of the amount that may be taken into account under the tax-qualified plan. For the years ending December 31, 2023 and 2022, the Company's matching contributions to the employees' non-qualified plans totaled $2,465,780 and $2,773,190, respectively.

For agents, the plan provides for pre-tax and or/after-tax Roth commission reduction agreements, subject to maximums.

NOTES TO FINANCIAL STATEMENTS

The Company annually determines the level of Company contributions to the agents' plan. Contributions are based on each participant's net renewal commissions, net renewal premiums and cash values for the plan year on certain policies for which the participant is the original writing agent. In 2023 and 2022, the Company's contributions to the agents' tax-qualified plan totaled $1,936,570 and $1,905,197, respectively. A non-qualified plan credits Company contributions with respect to compensation earned based on production and policy persistency. For the years ending December 31, 2023 and 2022, the Company's contributions to the agents' non-qualified plans totaled $7,264,223 and $6,891,426, respectively.

F. Multiemployer Plans

Not applicable.

G. Consolidated/Holding Company Plans

Not applicable.

H. Postemployment Benefits and Compensated Absences

Certain employees are provided contractual termination benefits under postemployment plans as a result of their involuntary termination. The Company's obligation for these benefits resulted in a recognition of accumulated liabilities of $2,025,767 and $825,000 at December 31, 2023 and 2022, respectively. Costs associated with these benefits were $10,404,054 and $4,798,463 for the years ended December 31, 2023 and 2022, respectively. The Company allocates a share of the cost of contractual termination benefits with its subsidiaries in accordance with an intercompany cost sharing agreement. The liabilities for these plans are included with the liabilities for the corresponding plan of the Company.

I. Impact of Medicare Modernization Act ("The Act") on Postretirement Benefits (INT 04-17)

(1) Not applicable.

(2) Not applicable.

(3) For the years ended December 31, 2023 and 2022, the Company paid $54,065,748 and $49,285,641, respectively, in gross benefit payments related to health benefits. For the years ended December 31, 2023 and 2022, the Company did not receive any gross subsidy receipts.

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

A. The Company is a mutual insurance company and therefore has no shareholders.

B. Not applicable.

C.-E. The Company is a mutual insurance company and therefore has no shareholder dividends.

F. No restrictions have been placed on the unassigned surplus funds of the Company.

G. The Company did not have any advances to surplus.

H. The Company did not hold any stock, including stock of affiliated companies, for any special purpose.

I. At December 31, 2023, the Company's special surplus funds increased from December 31, 2022 to December 31, 2023 by $470,664,806 due to the admittance of negative IMR. For more details, refer to Note 21 - Other Items.

J. The portion of unassigned funds (surplus) represented by cumulative net unrealized gains was $5,946,429,418, gross of deferred taxes, at December 31, 2023.

K. The following table summarizes the Company's surplus notes issued and outstanding at December 31, 2023:

Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year*	Unapproved Interest And/Or Principal
1	4/14/2020	3.75%	$1,250,000,000	N	$1,243,020,881	$1,243,275,464	$—
2	4/4/2019	4.45%	$1,000,000,000	N	$993,301,846	$993,446,246	$—
3	10/8/2009	6.75%	$1,000,000,000	N	$998,699,128	$998,776,128	$—
4	5/5/2003	5.88%	$1,000,000,000	N	$996,543,333	$996,868,667	$—

***Total should agree with Page 3, Line 32.**

Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
1	$46,875,000	$168,098,958	N/A	$—	$—	5/15/2050
2	$44,500,000	$205,318,056	N/A	$—	$—	5/15/2069
3	$67,500,000	$951,937,500	N/A	$—	$—	11/15/2039
4	$58,750,000	$1,205,517,361	N/A	$—	$—	5/15/2033

NOTES TO FINANCIAL STATEMENTS

Item Number	Are Surplus Note payments contractually linked? (Y/N)	Surplus Note payments subject to administrative offsetting provisions? (Y/N)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
1	N	N	N	N	Cash
2	N	N	N	N	Cash
3	N	N	N	N	Cash
4	N	N	N	N	Cash

Items Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carrying Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
1	$1,250,000,000	$1,243,275,464	N
2	$1,000,000,000	$993,446,246	N
3	$1,000,000,000	$998,776,128	N
4	$1,000,000,000	$996,868,667	N

The 2020 Notes, 2019 Notes, 2009 Notes and the 2003 Notes (collectively, the “Notes”) were issued pursuant to Rule 144A under the Securities Act of 1933, as amended, and are administered by Citibank, as registrar/paying agent. Interest on the Notes is paid semi-annually on May 15th and November 15th of each year.

The Notes are unsecured and subordinated to all present and future indebtedness, policy claims and other creditor claims against the Company. Under New York State Insurance Law, the Notes are not part of the legal liabilities of the Company. Each payment of interest or principal may be made only with the prior approval of the Superintendent of Financial Services of the State of New York (“Superintendent”) and only out of surplus funds, which the Superintendent determines to be available for such payments under New York State Insurance Law. Provided that approval is granted by the Superintendent, the Notes may be redeemed at the option of the Company at any time at the “make-whole” redemption price equal to the greater of: (1) the principal amount of the Notes to be redeemed, or (2) the sum of the present values of the remaining scheduled interest and principal payments on the notes to be redeemed, excluding accrued interest as of the date on which the Notes are to be redeemed, discounted on a semi-annual basis at an adjusted treasury rate plus 20 basis points for the 2003 Notes, 40 basis points for the 2009 Notes, 25 basis points for the 2019 Notes, and 40 points for the 2020 Notes, respectively, plus in each case, the accrued interest on the notes to be redeemed to the redemption date.

No affiliates owned any of the Notes at December 31, 2023. At December 31, 2023, State Street Bank & Trust Co, Bank of New York Mellon, JP Morgan Chase Bank, Northern Trust and Citibank were each the holder of record at The Depository Trust Company of more than 10% of the outstanding amount of the Notes, with each holding Notes, at least in part, for the accounts of their respective clients.

L.-M. The Company has never had a quasi-reorganization.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Commitments or contingent commitments

At December 31, 2023, the Company and its guaranteed separate accounts had outstanding contractual obligations to acquire additional private placement securities amounting to $1,403,135,576.

Unfunded commitments on limited partnerships, limited liability companies and other invested assets amounted to $4,633,806,012 at December 31, 2023. Included in the total unfunded commitments are $191,318,382 related to commitments on LIHTC investments, which have been recorded in other invested assets on Page 2 – Assets with a corresponding liability in payable for securities on Page 3 – Liabilities, Surplus and Other Funds.

At December 31, 2023, the Company and its guaranteed separate accounts had contractual commitments to extend credit for commercial mortgage loans totaling $810,156,517 at both fixed and variable rates of interest. These commitments are diversified by property type and geographic location. There were no contractual commitments to extend credit under residential loan agreements at December 31, 2023.

(2) Guarantees

At December 31, 2023, the Company had the following outstanding guarantees:

NOTES TO FINANCIAL STATEMENTS

	Nature and circumstances of guarantee and key attributes	Liability recognition of guarantee	Ultimate financial statement impact if action under the guarantee is required	Maximum potential amount of future payments (undiscounted) the Company could be required to make under the guarantee	Current status of payment or performance risk of guarantee
1.	On July 11, 2008, the Company executed an agreement to indemnify Apogem Capital LLC (formerly known as GoldPoint Partners LLC) for capital contributions that may be required in connection with Apogem Capital LLC's indemnification obligations to NYLCAP Select Manager Fund, LP.	Exempt. Guarantee is on behalf of a wholly owned subsidiary.[1]	Expenses would increase	$25,000,000	The Company oversees the operations of Apogem Capital LLC and assesses the risk to be minimal.
2.	On January 17, 2012, the Company executed an agreement to indemnify Apogem Capital LLC for capital contributions that may be required in connection with Apogem Capital LLC's indemnification obligations to NYLCAP Select Manager Fund II, L.P.	Exempt. Guarantee is on behalf of a wholly owned subsidiary.[1]	Expenses would increase	$25,000,000	The Company oversees the operations of Apogem Capital LLC and assesses the risk to be minimal.
3.	On April 7, 2015, the Company executed an agreement to indemnify Apogem Capital LLC for capital contributions that may be required in connection with Apogem Capital LLC's indemnification obligations to NYLCAP Select Manager Fund III, L.P.	Exempt. Guarantee is on behalf of a wholly owned subsidiary.[1]	Expenses would increase	$25,000,000	The Company oversees the operations of Apogem Capital LLC and assesses the risk to be minimal.
4.	On September 28, 1995, the Company entered into a support agreement with NYLCC to maintain a positive net worth of NYLCC of at least $1. Since NYLCC only makes loans to the Company or its participating wholly owned subsidiaries, the Company would only be obligated under the guarantee in the event that one of the participating subsidiaries defaulted under its loan.	Exempt. Guarantee is on behalf of a wholly owned subsidiary.[1]	None. The financial statement impact of performance under the guarantee would be offset by an increase in SCA associated with the defaulting subsidiary's debt release.	$3,500,000,000	Based on NYLCC's financial position and operations, the Company considers the risk of performance to be minimal.
5.	On November 7, 2007, the Company issued a guarantee to the Bank of New York ("BoNY") unconditionally guaranteeing the debts of MCF in connection with a standby letter of credit entered between MCF and BoNY. MCF provides revolving loans to third parties. The borrower sometimes requires a line of credit to be issued by a bank to back the revolving loan. In order for BoNY to enter into this line of credit, they required the Company to provide a guarantee on behalf of MCF.	Exempt. Guarantee is on behalf of a wholly owned subsidiary.[1]	Expenses would increase	$100,000,000	The Company, in the ordinary course of business, provides MCF with capital and financing to meet their obligations. The Company views the risk of performance under this guarantee to be minimal.
6.	On December 5, 2023, the Company entered into a 364-day revolving credit facility with MCF as borrower, the Company as guarantor, and a syndicate of banks as lenders. With the Company as guarantor, MCF received much lower pricing from the banks. In return, MCF will compensate the Company for providing the guaranty with an annual fee.	Exempt. Guarantee is on behalf of a wholly owned subsidiary.[1]	Expenses would increase	$400,000,000	The Company views the risk of performance under this guarantee as remote.
7.	The Company issues funding agreements to New York Life Global Funding, which issues, or has issued notes to investors. If any taxing authority imposes withholding taxes on the payments due under the funding agreements or such notes (for example, as a result of a change in applicable), the Company is required, in certain instances, to increase the payments on the funding agreements to make up for the amounts required to be withheld.	Exempt. Related party guarantee that is unlimited.	Expenses would increase	The Company cannot estimate the maximum liability. The Company cannot anticipate the risk or amount that taxing authorities may withhold taxes.	The Company does not view its risk of performance under the guarantee to be significant. Additionally, if withholding becomes required, the Company is permitted to terminate the funding agreements.
8.	The Company has entered into certain arrangements with various regulators whereby the Company agreed to maintain NYLAZ's capital and surplus at certain levels.	Exempt. Related party guarantee that is unlimited.	None	Unlimited	Capital contributions to wholly owned subsidiaries would not affect the Company's financial position.
9.	The Company, along with several other insurance companies, entered into a supplemental benefits reinsurance and participation agreement with Guaranty Association Benefits Company (GABC), a captive insurance company created to assume and reinsure certain restructured annuity obligations of Executive Life Insurance Company of New York (ELNY). The participating life insurance companies agreed to assure that each individual payee under ELNY contracts will receive from GABC total annuity benefits due to the payee.	$0	Expenses would increase	Unlimited	Based on an analysis performed by an independent risk management firm, the Company does not anticipate that any further funding will be required.

NOTES TO FINANCIAL STATEMENTS

	Nature and circumstances of guarantee and key attributes	Liability recognition of guarantee	Ultimate financial statement impact if action under the guarantee is required	Maximum potential amount of future payments (undiscounted) the Company could be required to make under the guarantee	Current status of payment or performance risk of guarantee
10.	On September 12, 2012, the Company issued a guarantee for the full and punctual payment of all amounts that are or may become due and payable by NYL Cayman Holdings Ltd., NYLE, and Seguros Monterrey New York Life S.A. to Ace INA International Holdings Ltd. in connection with the sale by NYL Cayman Holdings Ltd., NYLE and Seguros Monterrey New York Life S.A. of New York Life Worldwide Capital, LLC, the holding company for Fianzas Monterrey, S.A. and its subsidiary, Operadora FMA, S.A. de C.V.	Exempt. Guarantee is on behalf of previously wholly owned subsidiaries.	Expenses would increase	Unlimited	The Company views the risk of performance under this guarantee as remote.
11.	On June 25, 2013, the Company issued a guarantee for the full and timely payment of certain indemnity payments that may become due and payable by NYLE to Yuanta Financial Holding Co., Ltd. ("Yuanta") in connection with the sale by NYLE of New York Life Insurance Taiwan Corporation.	Exempt. Guarantee is on behalf of previously wholly owned subsidiaries.	Expenses would increase	Unlimited	The Company views the risk of performance under this guarantee as remote.

[1] This exemption only applies to guarantees issued on behalf of wholly-owned subsidiaries that do not have negative equity.

(3) Guarantee Obligations

a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees	$	4,075,000,000
b. Current liability recognized in financial statements		
1. Noncontingent liabilities	$	—
2. Contingent liabilities	$	—
c. Ultimate financial statement impact if action under the guarantee is required		
1. Investments in SCA	$	—
2. Joint venture	$	—
3. Dividends to stockholders	$	—
4. Expense	$	575,000,000
5. Other	$	—

B. Assessments

(1) Most of the jurisdictions in which the Company is licensed to transact business require life insurers to participate in guaranty associations which are organized to pay contractual benefits pursuant to insurance policies issued by impaired, insolvent or failed life insurers. These associations levy assessments, up to prescribed limits, on all member insurers in a particular state on the basis of the proportionate share of the premiums written by member insurers in the line of business in which the impaired, insolvent or failed life insurer is engaged. Some states permit member insurers to recover assessments through full or partial premium tax offsets.

The Company has received notification of the insolvency of various life insurers. It is expected that these insolvencies will result in non-recoverable guaranty fund assessments against the Company of $6,545,697, which have been accrued in the financial statements.

(2) Assets recognized from paid and accrued premium tax offsets and policy surcharges

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 5,714,172
b.	Decreases current year:	
	Premium tax offset applied	(488,867)
	Decrease in guaranty funds receivable	—
c.	Increases current year:	
	Increase in guaranty funds receivable	21,144,617
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 26,369,922

(3) Long-term care guarantee fund assessments

a - c. At December 31, 2023, the Company's guaranty association liability and related asset recoverable for long-term care insolvency assessments were $1,058,257 and $574,306, respectively. The liability estimates for these assessments are based on discounted cost information for the Penn Treaty/American Network insolvencies, which was provided by the National Organization of Life and Health Guaranty Association. The Company did not further discount these amounts.

C. Gain Contingencies

Not applicable.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

The Company's exposure to extra contractual obligations and bad faith losses is immaterial.

E. Joint and Several Liabilities

Not applicable.

NOTES TO FINANCIAL STATEMENTS

F. All Other Contingencies

The Company and/or its subsidiaries are defendants in individual and/or alleged class action suits arising from their agency sales force, insurance (including variable contracts registered under the federal securities law), investment, retail securities, employment and/or other operations, including actions involving retail sales practices. Some of the actions seek substantial or unspecified compensatory and punitive damages. The Company and/or its subsidiaries are also from time to time involved in various governmental, administrative, and investigative proceedings and inquiries.

Notwithstanding the uncertain nature of litigation and regulatory inquiries, the outcome of which cannot be predicted, the Company believes that, after provisions made in the financial statements, the ultimate liability that could result from litigation and proceedings would not have a material adverse effect on the Company's financial position; however, it is possible that settlements or adverse determinations in one or more actions or other proceedings in the future could have a material adverse effect on the Company's operating results for a given year.

Several commercial banks have customary security interests in certain assets of the Company to secure potential overdrafts and other liabilities of the Company that may arise under custody, securities lending and other banking agreements with such banks.

Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

15. Leases

A. Lessee Operating Lease

(1)a The Company is a party to an affiliated group air transportation services agreement entered into with NYLIFE LLC in November 2004. Under the terms of the agreement, the Company, in conjunction with certain specified affiliates, leases an aircraft from NYLIFE LLC. Costs associated with the lease are determined on a fully allocated basis and allotted to the parties based on usage. The Company's share of expenses associated with the lease of the aircraft was $4,613,496 in 2023. The agreement expires in 2024.

Rent expense for all other leases for the year ended December 31, 2023 amounted to $148,289,009, of which $64,236,088 was billed to subsidiaries in accordance with an intercompany cost sharing agreement.

(1)b The Company does not have any leases with contingent rental payments.

(1)c–(1)d The Company, as lessee, has various lease agreements for real property (including leases of office space) and lease agreements for data processing and other equipment. Under the real property leases, the Company does not have the option to purchase the leased property except in the case of the Company's lease at 63 Madison Avenue, New York, NY. Under the equipment agreements, the Company has the option to purchase only the equipment. The leases on equipment do not contain any escalation clauses, but the majority of real property leases have escalation clauses that require the Company to pay expense increases over a specified amount. Real property leases typically have a variety of restrictions imposed on the lessee, which are generally customary in the marketplace and are not of a financial nature. Equipment leases do not have any restrictions.

(1)e The Company does not have any lease agreements terminated early for the year ended December 31, 2023.

(2)a A summary of the approximate future minimum rental payments required under operating leases that have initial or remaining non-cancellable lease terms for the next five years and thereafter is as follows:

Year	Real Property	Equipment	Total
2024	$ 116,614,460	$ 17,342,836	$ 133,957,296
2025	96,112,745	4,047,338	100,160,083
2026	91,272,525	2,004,031	93,276,556
2027	88,056,401	462,182	88,518,583
2028	79,962,520	—	79,962,520
Thereafter	209,970,094	—	209,970,094
Total	$ 681,988,745	$ 23,856,387	$ 705,845,132

(2)b The Company had $7,131,395 of minimum rentals to be received in the future under non-cancellable subleases at December 31, 2023.

(3)a In connection with the sale of one of its home office properties in 1995, the Company had entered into an agreement, as amended in 2009 and 2019, to lease back a portion of the building through 2024. The total future lease obligations in connection with this agreement of $7,274,994 at December 31, 2023 are included in the above table.

(3)b Not applicable.

B. Lessor Leases

Not applicable.

16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

(1) The following table summarizes the notional amount of the Company's financial instruments with off-balance sheet risk (derivative instruments that qualify for hedge accounting):

	Assets		Liabilities	
	2023	2022	2023	2022
Foreign currency swaps	$ 6,359,433,254	$ 2,188,872,802	$ 6,541,726,727	$ 4,673,529,351
Interest rate swaps	38,500,000	38,500,000	300,000,000	300,000,000
Foreign currency forwards	—	77,295,433	73,369,789	—
Bond forwards	175,000,000	—	1,495,000,000	2,385,000,000
CD swaps	475,000,000	450,000,000	—	—
Total	$ 7,047,933,254	$ 2,754,668,235	$ 8,410,096,516	$ 7,358,529,351

See Schedule DB of the Company's annual statement for additional details.

(2) Refer to Note 8 - Derivative Instruments, for a description of the Company's derivatives.

NOTES TO FINANCIAL STATEMENTS

(3) The Company may enter into exchange traded futures and over-the-counter (“OTC”) derivative instruments. Exchange traded derivatives are executed through regulated exchanges and require initial and daily variation margin collateral postings. The Company is exposed to credit risk resulting from default of the exchange.

OTC derivatives may either be cleared through a clearinghouse (“OTC-cleared”) or transacted between the Company and a counterparty under bilateral agreements (“OTC-bilateral”). Similar to exchange traded futures, OTC-cleared derivatives require initial and daily variation margin collateral postings. When transacting OTC-cleared derivatives, the Company is exposed to credit risk resulting from default of the clearinghouse and/or default of the Futures Commission Merchant (e.g. clearinghouse agent).

For OTC-bilateral derivatives, the Company obtains collateral in accordance with the terms of credit support annexes (“CSAs”) negotiated as part of the master agreements entered into with most OTC-bilateral counterparties. CSAs define the terms under which collateral is transferred between the parties in order to mitigate credit risk arising from “in the money” derivative positions. The VM CSA requires that an OTC-bilateral counterparty post collateral to secure its anticipated derivative obligation, taking into account netting arrangements. Under federal regulation that became effective on September 1, 2021, additional margin is required to be posted to and collected from counterparties to OTC-bilateral derivatives to cover market movements over a ten day close-out period. This "initial margin" is documented under its own IM CSA and amounts posted under the IM CSA must be maintained at a third-party custodian, without any right of rehypothecation. In addition, certain of the Company’s agreements require that if the Company’s (or its counterparty’s) credit rating were to fall below a specified rating assigned by a credit rating agency, the other party could request immediate payout on all transactions under the agreements or full collateralization of the positions thereunder. Cash collateral is invested in short-term investments.

The Company may be exposed to credit-related losses in the event that an OTC-bilateral counterparty fails to perform its obligations under its contractual terms. In contractual arrangements with OTC-bilateral counterparties that do not include netting provisions, in the event of default, credit exposure is limited to the positive fair value of derivatives at the reporting date. In contractual arrangements with OTC-bilateral counterparties that include netting provisions, in the event of default, credit exposure is limited to the net fair value, if positive, of all derivatives at the reporting date.

See Schedule DB of the Company's annual statement for additional details.

(4) The Company manages its credit risk by entering into transactions with creditworthy counterparties, using master netting arrangements, and obtaining collateral where appropriate. All of the net credit exposure for the Company from derivatives transactions is with investment-grade counterparties. For OTC-cleared and exchange traded derivatives, the Company obtains collateral through variation margin which is adjusted daily based on the parties' net derivative position.

For OTC-bilateral derivatives, the Company obtains collateral in accordance with the terms of credit support annexes (“CSAs”) negotiated as part of the master agreements entered into with most OTC-bilateral counterparties. In addition, certain of the Company’s contracts require that, if the Company’s (or its counterparty’s) credit rating were to fall below a specified rating assigned by a credit rating agency, the other party could request immediate payout on all transactions under the contract or full collateralization of the positions there under. Cash collateral is invested in short-term investments.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) The Company participates in securities lending programs whereby securities, which are included in investments, are loaned to third-parties for the purpose of enhancing income on securities held through reinvestment of cash collateral received upon lending. For securities lending transactions, the Company requires initial collateral, usually in the form of cash, equal to 102% of the fair value of domestic securities loaned. The borrower of the loaned securities is permitted to sell or repledge those securities. For securities lending transactions, the carrying value of securities classified as bonds and on loan at December 31, 2023 was $1,086,391,587 with a fair value of $1,070,516,648. The Company recorded cash collateral received under these agreements of $1,092,720,779 and established a corresponding liability for the same amount, which is included in payable for securities lending on Page 3 – Liabilities, Surplus and Other Funds. At December 31, 2023, there were no separate account securities lending agreements.

The Company participates in dollar repurchase agreements to sell and repurchase securities. The purchaser of the securities is permitted to sell or repledge those securities. At December 31, 2023, the Company's general account did not enter into any dollar repurchase agreements. At December 31, 2023, the carrying value and fair value of securities sold from the separate accounts under dollar repurchase agreements was $6,109,531, which were agency mortgage-backed-pass-through securities that were classified as bonds and those securities had a weighted average maturity of 19 years, with a weighted average yield of 6%. The Company recorded a liability for $6,135,980, which represents the repurchase price of the assets.

(2)-(7) Not applicable.

C. Wash Sales

(1) In the course of the Company’s investment management activities, securities may be sold and repurchased within 30 days of the sale date to meet individual portfolio objectives and to achieve the ongoing rebalancing of exposure.

(2) The Company did not have any wash sales where securities with an NAIC rating designation of 3 or below, or unrated, were sold during the year ended December 31, 2023 and reacquired within 30 days of the sale date.

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

Not applicable.

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

The Company did not have any direct premium written/produced by managing general agents/third-party administrators equal to or greater than 5% of surplus during 2023.

20. Fair Value Measurements

A. The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100, "Fair Value Measurements". Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. This guidance establishes a framework for measuring fair value that includes a hierarchy used to classify the inputs used in measuring fair value. The hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three levels. The level in the fair value hierarchy within which the fair value measurement falls is determined based on the lowest level input that is significant to the fair value measurement.

NOTES TO FINANCIAL STATEMENTS

(1) The levels of the fair value hierarchy are based on the inputs to the valuation as follows:

Level 1 Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market. Active markets are defined as a market in which many transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis.

Level 2 Observable inputs other than level 1 prices, such as quoted prices in active markets for similar assets or liabilities; quoted prices in markets that are not active for identical or similar assets or liabilities, or other model driven inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities. Valuations are generally obtained from third-party pricing services for identical or comparable assets or liabilities or through the use of valuation methodologies using observable market inputs.

Level 3 Instruments whose values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These inputs reflect management's own assumptions in pricing the asset or liability. Pricing may also be based upon broker quotes that do not represent an offer to transact. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models and other similar techniques. Non-binding broker quotes, which are utilized when pricing service information is not available, are reviewed for reasonableness based on the Company's understanding of the market, and are generally considered Level 3. To the extent the internally developed valuations use significant unobservable inputs, they are classified as Level 3.

The following table represents the balances of assets and liabilities measured at fair value or NAV as of December 31, 2023:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
1. Preferred stocks	$ —	$ 4,883,560	$ 89,823,575	$ —	$ 94,707,135
2. Bonds					
SVO Identified Bond ETF	1,466,287,301	—	—	—	1,466,287,301
U.S. corporate	—	—	—	—	—
Foreign corporate	—	—	—	—	—
Non-agency residential mortgage-backed securities	—	237,862	—	—	237,862
Non-agency commercial mortgage-backed securities	—	2,659,415	—	—	2,659,415
Non-agency asset-backed securities	—	—	—	—	—
Total bonds	1,466,287,301	2,897,277	—	—	1,469,184,578
3. Common stocks	353,460,517	4,054	198,238,785	—	551,703,356
4. Derivative assets					
Interest rate swaps	—	430,536,457	—	—	430,536,457
Foreign currency swaps	—	542,014,370	—	—	542,014,370
Inflation swaps	—	4,544,362	—	—	4,544,362
Equity options	—	—	—	—	—
Interest rate options	—	44,367,490	—	—	44,367,490
Foreign currency forwards	—	9,175,837	—	—	9,175,837
Corridor options	—	—	—	—	—
Interest rate caps	—	—	—	—	—
Futures	42,474	—	—	—	42,474
Total return swaps	—	—	—	—	—
Total derivative assets	42,474	1,030,638,516	—	—	1,030,680,990
5. Separate accounts assets	527,697,689	3,417,117,767	1,461,387	1,390,529,110	5,336,805,953
6. Other invested assets	—	1,709,757	252,131,294	—	253,841,051
Total assets at fair value	$ 2,347,487,981	$ 4,457,250,931	$ 541,655,041	$ 1,390,529,110	$ 8,736,923,063
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	$ —	$ 264,420,833	$ —	$ —	$ 264,420,833
Foreign currency swaps	—	44,868,188	—	—	44,868,188
Inflation swaps	—	25,693,312	—	—	25,693,312
Interest rate options	—	—	—	—	—
Foreign currency forwards	—	14,962,694	—	—	14,962,694
Futures	447,306	—	—	—	447,306
Total return swaps	—	—	—	—	—
Total derivative liabilities	447,306	349,945,027	—	—	350,392,333
2. Separate accounts liabilities - derivatives[1]	184,706	—	—	—	184,706
Total liabilities at fair value	$ 632,012	$ 349,945,027	$ —	$ —	$ 350,577,039

[1] Separate accounts contract holder liabilities are not included in the table as they are reported at contract value and not fair value in the Company's Annual Statement.

NOTES TO FINANCIAL STATEMENTS

(2)-(3) The table below presents a rollforward of Level 3 assets and liabilities for the year ended December 31, 2023:

	Balance at 01/01/2023	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 12/31/2023
Assets:										
Preferred stocks	$ 108,227,522	$ —	$ —	$ (1,874,009)	$ (19,029,320)	$ 3,499,989	$ —	$ (1,000,607)	$ —	$ 89,823,575
Bonds										
Non-agency asset-backed securities	8,082,564	—	(8,082,564)	—	—	—	—	—	—	—
Total bonds	8,082,564	—	(8,082,564)	—	—	—	—	—	—	—
Common stocks	309,091,466	531,859	—	65,050,022	(79,488,435)	44,343,770	—	(141,289,897)	—	198,238,785
Derivatives	2,800,285	—	(2,800,285)	—	—	—	—	—	—	—
Separate accounts assets[1]	1,105,725	794,513	(750,755)	(914,607)	1,330,898	—	—	(104,387)	—	1,461,387
Other Invested Assets	162,790,000	32,882,704	—	(27,421,406)	(7,866,488)	98,508,934	—	(6,762,450)	—	252,131,294
Total Assets:	$ 592,097,562	$34,209,076	$ (11,633,604)	$ 34,840,000	$ (105,053,345)	$146,352,693	$ —	$(149,157,341)	$ —	$ 541,655,041
Liabilities:										
Derivatives	$ 4,305,653	$ —	$ (4,305,653)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Total Liabilities:	$ 4,305,653	$ —	$ (4,305,653)	$ —	$ —	$ —	$ —	$ —	$ —	$ —

[1] The total gains or (losses) included in surplus for separate accounts assets are offset by an equal amount for separate accounts liabilities, which results in a net zero impact on surplus for the Company.

Transfers between levels

Transfers between levels may occur due to changes in valuation sources, or changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads, or as a result of a security measured at amortized cost at the beginning of the period, but measured at estimated fair value at the end of the period, or vice versa due to a ratings downgrade or upgrade.

Transfers into and out of Level 3

The Company's basis for transferring assets and liabilities into and out of Level 3 is based on changes in the observability of data, a change in the security's measurement or changes in redemption restrictions of certain separate account investments

Transfers into Level 3 is $34,209,076 for the year ended December 31, 2023, which primarily relates to residual tranches of securitizations that were measured at amortized cost at the beginning of the period and measured at fair value at the end of the period.Transfers out of Level 3 totaled $15,939,257 for the year ended December 31, 2023, which primarily relates to $8,082,564 of non-agency asset-backed securities measured at fair value at the beginning of the period and measured at amortized cost at the end of the period, and derivatives liabilities securities of $4,305,653 and derivatives assets securities of $2,800,285 that had price level changes from 3 to 2 due to increase in interest rates in 2023 which changed the market to active and observable.

(4)-(5) Determination of Fair Value

The Company has an established and well-documented process for determining fair value. Security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third-party pricing services. For most private placement securities, the Company applies a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. For private placement securities that cannot be priced through these processes, the Company uses internal models and calculations. All other securities are submitted to independent brokers for prices. The Company performs various analyses to ascertain that the prices represent fair value. Examples of procedures performed include, but are not limited to, back testing recent trades, monitoring trading volumes, and performing variance analysis of monthly price changes using different thresholds based on asset type. The Company also performs an annual review of all third-party pricing services. During this review, the Company obtains an understanding of the process and sources used by the pricing service to ensure that they maximize the use of observable inputs, the pricing service's frequency of updating prices, and the controls that the pricing service uses to ensure that their prices reflect market assumptions. The Company also selects a sample of securities and obtains a more detailed understanding from each pricing service regarding how they derived the price assigned to each security. Where inputs or prices do not reflect market participant assumptions, the Company will challenge these prices and apply different methodologies that will enhance the use of observable inputs and data. The Company may use non-binding broker quotes or internal valuations to support the fair value of securities that go through this formal price challenge process. At December 31, 2023, the Company did not have any price challenges on general account and separate account securities for what it received from third party pricing services.

In addition, the Company has a pricing committee that provides oversight over the Company's prices and fair value process for securities. The committee meets quarterly and is responsible for the review and approval of the Company's valuation procedures. The committee is also responsible for the review of pricing exception reports as well as the review of significant inputs used in the valuation of assets that are valued internally.

For Level 1 investments, valuations are generally based on observable inputs that reflect quoted prices for identical assets in active markets.

The fair value for Level 2 and Level 3 valuations are generally based on a combination of the market and income approach. The market approach generally utilizes market transaction data for the same or similar instruments, while the income approach involves determining fair values from discounted cash flow methodologies.

The following represents a summary of significant valuation techniques for assets and liabilities used to determine fair value, as well as the general classification of such instruments pursuant to the valuation hierarchy.

Level 1 measurements

SVO identified bond ETF

For U.S. SAP, certain SVO approved ETF and mutual funds. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available. All other ETFs and mutual funds are classified and accounted for as common stock.

Common stocks

These securities are comprised of exchange traded U.S. and foreign common stock and mutual funds. The fair value of these securities is primarily based on unadjusted quoted prices in active markets that are readily and regularly available.

NOTES TO FINANCIAL STATEMENTS

Derivatives (including separate accounts liabilities – derivatives)

These derivatives are comprised of exchange traded future contracts. The fair value of these securities is primarily based on unadjusted quoted prices in active markets that are readily and regularly available.

Separate accounts assets

These assets are comprised of cash and common stocks. Common stocks are generally traded on an exchange.

Level 2 measurements

Preferred stocks

The fair value of preferred stock is obtained from third-party pricing services. Vendors generally use an income-based valuation approach by using a discounted cash flow model or it may use a market approach to arrive at the security's fair value or a combination of the two.

Bonds

The fair value of bonds is obtained from third-party pricing services, matrix-based pricing, internal models or broker quotes. Third-party pricing services generally use an income-based valuation approach by using a discounted cash-flow model or it may also use a market approach by looking at recent trades of a specific security to determine fair value on public securities or a combination of the two. Typical inputs used by these pricing services include, but are not limited to: benchmark yields, reported trades, issuer spreads, bids, offers, benchmark securities, estimated cash flows and prepayment speeds, which the Company has determined are observable inputs.

Private placement securities are primarily priced using a market approach such as a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. Specifically, the Barclays Investment Grade Corporate Index is used for investment-grade securities and the Citi High Yield Cash Index is used for below investment-grade securities. These indices are two widely recognized, reliable and well regarded benchmarks by participants in the financial services industry, which represent the broader U.S. public bond markets. The spreads derived from each matrix are adjusted for liquidity. The liquidity premium is standardized and based on market transactions.

Certain private placement securities that cannot be priced using the matrix pricing described above, are priced by an internally developed discounted cash flow model or are priced based on internal calculations. The model uses observable inputs with a discount rate based off spreads of comparable public bond issues, adjusted for liquidity, rating and maturity. The Company assigns a credit rating for private placement securities based upon internal analysis. The liquidity premium is usually based on market transactions. These securities are classified as Level 2.

For some of the private placement securities priced through the model, the liquidity adjustments may not be based on market data, but rather, calculated internally. If the impact of the liquidity adjustment, which usually requires the most judgment, is not significant to the overall value of the security, the security is still classified as Level 2. If it is deemed to be significant, the security is classified as Level 3.

Common Stocks

These securities include equity investments that do not trade in an active market and are valued based on prices obtained from independent pricing vendors using unadjusted quoted prices in active markets for similar securities that are readily and regularly available. These prices are validated for reasonableness against recently traded market prices.

Derivatives

The fair value of derivative instruments is generally derived using valuation models that use an income approach, except for derivatives, which are either exchange-traded, or the fair value is priced using broker quotations. The selection of a particular model depends upon the contractual terms of, and specific risks inherent in the instrument, as well as the availability of pricing information in the market. The Company generally uses similar models to value similar instruments. Valuation model inputs include contractual terms, yield curves, foreign exchange rates, equity prices, credit curves, measures of volatility, and other factors. OTC derivatives that trade in liquid markets, where model inputs are observable for substantially the full term, are classified as Level 2.

Other invested assets

Other invested assets include residual tranches of securitizations where the fair value is obtained from third-party pricing services. Vendors generally use an income valuation approach which is based on a discounted cash flow calculation to arrive at the fair value.

Separate accounts assets

These are assets primarily related to investments in U.S. government and treasury securities, corporate bonds and mortgage-backed securities. These separate accounts assets are valued and assigned within the fair value hierarchy, consistent with the methodologies described herein for similar financial instruments held within the general account of the Company. This also relates to investments in limited partnerships and hedge funds that use NAV where the investment can be redeemed at NAV at the measurement date or in the near-term (generally 90 days).

Level 3 measurements

Bonds

The valuation techniques for most Level 3 bonds are generally the same as those described in Level 2. However, if the investments are less liquid or are lightly traded, there is generally less observable market data, and therefore these investments will be classified as Level 3. Circumstances where observable market data are not available may include events such as market illiquidity and credit events related to the security. In addition, certain securities are priced based upon internal valuations using significant unobservable inputs. If a security could not be priced by a third-party vendor or through internal pricing models, broker quotes are received and reviewed by each investment analyst. These inputs may not be observable. Therefore, Level 3 classification is determined to be appropriate.

If the price received from third-party pricing services does not appear to reflect market activity, the Company may challenge the price. For securities which go through this formal price challenge process, a non-binding broker quote or internal valuation is used to support the fair value instead. The Company also uses non-binding broker quotes to fair value certain bonds, when the Company is unable to obtain prices from third-party vendors.

Private placement securities where adjustments for liquidity are considered significant to the overall price are classified as Level 3.

NOTES TO FINANCIAL STATEMENTS

Preferred and common stocks

These securities include equity investments with privately held entities, including a government organization, where the prices are derived from internal valuations.

Derivatives

Derivatives that are valued based upon models with any significant unobservable market inputs or inputs from less actively traded markets, or where the fair value is solely derived using broker quotations, are classified as Level 3.

Other Invested Assets

Other Invested Assets include preferred units of a limited partnership and residual tranches of securitizations. The fair value of these preferred units is derived internally based on market comparables and recent transactions by the limited partnership. This valuation technique used required inputs that were both unobservable and significant and therefore classified as Level 3. The fair value of the residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and is classified as Level 3.

B. Not applicable.

C. The following table presents the estimated fair value and carrying value of the Company's financial instruments at December 31, 2023. Since the SSAP 100 hierarchy only applies to items that are measured at fair value at the reporting date, the items in the tables above are subsets of the amounts reported in the following table.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$ 126,874,586,709	$ 136,687,914,874	$ 1,466,287,301	$ 120,176,188,707	$ 5,232,110,701	$ —	$ —
Preferred stocks	163,721,123	163,707,135	—	4,883,560	158,837,563	—	—
Common stocks	551,703,356	551,703,356	353,460,517	4,054	198,238,785	—	—
Mortgage loans	20,302,413,209	22,103,620,596	—	—	20,302,413,209	—	—
Cash, cash equivalents and short-term investments	3,594,059,952	3,594,059,952	672,445,815	2,921,614,137	—	—	—
Derivatives	1,570,271,508	1,474,370,005	42,474	1,570,229,034	—	—	—
Other invested assets[1]	869,995,628	920,090,813	—	200,858,739	669,136,889	—	—
Derivative Collateral	244,523,020	244,523,020	—	244,523,020	—	—	—
Investment income due and accrued	2,297,000,322	2,297,000,322	—	2,297,000,322	—	—	—
Separate accounts assets	12,123,478,419	12,466,397,761	720,354,988	9,986,957,072	25,637,249	1,390,529,110	—
Total assets	$ 168,591,753,246	$ 180,503,387,834	$ 3,212,591,095	$ 137,402,258,645	$ 26,586,374,396	$ 1,390,529,110	$ —
Liabilities:							
Deposit fund contracts:							
Funding agreements	$ 33,772,090,633	$ 35,107,510,483	$ —	$ —	$ 33,772,090,633	$ —	$ —
Annuities certain	12,017,098	11,676,215	—	—	12,017,098	—	—
Other deposit funds	951,979,825	951,979,829	—	—	951,979,825	—	—
Premiums paid in advance	119,181,435	119,181,435	—	119,181,435	—	—	—
Derivatives	993,530,457	601,500,058	447,306	993,083,151	—	—	—
Derivatives - collateral	679,486,230	679,486,230	—	679,486,230	—	—	—
Borrowed money	419,033,090	419,033,090	—	419,033,090	—	—	—
Amounts payable under securities lending	1,096,621,644	1,096,621,644	—	1,096,621,644	—	—	—
Separate accounts liabilities	250,996	250,996	184,706	66,290	—	—	—
Total liabilities	$ 38,044,191,408	$ 38,987,239,980	$ 632,012	$ 3,307,471,840	$ 34,736,087,556	$ —	$ —

[1] Excludes investments accounted for under the equity method.

Bonds

The fair value of bonds is determined by considering one of four primary sources: (1) security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third-party pricing services, (2) securities are priced using a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices, (3) securities are priced using an internal pricing model or methodology, and (4) securities are submitted to independent brokers for prices.

The pricing service generally uses an income-based valuation approach by using a discounted cash-flow model or it may also use a market approach by looking at recent trades of a specific security to determine fair value or a combination of the two. Typical inputs used by these pricing services include, but are not limited to: benchmark yields, reported trades, issuer spreads, bids, offers, benchmark securities, estimated cash flows and prepayment speeds.

Independent pricing vendors do not supply prices for private placement bonds. These securities are primarily priced using a market approach such as a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. Any private securities that cannot be priced using this methodology, are priced using an internally developed model based upon assigned comparable public issues adjusted for liquidity, maturity and rating, or are priced based on internal calculations. The Company assigns a credit rating based upon internal analysis.

Prices from pricing services and broker quotes are validated on an ongoing basis to ensure the adequacy and reliability of the fair value measurement. The Company performs both quantitative and qualitative analysis of the prices including initial and ongoing review of third-party pricing methodologies, back testing of recent trades, and a thorough review of pricing trends and statistics.

Included in bonds is an affiliated bond from MCF. The affiliated bond from MCF had a carrying value of $3,422,043,000 and a fair value of $3,404,248,376 at December 31, 2023. The fair value of this security is calculated internally and may include inputs that may not be observable. Therefore, this security is classified as Level 3.

NOTES TO FINANCIAL STATEMENTS

Preferred and common stocks

The fair value of unaffiliated equity securities is determined by considering one of three primary sources: (1) security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from third-party pricing services, (2) the remaining un-priced securities are submitted to independent brokers for prices, and (3) securities are priced using an internal pricing model or methodology.

Prices from pricing services and broker quotes are validated on an ongoing basis to ensure the adequacy and reliability of the fair value measurement. The Company performs both quantitative and qualitative analysis of the prices including, initial and ongoing review of third-party pricing methodologies, back testing of recent trades, and a thorough review of pricing trends and statistics.

Mortgage loans

The estimated fair value of mortgage loans is determined using an income approach, based upon the present value of the expected cash flows discounted at an interpolated treasury yield plus a spread. The spread is based on management's judgment and assumptions, which takes into account matters such as property type, LTV and remaining term of each loan, etc. The spread is a significant component of the pricing inputs, and therefore, these investments are classified as Level 3.

Cash, cash equivalents, short-term investments and investment income due and accrued

Cash on hand and money market mutual funds are classified as Level 1. Cash overdrafts (i.e. outstanding checks) are classified as Level 2. Due to the short-term maturities of cash equivalents, short term investments, and investment income due and accrued, carrying value approximates fair value and is classified as Level 2.

Derivatives (including separate accounts liabilities)

The fair value of derivative instruments is generally derived using valuation models that use an income approach, except for derivatives that are exchange-traded, which are valued using quoted prices in an active market. Where valuation models are used, the selection of a particular model depends upon the contractual terms of, and specific risks inherent in the instrument, as well as the availability of pricing information in the market. The Company generally uses similar models to value similar instruments. Valuation model inputs include contractual terms, yield curves, foreign exchange rates, equity prices, credit curves, measures of volatility and other factors.

Other invested assets

Other invested assets are principally comprised of LIHTC investments and surplus notes, affiliated loans, preferred units of a limited partnership, and certain other investments with characteristics of debt. Surplus Notes are valued using prices from third-party pricing services that generally use a discounted cash-flow model or a market approach to arrive at the security's fair value and are classified as Level 2. The fair value of the affiliated loans and the LIHTC investments is derived using an income valuation approach, which is based on a discounted cash flow calculation using a discount rate that is determined internally. These investments are classified as Level 3 because the discount rate used is based on management's judgment and assumptions. Refer to Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties, for details on intercompany loans and Note 5 - Investments for details on LIHTC investments. The fair value of investments with debt characteristics and the fair value of the majority of residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and therefore is classified as Level 3. The fair value of the preferred units in a limited partnership is derived internally based on market comparable preferred units and recent transactions by the limited partnership. The valuation technique used required inputs that were both unobservable and significant and therefore classified as Level 3.

Derivatives – collateral (including separate accounts liabilities - collateral)

The carrying value of these instruments approximates fair value since these assets and liabilities are generally short-term in nature and are classified as Level 2.

Separate accounts assets (including separate account assets - collateral)

Assets within the separate accounts are primarily invested in bonds and common stock. The fair value of investments in the separate accounts is calculated using the same procedures as are used for bonds and common stocks in the general account.

The separate accounts also invest in limited partnerships and hedge fund investments. The fair value of such partnerships is determined by reference to the limited partnership's NAV. The valuation of the hedge funds is based upon the hedge funds' latest financial statements adjusted for cash activity since that date and estimates of market valuations.

Deposit fund contracts

For funding agreements backing medium term notes, fair values are based on available market prices for the notes. For other funding agreements and annuities certain liabilities, fair values are estimated using discounted cash flow calculations based on interest rates currently being offered for similar contracts with maturities consistent with those remaining for the contracts being valued. For all other deposit funds, the fair value is estimated to be equal to the account value since they can be withdrawn at anytime and without prior notice.

Premiums paid in advance

For premiums paid in advance, the carrying value of the liability approximates fair value.

Borrowed money

Borrowed money consists of intercompany borrowings and other financing arrangements. Due to the short-term nature of the transactions, the carrying value approximates fair value. At December 31, 2023 the Company had repurchase agreements of $6,109,531.

Amounts payable under securities lending

Amounts due under securities lending consists of cash collateral received under securities lending agreements. Due to the short-term nature of the transactions, the carrying value approximates fair value.

D. If it is not practicable for an entity to estimate the fair value of that financial instrument or a class of financial instruments, the following shall be disclosed:

(1)–(2) Not applicable.

NOTES TO FINANCIAL STATEMENTS

E. The following table provides additional information for investments that are measured at fair value using NAV as a practical expedient, as allowed under authoritative guidance, for investments that meet specified criteria:

2023

Category of Investment	Investment Strategy	Fair Value Determined Using NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge fund	Long/short equity, futures, options, foreign exchange arbitrage	$ 73,241,827	$ —	Annual, Semi-Annual, Quarterly, Monthly	30-90 days (Assets subject to lock-up periods)
Hedge fund	Distressed securities, multi-strategy	1,958,804	—	Semi-Annual, Quarterly	60-90 days (Assets subject to lock-up periods)
Private equity	Leverage buyout, mezzanine financing, distressed securities	1,315,328,479	196,658,667	N/A	N/A
		$ 1,390,529,110	$ 196,658,667		

21. Other Items

A. Unusual or Infrequent Items

The Company continues to monitor the economic environment and other potential impacts relating to the COVID-19 pandemic. The Company has maintained effective operations and levels of policyholder service throughout the course of the pandemic.

B. Troubled Debt Restructuring: Debtors

Not applicable.

C. (1) Other Disclosures

Assets with a carrying value of $270,193,454 at December 31, 2023 were on deposit with government authorities or trustees as required by certain state insurance laws.

(2) Admitted Negative IMR

The Company admitted all of its negative IMR in the general account and the insulated separate accounts at December 31, 2023, which was $434,820,194 and $35,844,612, respectively. Of the $434,820,194 in the general account, $308,929,806 relates to cumulative realized gains on bonds and $743,750,000 relates to cumulative realized losses on derivatives. Of the $35,844,612 in the insulated separate accounts, $143,706,612 relates to cumulative realized losses on bonds and $107,862,000 relates to cumulative realized gains(losses) on derivatives. The Company's IMR balance includes interest-related realized gains and losses arising from sales of its fixed income investments that are made in compliance with the Company's investment management policies. The Company engages in prudent portfolio management that may require sales of its fixed income investments in order to rebalance the portfolio and match the duration of the Company's insurance liabilities. Proceeds from the sale of fixed income investments made for these purposes are reinvested in similar assets. If sales are executed due to liquidity pressures related to the Company's insurance contracts (i.e., excess withdrawal activity), any related realized gains and losses are not deferred into the IMR. The Company did not have any excess withdrawals as of December 31, 2023.

The Company's general account IMR balance includes interest-related losses on derivatives of $743,750,000. This amount includes gross gains of $85,352,427 and gross losses of $953,379,821 on derivatives that were reported at amortized cost; and gross gains of $404,072,143 and gross losses of $279,794,749 on derivatives that were reported at fair value. The separate accounts' IMR balance includes gross gains of $125,295,665 and gross losses of $17,433,665 on derivatives that were reported at fair value. The Company uses different derivative instruments to manage interest rate risk. Derivatives trading is made in accordance with the Company's investment management policies and is in accordance with the Company's derivatives use plan, which is filed with NYSDFS. The Company is allowed to include realized gains and losses arising from the sale of derivatives carried at fair value while held as the Company's policy has historically been to defer in the IMR realized gains and losses from all of its interest rate hedges where the underlying is subject to the IMR regardless of whether the derivative is reported at fair value or amortized cost.

IMR was admitted up to 10% of the Company's adjusted Capital and Surplus. Capital and Surplus was adjusted to exclude net positive admitted goodwill, electronic data processing equipment and operating system software, admitted negative IMR, and net deferred tax assets. The computation of adjusted Capital and Surplus for purposes of negative IMR admissibility is included below :

	Calculation of Limitation as of	
	September 30, 2023	December 31, 2023
Capital and surplus	$ 23,298,333,070	
Less:		
Admitted positive goodwill	1,933,627,690	
Admitted EDP equipment and operating system software	28,531,513	
Admitted net deferred taxes	1,902,569,968	
Exclude admitted disallowed IMR-GA	121,243,051	
Exclude admitted disallowed IMR-SA	35,211,219	
Total adjustments	4,021,183,441	
Adjusted capital and surplus	$ 19,277,149,629	
Limitation on amount of negative IMR (adjusted capital and surplus times 10%)	1,927,714,963	
Current period reported admitted negative IMR in the General account		$ 434,820,194
Current period negative IMR, reported as an asset in the Separate Accounts		$ 35,844,612
Total admitted negative IMR		$ 470,664,806
Current period admitted negative IMR as a % of prior period adjusted capital and surplus		2 %

NOTES TO FINANCIAL STATEMENTS

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-Transferable Tax Credits

(1) At December 31, 2023, the Company did not have any state transferable or non-transferable tax credits.

(2) Not applicable.

(3) Not applicable.

(4) Not applicable.

F. Subprime and Midprime Mortgage Related Risk Exposure

(1) The Company categorizes mortgage securities with an average FICO score (credit score) of 625 or less as "subprime" mortgage securities and mortgage securities with an average FICO score of greater than 625 and less than 700 as "midprime" mortgage securities. Securities with an average FICO score of 700 or greater are characterized as "prime". The delinquency, credit loss, prepayment rate of the pool of mortgages collateralizing the investment, and credit enhancement available for the investment are reviewed. Cash flow forecasts for each subprime and midprime mortgage security using estimates of future prepayment, delinquency, default and loss severity rates are prepared and are stress tested. This analysis shows that the majority of the unrealized losses associated with the Company's subprime and midprime mortgage holdings are due to market dislocation and is not reflective of the projected cash flows for the portfolio of securities or how these securities have performed to date.

(2) The Company does not engage in subprime residential or commercial mortgage lending and therefore has no direct exposure through investments in subprime mortgage loans.

(3) The Company has exposure to subprime and midprime residential mortgage lending through its fixed maturity investments that are collateralized by mortgages that have characteristics of subprime or midprime lending. Subprime residential mortgage lending is the origination of residential mortgage loans to customers with weak credit profiles, including using relaxed mortgage-underwriting standards that provide for affordable mortgage products. These investments are primarily in the form of asset-backed securities ("ABS") supported by subprime or midprime residential mortgage loans or collateralized debt securities ("CDOs") that contain a subprime or midprime loan component. The collective carrying value of these investments is $47,892,643 representing 0.04% of total fixed maturity investments. Of this amount, 4.9% had "AAA" or "AA" credit quality ratings. There was no common stock subprime or midprime exposure. The Company manages its subprime and midprime risk exposure by limiting the Company's holdings in these types of instruments, and performing ongoing analysis of cash flows, prepayment speeds, default rates and other stress variables.

The Company's general account fixed maturity investments that are collateralized by residential mortgages that have characteristics of subprime or midprime lending at December 31, 2023 are:

Subprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	$ 9,168,530	$ 9,777,169	$ 9,878,840	$ 3,686,399
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investments in SCA	—	—	—	—
Other assets	—	—	—	—
Total	$ 9,168,530	$ 9,777,169	$ 9,878,840	$ 3,686,399

Midprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	$ 38,205,871	$ 38,115,474	$ 36,758,518	$ 61,262,534
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investments in SCA	—	—	—	—
Other assets	—	—	—	—
Total	$ 38,205,871	$ 38,115,474	$ 36,758,518	$ 61,262,534
Grand total (subprime and midprime)	$ 47,374,401	$ 47,892,643	$ 46,637,358	$ 64,948,933

The Company's guaranteed separate accounts fixed maturity investments that are collateralized by residential mortgages that have characteristics of subprime or midprime lending at December 31, 2023 are:

Residential Mortgage-Backed Securities	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Subprime	$ 2,226,532	$ 2,226,532	$ 2,530,927	$ 1,827,543
Midprime	12,785,912	12,527,575	12,658,905	23,926,789
Total	$ 15,012,444	$ 14,754,107	$ 15,189,832	$ 25,754,332

(4) The Company does not have underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage.

G. Retained Assets

(1) Effective June 1, 2012, the Company ceased offering retained asset accounts as a settlement option to life insurance and annuity beneficiaries. Prior to that date, beneficiaries could select the retained asset account as a settlement option for satisfying individual

NOTES TO FINANCIAL STATEMENTS

and group life insurance and annuity claims of $10,000 or more. For group life beneficiaries, the default settlement option is a lump sum payout if the claimant does not make any other selection. Retained asset accounts are interest-bearing draft accounts administered by an unaffiliated bank and beneficiaries may access available funds by writing a check for any amount up to the full remaining balance of the net claim settlement. The Company's aggregate liability for retained asset accounts is reported as a component of liability for deposit-type contracts on Page 3 – Liabilities, Surplus and Other Funds.

Interest rates for retained asset accounts are not guaranteed and are declared periodically at the discretion of the Company. The following interest rates were paid to retained asset account holders in 2023:

Effective Date			
From	Through	Interest Rate $10,000 or more	Interest Rate $9,999.99 or less
1/1/2023	1/1/2023	2.78%	2.28%
1/2/2023	1/8/2023	2.83%	2.33%
1/9/2023	1/22/2023	2.87%	2.37%

The applicable fees charged for retained asset accounts in 2023 were as follows:

Description	Amount Charged
Overnight delivery of additional checkbooks:	$15 weekday, $22 weekend
Checks returned for insufficient funds	$10 per occurrence
Stop Payment requests	$12 per request

(2) The following table presents the number and balance of retained asset accounts in-force at December 31, 2023 and 2022, respectively:

	In-Force			
	2023		2022	
	Number	Amount	Number	Amount
Up to and including 12 months	—	$ —	—	$ —
13 to 24 months	—	—	—	—
25 to 36 months	—	—	—	—
37 to 48 months	—	—	—	—
49 to 60 months	—	—	—	—
Over 60 months	1,040	27,837,770	1,211	31,804,417
Total	1,040	$ 27,837,770	1,211	$ 31,804,417

(3) The following table presents the Company's retained asset accounts at December 31, 2023:

	Individual		Group	
	Number	Amount	Number	Amount
Retained asset accounts at the beginning of the year	1,048	$ 28,003,814	163	$ 3,800,603
Retained asset accounts issued/added during the year	—	—	—	—
Investment earnings credited to retained asset accounts during the year	N/A	817,632	N/A	127,921
Fees and other charges assessed to retained asset accounts during the year	N/A	(10)	N/A	—
Retained asset accounts transferred to state unclaimed property funds during the year	(43)	(453,925)	(3)	(17,912)
Retained asset accounts closed/withdrawn during the year	(114)	(4,185,772)	(11)	(254,582)
Retained asset accounts at the end of the year	891	$ 24,181,739	149	$ 3,656,030

H. Insurance-Linked Securities ("ILS") Contracts

Not applicable.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

At December 31, 2023, the cash surrender value of the corporate owned life insurance policies purchased from NYLIAC is $4,308,056,502. Of this amount, $3,284,593,229 is invested in NYLIAC's general account and $1,023,463,273 is invested in NYLIAC's separate accounts. The investments in NYLIAC's separate accounts are allocated into the following categories based on primary underlying investment characteristics:

		December 31, 2023
(1)	Amount of admitted balance that could be realized from an investment vehicle	$ 1,023,463,273
(2)	Percentage Bonds	4 %
(3)	Percentage Stocks	95 %
(4)	Percentage Mortgage Loans	— %
(5)	Percentage Real Estate	1 %
(6)	Percentage Cash and Short-Term Investments	— %
(7)	Percentage Derivatives	— %
(8)	Percentage Other Invested Assets	— %

22. Events Subsequent

At February 28, 2024, the date the financial statements were available to be issued, there have been no events occurring subsequent to the close of the Company's books or accounts for the accompanying annual statement that would have a material effect on the financial condition of the Company.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company? Yes ( ) No (X) If yes, give full details. $0

(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business? Yes ( ) No (X). If yes, give full details. $0

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes ( ) No (X)

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. $0

b. What is the total amount of reinsurance credits taken, whether as an asset or as reduction of liability, for these agreements in this statement? $0

(2) Does the company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts which, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes ( ) No (X). If yes, give full details. $0

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction, in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. If all reinsurance agreements were terminated by either party as of the date of the statement, the resulting reduction in surplus due to loss of reserve credits net of unearned premium would be approximately $1,273,199,674.

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in-force or which had existing reserves established by the company as of the effective date of the agreement? Yes (X) No ( ). If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? $2,204,035,252

B. Uncollectible Reinsurance

Not applicable.

C. Commutation of Ceded Reinsurance

Not applicable.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

E - G. Not applicable.

H. Reinsurance Credit

(1) Disclose any reinsurance contracts (or multiple contracts with the same reinsurer or its affiliates) subject to A-791 that includes a provision, which limits the reinsurer's assumption of significant risks identified as in A-791. Examples of risk limiting features include provisions such as a deductible, a loss ratio corridor, a loss cap, an aggregate limit or similar effect. If true, indicate the number of reinsurance contracts to which such provisions apply. For contracts subject to A-791, indicate if deposit accounting was applied for all contracts, which limit significant risks.

Not applicable

(2) Disclose if any reinsurance contracts contain features (except reinsurance contracts with a federal or state facility) described below which result in delays in payment in form or in fact:

Not applicable

(3) Disclose if the reporting entity has reflected reinsurance accounting credit for any contracts not subject to Appendix A-791 and not yearly renewable term, which meet the risk transfer requirements of SSAP No. 61R and identify the type of contracts and the reinsurance contracts.

Not applicable

(4) Disclose if the reporting entity ceded any risk which is not subject to A-791 and not yearly renewable term reinsurance, under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:

Not applicable

(5) If affirmative disclosure is required for Paragraph 23H(5) above, explain why the contract(s) is treated differently for GAAP and SAP.

Not applicable

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A – C. Not applicable.

D. The Company did not have any medical loss ratio rebates required pursuant to the Public Health Service Act at December 31, 2023.

E. Risk Sharing Provisions of the ACA

(1) At December 31, 2023, the Company wrote accident and health insurance premiums which is subject to the ACA risk sharing provisions.

(2) The impact of risk-sharing provisions of the ACA on admitted assets, liabilities and revenue for the year ended December 31, 2023 are as follows:

1. Permanent ACA Risk Adjustment Program

Not applicable.

2. Transitional ACA Reinsurance Program

At December 31, 2023, the Company's liability for contributions payable due to ACA reinsurance program (not reported as ceded premium) was $693.

3. Temporary ACA Risk Corridors Program

Not applicable.

(3) A roll-forward of prior year ACA risk-sharing provisions for the following liability balance at December 31, 2023 is as follows:

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Accrued Less Payments (Col 1 -3)	Less Payments (Col 2 -4)	To Prior Year Balances	To Prior Year Balances		Balance from Prior Years (Col 1-3+7)	Balance from Prior Years (Col 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
b. Transitional ACA reinsurance program											
4. Liabilities for contributions payable due to ACA reinsurance program (not reported as ceded premium)	$ —	$ 756	$ —	$ —	$ —	$ 756	$ —	$ (63)	A	$ —	$ 693
d. Total for ACA risk-sharing provisions	$ —	$ 756	$ —	$ —	$ —	$ 756	$ —	$ (63)		$ —	$ 693

Explanation of Adjustments:

A. 1 covered life was removed during 2023.

(4) The Company had no risk corridors asset and liability balances for the year ended December 31, 2023.

(5) The Company had no ACA risk corridors receivable for the year ended December 31, 2023.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Claim reserves and unpaid claim liabilities at December 31, 2022 were $1,503,456,738. For the year ended December 31, 2023, $237,332,971 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $1,231,395,538 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Accidental Death and Dismemberment, Non-Comprehensive Major Medical, disability income, Medicare supplement of insurance and long term care lines of insurance. Therefore, there has been a $34,728,229 favorable prior-year development from December 31, 2022 to December 31, 2023. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates were adjusted as additional information became known regarding individual claims. The Company had no unfavorable prior year loss development on retrospectively rated policies included in this decrease. However, the business to which it relates is subject to premium adjustments.

B. Not applicable.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

The Company owns all rights, title and interest in and to certain structured settlement annuity contracts issued by NYLIAC. The carrying value of the annuity contracts is based upon the actuarially determined value of the obligations under the structured settlement agreements (noted below), which generally have some life contingent benefits.

The Company is the assumed obligor for certain structured settlement agreements with unaffiliated insurance companies, beneficiaries and other non-affiliated entities. To satisfy its obligations under these agreements, the Company owns single premium annuity contracts issued by NYLIAC. The obligations are based upon the actuarially determined present value of expected future payments. Interest rates used in establishing such obligations range from 8.25% to 8.75%. The Company has directed NYLIAC to make the payments under the annuity contracts directly to the beneficiaries under the structured settlement agreements. At December 31, 2023 and 2022, the carrying value of the single premium annuity contracts and the corresponding obligations amounted to $148,488,779 and $147,408,551, respectively.

NOTES TO FINANCIAL STATEMENTS

28. Health Care Receivables

Not applicable.

29. Participating Policies

Individual and group life participating policies represent 99.4% of total individual and group life insurance inforce. The Company paid dividends in the amount of $2,114,356,084 to individual and group life policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

At December 31, 2023, the Company did not have a liability for premium deficiency reserves on accident and health contracts.

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deductions of deferred fractional premiums upon death of the insured and returns a portion of the final premium beyond the date of death. No surrender values are promised in excess of the total reserves included in Exhibit 5.

(2) Certain substandard policies are valued on tables that are multiples of the standard table. Other substandard policies are valued as equivalent to standard lives on the basis of insurance age. Additional reserves are held on account of anticipated extra mortality for policies subject to extra premiums.

(3) At December 31, 2023, the Company had $32,987,138,657 of insurance in-force for which the gross premiums were less than the net premiums according to the standard of valuation set by the state of New York. Reserves to cover the above insurance totaled the net amount of $208,301,904 at December 31, 2023 and were reported in Exhibit 5, Miscellaneous Reserves section.

(4) The tabular interest (Page 7, Line 4) for group annuities has been determined from the basic data for the calculation of policy reserves. The tabular interest for all other lines of business has been determined by formula as described in the instructions for Page 7.

The tabular less actual reserves released (Page 7, Line 5) has been determined by formula as described in the instructions for Page 7 for all lines of business.

The tabular cost (Page 7, Line 9) for 7-Year term, for certain survivorship whole life policies, and for ancillary coverage has been determined by formula as described in the instructions for Page 7. For all other coverage, including the bulk of individual life, the tabular cost has been determined from the basic data for the calculation of policy reserves.

(5) The tabular interest on funds not involving life contingencies on Exhibit 7, Line 3 is generally the interest actually credited to or accrued on such funds.

(6) The details for “other increases (net)” on Page 7, Line 7 are:

Individual Annuities:	
Withdrawal optionality	$ (57,098,781)
Additional actuarial reserves - asset/liability analysis	$ (40,000,000)
Total for Individual Annuities	(97,098,781)
Group Annuities:	**Amount**
Expense and termination chargres	$ (37,854,417)
Decrease in interest guarantee reserves	(2,521,836)
Decrease in excess reserves	(5,724,258)
Additional actuarial reserves - asset/liability analysis	40,000,000
Other changes	7,758,217
Total for Group Annuities	1,657,706
Individual Life:	
Change in amount assumed from John Hancock (60%)	(192,739,768)
Valuation system updates related to disabled lives	977,586
Impact of funds withheld reinsurance on Term block	(2,204,035,252)
Total for Individual Life	(2,395,797,434)
Group Life:	
Revalued waiver of premium claims	(22,855)
Total for Group Life	(22,855)
Total other increases (net)	$ (2,491,261,364)

“Other net change in reserves” on Exhibit 7, Line 4 relates to guaranteed interest contracts and annuities certain, and consists of:

Increase in interest guarantee reserves	$ 38,677,366
Foreign Exchange	561,793,808
Total other net change in reserves	$ 600,471,174

NOTES TO FINANCIAL STATEMENTS

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

A. Individual Annuities

	December 31, 2023				
	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 9,329,146	$ —	$ —	$ 9,329,146	0.1 %
b. At book value less current surrender charge of 5% or more	—	—	—	—	—
c. At fair value	—	—	—	—	—
d. Total with market value adjustment or at fair value (total of a through c)	9,329,146	—	—	9,329,146	0.1
e. At book value without adjustment (minimal or no charge or adjustment)	1,011,095	—	—	1,011,095	—
(2) Not subject to discretionary withdrawal	9,968,288,971	—	—	9,968,288,971	99.9
(3) Total (gross: direct + assumed)	9,978,629,212	—	—	9,978,629,212	100.0
(4) Reinsurance ceded	—	—	—	—	—
(5) Total (net)* (3) - (4)	$ 9,978,629,212	$ —	$ —	$ 9,978,629,212	100.0 %
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

B. Group Annuities

	December 31, 2023				
	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 7,332,454,729	$ 7,173,335,414	$ —	$ 14,505,790,143	41.0 %
b. At book value less current surrender charge of 5% or more	—	—	—	—	—
c. At fair value	7,435,344	2,964,892,468	2,346,869,784	5,319,197,596	15.0
d. Total with market value adjustment or at fair value (total of a through c)	7,339,890,073	10,138,227,882	2,346,869,784	19,824,987,739	56.0
e. At book value without adjustment (minimal or no charge or adjustment)	1,958,440,583	—	—	1,958,440,583	5.5
(2) Not subject to discretionary withdrawal	13,597,514,289	—	—	13,597,514,289	38.4
(3) Total (gross: direct + assumed)	22,895,844,945	10,138,227,882	2,346,869,784	35,380,942,611	100.0
(4) Reinsurance ceded	—	—	—	—	—
(5) Total (net) * (3) – (4)	$ 22,895,844,945	$ 10,138,227,882	$ 2,346,869,784	$ 35,380,942,611	100.0 %
(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

C. Deposit-Type Contracts (no life contingencies)

	December 31, 2023				
	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 895,820	$ —	$ —	$ 895,820	— %
b. At book value less current surrender charge of 5% or more	—	—	—	—	—
c. At fair value	—	—	—	—	—
d. Total with market value adjustment or at fair value (total of a through c)	895,820	—	—	895,820	—
e. At book value without adjustment (minimal or no charge or adjustment)	4,150,381,441	—	—	4,150,381,441	10.9
(2) Not subject to discretionary withdrawal	33,801,766,014	—	—	33,801,766,014	89.1
(3) Total (gross: direct + assumed)	37,953,043,275	—	—	37,953,043,275	100.0
(4) Reinsurance ceded	—	—	—	—	—
(5) Total (net) (3) – (4)	$ 37,953,043,275	$ —	$ —	$ 37,953,043,275	100.0 %
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

NOTES TO FINANCIAL STATEMENTS

			December 31, 2023
D.	**Life & Accident & Health Annual Statement:**		
(1)	Exhibit 5, Annuities Section, Total (net)	$	32,863,229,635
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)		11,244,522
(3)	Exhibit 7, Deposit-Type Contracts Line 14, Column 1		37,953,043,275
(4)	Subtotal		70,827,517,432
	Separate Accounts Annual Statement:		
(5)	Exhibit 3, Annuities Section, Total (net)		12,485,097,666
(6)	Exhibit 3, Supplementary Contracts with Life Contingencies Section, Total (net)		—
(7)	Policyholder dividend and coupon accumulations		—
(8)	Policyholder premiums		—
(9)	Guaranteed interest contracts		—
(10)	Other contract deposit funds		—
(11)	Subtotal		12,485,097,666
(12)	Combined Total	$	83,312,615,098

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

		December 31, 2023		
A. General Account		**Account Value**	**Cash Value**	**Reserve**
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	$ —	$ 469,240,650	$ 482,120,599
b.	Universal life	10,928,314	10,928,314	10,930,010
c.	Universal life with secondary guarantees	—	—	—
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	91,376,779,004	96,268,571,650
h.	Variable life	—	—	—
i.	Variable universal life	—	—	—
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	—	—	3,854,521,946
b.	Accidental death benefits	—	—	54,954,273
c.	Disability - active lives	—	—	529,611,611
d.	Disability - disabled lives	—	—	571,209,303
e.	Miscellaneous reserves	—	—	1,077,260,025
(3)	Total (gross: direct + assumed)	10,928,314	91,856,947,968	102,849,179,417
(4)	Reinsurance ceded	—	2,602,050,166	5,273,562,026
(5)	Total (net) (C) - (D)	$ 10,928,314	$ 89,254,897,802	$ 97,575,617,391
B. Separate Account with Guarantees				
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	$ —	$ —	$ —
b.	Universal life	—	—	—
c.	Universal life with secondary guarantees	—	—	—
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	—	—
h.	Variable life	—	—	—
i.	Variable universal life	—	—	—
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	—	—	—
b.	Accidental death benefits	—	—	—
c.	Disability - active lives	—	—	—
d.	Disability - disabled lives	—	—	—
e.	Miscellaneous reserves	—	—	—
(3)	Total (gross: direct + assumed)	—	—	—
(4)	Reinsurance ceded	—	—	—
(5)	Total (net) (C) - (D)	$ —	$ —	$ —
C. Separate Account Nonguaranteed				
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	$ —	$ —	$ —
b.	Universal life	—	—	—
c.	Universal life with secondary guarantees	—	—	—
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	—	—
h.	Variable life	—	—	—
i.	Variable universal life	—	—	—
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	—	—	—
b.	Accidental death benefits	—	—	—
c.	Disability - active lives	—	—	—
d.	Disability - disabled lives	—	—	—
e.	Miscellaneous reserves	—	—	—
(3)	Total (gross: direct + assumed)	—	—	—
(4)	Reinsurance ceded	—	—	—
(5)	Total (net) (C) - (D)	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

D.	Life & Accident & Health Annual Statement:	December 31, 2023
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 95,547,357,299
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	53,374,667
(3)	Exhibit 5, Disability-Active Lives Section, Total (net)	528,464,043
(4)	Exhibit 5, Disability-Disabled Lives Section, Total (net)	557,362,866
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	889,058,515
(6)	Subtotal	97,575,617,390
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Life Insurance Section, Total (net)	—
(8)	Exhibit 3, Accident and Health Contracts Section, Total (net)	—
(9)	Exhibit 3, Miscellaneous Reserves Section, Total (net)	—
(10)	Subtotal (Lines (7) through (9))	—
(11)	Combined Total ((6) and (10))	$ 97,575,617,390

34. Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations at December 31, 2023, were as follows:

Type	Gross	Net of Loading
(1) Ordinary new business	$ 151,254,351	$ 32,062,362
(2) Ordinary renewal	1,672,056,123	1,380,863,335
(3) Group life	411,790,276	345,078,829
Total	$ 2,235,100,750	$ 1,758,004,526

The amounts above reflect a prescribed practice that departs from the NAIC SAP. Refer to Note 1 – Summary of Significant Accounting Policies, for additional information.

35. Separate Accounts

A. Separate Accounts Activity

(1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions. At December 31, 2023, the Company reported separate accounts assets and liabilities from employee benefit plans (group annuity).

The Company has certain market value guaranteed separate accounts and other book value guaranteed separate accounts for which supplemental separate accounts assets are used to fund the excess of the actuarial liabilities for future guaranteed payments over the market value and the book value of the assets, respectively. The Company evaluates separate accounts surplus quarterly and transfers funds to or (from) the supplemental separate account as necessary, with cash settlement only for market value guaranteed separate account.

In accordance with the domiciliary state procedures for approving items within separate accounts, the classification of the separate accounts is subject to Section 4240 of the New York State Insurance Law. In addition, the separate accounts are supported through affirmative approval of the plans of operations by the NYSDFS.

(2) At December 31, 2023 and 2022, the Company's separate accounts statement included legally insulated assets of $12,485,097,666 and $14,096,611,774 respectively. The assets legally and not legally insulated from the general account at December 31, 2023 are attributed to the following products or transactions:

Product/Transaction	Legally Insulated Assets	Separate Accounts Assets (Not Legally Insulated)[1]
Employee benefit plans (group annuity)	$ 12,485,097,666	$ (2,590,568)
Supplemental account	—	19,735,275
Total	$ 12,485,097,666	$ 17,144,707

[1] Separate accounts assets classified as not legally insulated assets support $44,017,687 of payables for securities, $6,135,980 of borrowed funds, $2,902,768 of investment servicing fees payable, $2,036,663 of remittances and items not allocated, $250,996 of other liabilities, and $(38,199,388) of other transfers from the general account due or accrued (net).

(3) To compensate the general account for the risk taken for minimum guarantees in certain contracts, the separate accounts have paid risk charges as follows for the past five years:

a. 2023 $ 13,579,444
b. 2022 $ 14,122,955
c. 2021 $ 13,644,573
d. 2020 $ 12,258,753
e. 2019 $ 11,202,877

For the years ended December 31, 2023, 2022, 2021, 2020 and 2019, the general account of the Company did not make any payments toward separate accounts guarantees.

(4) At December 31, 2023, there were no separate accounts securities lending arrangements.

B. General Nature and Characteristics of Separate Accounts Business

The Company has separate accounts funding group annuity contracts. A book value separate account funds guaranteed benefits and market value separate accounts fund both guaranteed and non-guaranteed benefits.

The book value separate account guarantees principal and interest during active status and at the contract discontinuance, the contract holder is entitled to a book value payout, if 12 months advance notice is provided. Alternatively, the contract holder may elect

NOTES TO FINANCIAL STATEMENTS

discontinuance with at least 10 days notice and receive an immediate lump sum payment subject to a termination adjustment factor (tied to an external index). The factor will not be greater than 1.

Certain market value separate accounts provide a minimum guaranteed interest rate. For these separate accounts, at contract discontinuance, the contract holder is entitled to an immediate payout of market value, or an installment payout of the guaranteed amount, or for certain contracts, a lump sum payout of the guaranteed amount at the end of a specific number of years, as set forth in the contract.

Separate accounts funding non-guaranteed benefits provide no guarantee of principal or interest, and payout is at fair value at contract discontinuance.

Information regarding the separate accounts of the Company at and for the year ended December 31, 2023 is as follows:

	Indexed	Non-Indexed Guarantee less than/ equal to 4%	Non-Indexed Guarantee more than 4%	Non-Guaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits	$ —	$1,398,159,721	$ —	$ —	$ 1,398,159,721
Reserves:					
(2) For accounts with assets at:					
a. Fair value	$ —	$2,964,892,468	$ —	$ 2,346,869,784	$ 5,311,762,252
b. Amortized cost	—	7,173,335,414	—	—	7,173,335,414
c. Total reserves *	$ —	$10,138,227,882	$ —	$ 2,346,869,784	$12,485,097,666
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ —	$7,173,335,414	$ —	$ —	$ 7,173,335,414
2. At book value without fair value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	2,964,892,468	—	2,346,869,784	5,311,762,252
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	—	10,138,227,882	—	2,346,869,784	12,485,097,666
b. Not subject to discretionary withdrawal	—	—	—	—	—
c. Total reserves	$ —	$10,138,227,882	$ —	$ 2,346,869,784	$12,485,097,666
(4) Reserves for asset default risk in lieu of AVR	$ —	$ 2,975,997	$ —	$ —	$ 2,975,997

*Line 2c and line 3c should be equal.

C. Reconciliation of Net Transfers To (From) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to separate accounts (Page 4, Line 1.4)	$ 1,398,159,721
b. Transfers from separate accounts (Page 4, Line 10)	3,670,793,966
c. Net transfers to (from) separate accounts (a) – (b)	(2,272,634,245)
(2) Reconciling Adjustments:	
a. Reinsurance assumed	—
	—
(3) Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (Page 4, Line 26)	$ (2,272,634,245)

36. Loss/Claim Adjustment Expenses

The liability for unpaid accident and health claim adjustment expenses at December 31, 2023 and 2022 was $22,894,871.86 and $21,410,417. respectively. The Company incurred $10,344,458 and paid $8,967,906 of claim adjustment expenses in the current year, of which $5,539,645.64 of the paid amount was attributable to insured or covered events of prior years. The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses and did not reduce its liability.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... New York

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ..... _____

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

2.2 If yes, date of change: 03/07/2023

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/25/2021

3.4 By what department or departments?
New York State Department of Financial Services .....

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

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

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

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

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

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... _____ %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
NYLIFE Distributors LLC	Jersey City, NJ				YES
NYLIFE Securities LLC	New York, NY				YES
Eagle Strategies LLC	New York, NY				YES
New York Life Investment Management LLC	New York, NY				YES
MacKay Shields LLC	New York, NY				YES
Apogem Capital LLC	New York, NY				YES
NYL Investors LLC	New York, NY				YES
IndexIQ Advisors LLC	New York, NY				YES
NYLIM Service Company LLC	Jersey City, NJ				YES
Flatiron RR LLC	New York, NY				YES
Candriam	Strassen, LUX				YES
Ausbil Investment Management Limited	Sydney, AUS				YES

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [ ] N/A [X]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Pricewaterhouse Coopers, LLP, 300 Madison Avenue, New York, NY 10017

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain.

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Stephen McNamara, FSA, MAAA, Vice President & Actuary, New York Life Insurance Company, 51 Madison Avenue, NY, NY 10010.

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ... See attachment

12.12 Number of parcels involved 54

12.13 Total book/adjusted carrying value .....$ 1,300,531,978

12.2 If yes, provide explanation
See attachment

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

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

14.11 If the response to 14.1 is No, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).
Code was revised including updates to policies and including key corporate responsibility metrics.

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [X] No [ ]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
111102758	Origin Bank	RBC rating falls CM2	300,000

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ .....
- 20.12 To stockholders not officers ..... $ .....
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ .....

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $ .....
- 20.22 To stockholders not officers ..... $ .....
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ .....

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $ .....
- 21.22 Borrowed from others ..... $ .....
- 21.23 Leased from others ..... $ .....
- 21.24 Other ..... $ .....

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [X] No [ ]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $ 94,090
- 22.23 Other amounts paid ..... $ .....

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ .....

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
See Note 17

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 1,092,720,779

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [X] No [ ] N/A [ ]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [X] No [ ] N/A [ ]

25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [X] No [ ] N/A [ ]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 1,126,330,132
25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 1,125,843,486
25.093 Total payable for securities lending reported on the liability page. $ 1,096,621,644

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21 Subject to repurchase agreements $
26.22 Subject to reverse repurchase agreements $ 768,998,791
26.23 Subject to dollar repurchase agreements $ 6,109,531
26.24 Subject to reverse dollar repurchase agreements $
26.25 Placed under option agreements $
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $ 181,802,888
26.27 FHLB Capital Stock $ 186,045,100
26.28 On deposit with states $ 270,193,454
26.29 On deposit with other regulatory bodies $
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 79,652,275
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 3,117,965,286
26.32 Other $

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ADVANTAGE CAPITAL 2010 STATE TAX C	7
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ADVANTAGE CAPITAL STATE TAX CREDIT	9
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ALTO SOLUTIONS, INC.	1,000,000
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	AMERICAN SECURE LIVING INC	3,999,998
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	AT & T MOBILTIY II LLC	69,000,000
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	BOWX ACQUISITION CORP. (WEWORK)	17,306
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	BRELLA INSURANCE INC	531,859
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	COGITO CORPORATION SERIES C-1 PFD	2,789,555
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	COLONY LABS INC	1,093,770
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	CRUSOE ENERGY HOLDINGS INC	5,000,000
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	DATA ROBOT INC	8,634,669
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	DEEPFRAUD TECHNOLOGIES INC	3,554,607
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	DELPHIX CORP	3,999,996
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ENERGY TECHNOLOGY	878,400
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	FINANCIAL INSIGHT TECHNOLOGY INC.	27,856,487
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	GENON ENERGY - CLASS A	108,450
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	H2O	15,896,839
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	KASA LIVING INC	4,999,995
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	KINGFIELD CORPORATION	3,209,987
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	LYNX MD	1,499,990
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	MODERN LIFE GROUP	3,000,000
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NAC AVIATION	3,666
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NEW YORK BUSINESS DEV CORP	284,799
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NVEST INC	993,827
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	PHI GROUP	10,888,826
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	REKA AI INC	2,999,989
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	SENTILINK CORP	2,222,197
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	STRATA IDENTITY	2,388,238
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	TEN 250	2,999,998
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	WELLTH	1,949,424

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:
27.41 Special accounting provision of SSAP No. 108 ..... Yes [ ] No [ ]
27.42 Permitted accounting practice ..... Yes [ ] No [ ]
27.43 Other accounting guidance ..... Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: ..... Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? ..... Yes [X] No [ ]

28.2 If yes, state the amount thereof at December 31 of the current year. ..... $ 17,413,463

29. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?..... Yes [X] No [ ]

29.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286
The Northern Trust Company	50 S LaSalle Street, Chicago, IL 60603
RBC Investor Services Trust	155 Wellington Street West, Toronto ON M5V 3L3, Canada

GENERAL INTERROGATORIES

29.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? Yes [ ] No [X]

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

29.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
NYL Investors LLC	A
MacKay Shields LLC	A
MacKay Shields UK LLP	A
Apogem Capital LLC	A
IndexIQ Advisors LLC	A
Goldman Sachs Asset Management LP	U
J.P. Morgan Investment Management Inc.	U

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
169553	NYL Investors LLC	5493000EG09WOQURS721	SEC	DS
107717	MacKay Shields LLC	549300Y7LLCOFU7R8H16	SEC	DS
167939	MacKay Shields UK LLP	549300Z00JQEVQDT3045	SEC	DS
309234	Apogem Capital LLC	549300S5H0LSGCLLYI65	SEC	DS
144790	IndexIQ Advisors LLC	549300GES17SMB5H7677	SEC	DS
107738	Goldman Sachs Asset Management LP	CF5M58QA35CFPUX70H17	SEC	NO
107038	J.P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	SEC	NO

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [ ] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	139,704,733,482	129,891,405,335	(9,813,328,147)
31.2 Preferred stocks	163,707,136	163,721,123	13,987
31.3 Totals	139,868,440,618	130,055,126,458	(9,813,314,160)

31.4 Describe the sources or methods utilized in determining the fair values:
See Note 20

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
Independent pricing vendors are used to value Schedule D assets. The broker quotes are used on a limited basis from approved brokers when independent pricing vendors do not provide quotes.

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

33.2 If no, list exceptions:
Initial filings that were not made within 120 days of purchase including -

Filings for which we have not yet received the required documentation necessary for submission to the SVO:4

Filings that have been submitted but not yet rated by the SVO:6

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? Yes [X] No [ ]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?
.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?
39.21 Held directly ..... Yes [ ] No [ ]
39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 13,942,302

40.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid

41.1 Amount of payments for legal expenses, if any? ..... $ 13,879,880

41.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 2,507,053

42.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers	783,720

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only $ 506,654

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $
1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 390,947

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $
1.62 Total incurred claims $
1.63 Number of covered lives

All years prior to most current three years
1.64 Total premium earned $ 506,654
1.65 Total incurred claims $ 390,947
1.66 Number of covered lives 128

1.7 Group policies:

Most current three years:
1.71 Total premium earned $
1.72 Total incurred claims $
1.73 Number of covered lives

All years prior to most current three years
1.74 Total premium earned $
1.75 Total incurred claims $
1.76 Number of covered lives

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	15,147,334,336	18,148,023,566
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	29,164,384	
2.5	Reserve Denominator	135,781,003,202	132,370,609,289
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $

3.4 State the authority under which Separate Accounts are maintained:
Section 4240 of the New York State Insurance Law

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [ ] No [X]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [ ] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? $

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: $ 4,446,694

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
Travelers Property Casualty 1 Tower Square, Hartford CT 06183	5,396,515
American Interstate Ins 2301 Hwy 190 W, DeRidder, LA 70634	859,972
Fidelity & Guaranty Ins 385 Washington St, St Paul, MN 55102	63,553

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ .....

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ .....

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [X]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written ..... $ 5,949,071,741
7.2 Total Incurred Claims ..... $ 2,827,557,399
7.3 Number of Covered Lives 5,052,987

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ .....
9.22 Received ..... $ 1,436,218,784

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [X] No [ ]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 ..... $ 1,099,899,663
10.22 Page 4, Line 1 ..... $ 60,104,083

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $.....

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash ..... $ .....
12.12 Stock ..... $ .....

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium			
13.32 Paid claims			
13.33 Claim liability and reserve (beginning of year)			
13.34 Claim liability and reserve (end of year)			
13.35 Incurred claims			

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000		
13.42	$25,000 - 99,999		
13.43	$100,000 - 249,999		
13.44	$250,000 - 999,999		
13.45	$1,000,000 or more		

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? $

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held?
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting?
18.5 How many of the same were delegates of the subordinate branches?
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
27.11 First Year %
27.12 Subsequent Years %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? $
29.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence?
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2023	2 2022	3 2021	4 2020	5 2019
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	402,724,222	390,714,901	381,759,500	364,278,756	351,971,817
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	579,834,263	591,992,104	576,697,557	554,848,188	530,182,493
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	159,913,566	164,515,348	166,366,509	173,358,169	172,277,479
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	353,155,373	283,119,988	295,024,060	286,915,714	294,664,811
7.	Total (Line 21, Col. 10)	1,495,627,425	1,430,342,342	1,419,847,625	1,379,400,828	1,349,096,600
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	171,978,160	152,721,561	109,418,336		
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	27,289,587	27,014,739	31,713,775	26,987,812	28,375,981
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	33,531,582	54,194,970	60,606,266	63,208,561	61,184,128
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	6,537,309	5,552,155	5,559,653	5,631,112	6,283,309
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	67,358,478	86,761,864	97,879,694	95,827,485	95,843,418
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	7,595,754,812	9,025,110,720	8,773,203,812	8,332,303,152	8,054,599,195
15.	Group life (Line 20.4, Col. 3)	2,461,276,804	2,473,733,822	2,532,997,797	2,474,675,001	2,432,559,495
16.	Individual annuities (Line 20.4, Col. 4)	750,150,355	378,799,885	446,857,822	335,735,209	384,082,357
17.	Group annuities (Line 20.4, Col. 5)	3,763,151,417	5,713,505,774	5,448,940,250	8,906,815,409	4,559,307,856
18.	Accident & Health (Line 20.4, Col. 6)	576,224,364	554,347,506	531,372,827	517,871,693	527,332,087
19.	Other lines of business (Line 20.4, Col. 8)					
20.	Total	15,146,557,752	18,145,497,706	17,733,372,508	20,567,400,464	15,957,880,990
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	219,399,374,396	208,541,705,336	199,247,129,777	187,046,467,794	178,233,227,296
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	194,105,297,965	184,655,198,783	174,680,769,310	165,318,076,479	156,200,955,678
23.	Aggregate life reserves (Page 3, Line 1)	130,650,091,967	127,282,079,185	121,090,811,968	115,736,529,728	110,108,589,688
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	1,822,747				
24.	Aggregate A & H reserves (Page 3, Line 2)	5,389,145,162	5,166,374,503	4,885,803,870	4,638,869,195	4,413,109,710
25.	Deposit-type contract funds (Page 3, Line 3)	37,953,043,276	33,107,888,947	29,374,832,104	25,926,994,747	23,451,219,080
26.	Asset valuation reserve (Page 3, Line 24.01)	4,512,714,413	4,234,528,929	4,166,742,189	3,589,364,696	3,371,258,840
27.	Capital (Page 3, Lines 29 and 30)					
28.	Surplus (Page 3, Line 37)	25,294,076,431	23,886,506,553	24,566,360,467	21,728,391,315	22,032,271,618
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	7,011,652,807	7,226,152,631	7,044,071,620	7,088,793,334	5,628,170,888
	Risk-Based Capital Analysis					
30.	Total adjusted capital	33,007,577,544	31,125,178,376	31,203,100,782	27,256,909,170	27,423,230,272
31.	Authorized control level risk - based capital	3,495,828,339	3,472,419,760	3,367,357,307	3,014,731,084	2,702,370,554
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	65.8	65.4	65.1	64.7	67.0
33.	Stocks (Lines 2.1 and 2.2)	6.7	6.9	7.9	8.4	6.3
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	10.6	11.2	10.7	10.8	10.9
35.	Real estate (Lines 4.1, 4.2 and 4.3)	1.2	1.2	1.1	1.2	1.2
36.	Cash, cash equivalents and short-term investments (Line 5)	1.7	1.2	1.4	1.4	1.4
37.	Contract loans (Line 6)	6.2	6.0	6.0	6.5	6.8
38.	Derivatives (Page 2, Line 7)	0.7	0.8	0.6	0.7	0.5
39.	Other invested assets (Line 8)	6.8	7.1	7.2	6.2	5.9
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)	0.1	0.3	0.0	0.1	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	3,683,968,102	3,908,231,645	3,374,040,121	2,567,765,936	2,884,595,183
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	14,200,679,248	13,790,411,576	15,430,031,543	15,866,253,235	9,462,749,519
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	5,030,406,166	5,263,865,077	5,378,833,190	4,906,248,877	4,820,856,741
50.	Total of above Lines 44 to 49	22,915,053,516	22,962,508,298	24,182,904,854	23,340,268,048	17,168,201,443
51.	Total Investment in Parent included in Lines 44 to 49 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2023	2 2022	3 2021	4 2020	5 2019
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	2,789,822,976	2,904,980,384	3,242,877,393	3,115,371,898	1,426,233,011
53.	Total admitted assets (Page 2, Line 28, Col. 3)	231,901,616,769	222,780,811,974	213,695,809,636	201,336,809,831	189,231,107,933
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	8,132,123,037	7,669,226,958	8,554,631,733	7,714,420,771	7,077,464,107
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(42,235,817)	(154,512,510)	(360,160,454)	(820,816,320)	(117,897,771)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	607,389,776	(1,209,134,968)	1,915,266,015	218,098,994	1,295,633,399
57.	Total of above Lines 54, 55 and 56	8,697,276,996	6,305,579,480	10,109,737,294	7,111,703,445	8,255,199,735
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	13,877,298,337	12,213,218,727	14,072,934,879	13,192,464,279	11,318,753,168
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	269,367,365	262,842,073	238,768,999	241,632,816	225,256,050
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	2,357,258,458	4,457,539,805	4,146,050,366	3,705,199,617	3,459,505,692
61.	Increase in A & H reserves (Line 19, Col. 6)	222,770,021	280,570,634	246,934,675	149,295,014	275,787,372
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	2,388,989,478	2,130,992,951	2,021,413,239	1,962,873,015	2,043,186,658
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	11.2	10.7	10.9	11.3	13.4
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	4.9	4.2	4.1	4.6	5.1
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	85.5	98.1	91.6	90.4	94.9
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.2	0.1	0.2	0.1	
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	35.3	38.1	38.6	36.0	35.2
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)			XXX	XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)			XXX	XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	1,448,228,535	1,419,943,386	XXX	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	1,502,082,773	1,456,974,270	XXX	XXX	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72.	Individual industrial life (Page 6.1, Col. 2)					
73.	Individual whole life (Page 6.1, Col. 3)	(837,578,565)	(382,201,333)	669,465,607	266,373,137	27,491,084
74.	Individual term life (Page 6.1, Col. 4)	231,046,745	96,109,235	52,844,503	(98,907,561)	2,525,018
75.	Individual indexed life (Page 6.1, Col. 5)					
76.	Individual universal life (Page 6.1, Col. 6)	(66,516)	9,548,496			4,844,041
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)	(16)				
78.	Individual variable life (Page 6.1, Col. 8)					
79.	Individual variable universal life (Page 6.1, Col. 9)					
80.	Individual credit life (Page 6.1, Col. 10)					
81.	Individual other life (Page 6.1, Col. 11)	9,302,343	6,096,452	11,174,279	7,910,309	(8,206,660)
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
83.	Group whole life (Page 6.2, Col. 2)	61,371,734	14,428,249	8,706,727	(4,441,719)	123,699,347
84.	Group term life (Page 6.2, Col. 3)	82,631,167	42,521,139	11,201,087	53,827,746	34,250,881
85.	Group universal life (Page 6.2, Col. 4)	204,559	127,265	(1,087,107)		(618,220)
86.	Group variable life (Page 6.2, Col. 5)				(130,442)	
87.	Group variable universal life (Page 6.2, Col. 6)					
88.	Group credit life (Page 6.2, Col. 7)					
89.	Group other life (Page 6.2, Col. 8)	1,674,466	2,393,686	1,461,985	(2,045,402)	2,211,032
90.	Group YRT mortality risk only (Page 6.2, Col. 9)					
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)					
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)					
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)					
94.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)					
95.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	87,379,303	(15,306,692)	43,387,905	11,613,905	70,088,595
96.	Individual other annuities (Page 6.3, Col. 7)	(161,821)	(56,780)	43,297	(174,847)	(265,134)
97.	Group deferred fixed annuities (Page 6.4, Col. 2)					
98.	Group deferred indexed annuities (Page 6.4, Col. 3)					
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
100.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)	343,465	337,872	199,734	1,430,166	2,074,943
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	57,512,022	80,647,757	54,412,456	70,004,523	89,814,248
102.	Group other annuities (Page 6.4, Col. 7)	341,221,798	282,131,173	430,091,667	312,629,305	154,713,542
103.	A & H-comprehensive individual (Page 6.5, Col. 2)					
104.	A & H-comprehensive group (Page 6.5, Col. 3)					
105.	A & H-Medicare supplement (Page 6.5, Col. 4)					
106.	A & H-vision only (Page 6.5, Col. 5)					
107.	A & H-dental only (Page 6.5, Col. 6)					
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
109.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
111.	A & H-credit (Page 6.5, Col. 10)					
112.	A & H-disability income (Page 6.5, Col. 11)	(5,782,773)	(4,552,798)	(22,325,505)	11,751,728	9,355,547
113.	A & H-long-term care (Page 6.5, Col. 12)	42,132,680	34,094,958	48,566,617	114,824,128	(20,262,099)
114.	A & H-other (Page 6.5, Col. 13)	(1,217,768)	3,603,616	1,168,707	3,297,546	3,554,489
115.	Aggregate of all other lines of business (Page 6, Col. 8)			53,548	(3,118,111)	238,115
116.	Fraternal (Page 6, Col. 7)					
117.	Total (Page 6, Col. 1)	70,012,823	169,922,294	1,309,365,506	744,844,414	495,508,771

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0826 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 66915

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole	5,974,439,781		93,380,875	50,554,509	1,819,951,855	19,911,561	1,983,798,801	2,388,161,687	8,593,103	2,112,083,445	26,180,626	4,535,018,861
3. Term	988,069,641		52,387	13,474	14	(10,353)	55,522	586,089,610		(56,504)	10,848,034	596,881,141
4. Indexed												
5. Universal												
6. Universal with secondary guarantees												
7. Variable												
8. Variable universal												
9. Credit												
10. Other (f)												
11. Total Individual Life	6,962,509,422		93,433,262	50,567,983	1,819,951,869	19,901,208	1,983,854,323	2,974,251,297	8,593,103	2,112,026,942	37,028,660	5,131,900,002
Group Life												
12. Whole	949,619,659							567,610,543	837,142	50,048,281	2,174,323	620,670,288
13. Term	1,035,011,108		45,197,296	37,947,970			83,145,266	637,449,971	3,500	70,916	4,304,676	641,829,064
14. Universal	216,528			1,092			1,092	289,150		122,544		411,694
15. Variable												
16. Variable universal												
17. Credit												
18. Other (f)								147,595				147,595
19. Total Group Life	1,984,847,296		45,197,296	37,949,062			83,146,358	1,205,497,259	840,642	50,241,740	6,478,999	1,263,058,641
Individual Annuities												
20. Fixed												
21. Indexed												
22. Variable with guarantees												
23. Variable without guarantees												
24. Life contingent payout	731,482,200		9,285,794		18,668,155	(10,015)	27,943,934	583,048,908		105,492		583,154,400
25. Other (f)												
26. Total Individual Annuities	731,482,200		9,285,794		18,668,155	(10,015)	27,943,934	583,048,908		105,492		583,154,400
Group Annuities												
27. Fixed												
28. Indexed												
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout	1,268,861,692							608,083,898			(145)	608,083,753
32. Other (f)		2,497,489,725	1,939				1,939	115,099,461			7,070,049,075	7,185,148,535
33. Total Group Annuities	1,268,861,692	2,497,489,725	1,939				1,939	723,183,359			7,070,048,930	7,793,232,289
Accident and Health												
34. Comprehensive individual (d)								XXX	XXX	XXX		
35. Comprehensive group (d)								XXX	XXX	XXX		
36. Medicare Supplement (d)								XXX	XXX	XXX		
37. Vision only (d)								XXX	XXX	XXX		
38. Dental only (d)								XXX	XXX	XXX		
39. Federal Employees Health Benefits Plan (d)								XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)								XXX	XXX	XXX		
42. Credit A&H								XXX	XXX	XXX		
43. Disability income (d)	199,806,079		7,303,378	15,416,642			22,720,020	XXX	XXX	XXX	155,103,466	155,103,466
44. Long-term care (d)	367,581,433			29,736			29,736	XXX	XXX	XXX	154,167,482	154,167,482
45. Other health (d)	22,938,366		238,269	1,143,385			1,381,654	XXX	XXX	XXX	13,969,115	13,969,115
46. Total Accident and Health	590,325,879		7,541,647	16,589,763			24,131,411	XXX	XXX	XXX	323,240,063	323,240,063
47. Total	11,538,026,489 (c)	2,497,489,725	155,459,939	105,106,808	1,838,620,024	19,891,194	2,119,077,965	5,485,980,822	9,433,745	2,162,374,174	7,436,796,652	15,094,585,394

LIFE INSURANCE (STATE PAGE) (Continued)[(b)]

NAIC Group Code 0826 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 66915

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial																
2. Whole	2,393,912,031	37,491	2,359,251,851	9	723,551	44	3,505,239	37,544	2,363,480,641	273,950,167	139,272	27,289,586,992	(133,170)	(15,933,224,210)	3,198,827	439,551,568,378
3. Term	440,434,357	2,426	586,536,268	2	317,501	12	7,529,654	2,440	594,383,423	82,515,307	49,325	33,531,582,456	(90,505)	(44,187,414,876)	1,092,758	526,194,218,974
4. Indexed																
5. Universal																
6. Universal with secondary guarantees																
7. Variable																
8. Variable universal																
9. Credit																
10. Other (f)																
11. Total Individual Life	2,834,346,388	39,917	2,945,788,119	11	1,041,052	56	11,034,893	39,984	2,957,864,064	356,465,474	188,597	60,821,169,448	(223,675)	(60,120,639,086)	4,291,585	965,745,787,352
Group Life																
12. Whole	548,139,863	63,374	548,654,675					63,374	548,654,675	42,744,453	85,072	1,266,663,434	99,454	1,071,661,031	1,336,593	14,304,783,833
13. Term	657,508,718	18,131	657,536,561					18,131	657,536,561	95,697,095	110,591	5,270,646,306	133,957	(447,424,102)	678,981	145,608,782,009
14. Universal																
15. Variable																
16. Variable universal																
17. Credit																(a)
18. Other (f)																
19. Total Group Life	1,205,648,580	81,505	1,206,191,236					81,505	1,206,191,236	138,441,547	195,663	6,537,309,740	233,411	624,236,929	2,015,574	159,913,565,842
Individual Annuities																
20. Fixed																
21. Indexed																
22. Variable with guarantees																
23. Variable without guarantees																
24. Life contingent payout																
25. Other (f)	583,048,910		583,048,910						583,048,910		6,606	604,499,074	(4,002)	(102,164,375)	46,378	9,989,538,917
26. Total Individual Annuities	583,048,910		583,048,910						583,048,910		6,606	604,499,074	(4,002)	(102,164,375)	46,378	9,989,538,917
Group Annuities																
27. Fixed																
28. Indexed																
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout																
32. Other (f)	723,183,360		723,183,360						723,183,360		1,715	730,193,899	(140)	(69,532,921)	12,817	4,813,387,575
33. Total Group Annuities	723,183,360		723,183,360						723,183,360		1,715	730,193,899	(140)	(69,532,921)	12,817	4,813,387,575
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,603		4,617		21,835	
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,421	33,389,832	(4,685)	(9,739,237)	164,038	391,886,855
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	3,500,000	2	(1,209,322,555)	134	24,300,952,413
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,028	36,889,832	(66)	(1,219,061,792)	186,007	24,692,839,268
47. TOTAL	5,346,227,238	121,422	5,458,211,625	11	1,041,052	56	11,034,893	121,489	5,470,287,570	494,907,021	405,609	68,730,061,993	5,528	(60,887,161,245)	6,552,361	1,165,155,118,955

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ ..... Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ ..... , current year $ .....

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 2) covering number of lives: ..... 3) face amount $ .....

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... Group: $ .....11,879,164,069 Total: $ 11,879,164,069

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products 164,038

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ .....

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $ .....
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $ .....
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $ .....
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $ .....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of 7	Number of 8	9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year			5,052,987	982,707,006			1,876	4,081,456	447,635,336	1,430,342,342
2. Issued during year			188,597	60,821,169			343	198,924	6,537,309	67,358,478
3. Reinsurance assumed			1,639	683,750						683,750
4. Revived during year			5,644	973,542				797	64,286	1,037,828
5. Increased during year (net)									65,409,354	65,409,354
6. Subtotals, Lines 2 to 5			195,880	62,478,461			343	199,721	72,010,949	134,489,410
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			5,248,867	1,045,185,467			2,219	4,281,177	519,646,285	1,564,831,752
Deductions during year:										
10. Death			67,217	3,231,898			XXX	86,912	1,692,706	4,924,604
11. Maturity			5,536	24,691			XXX	212	750	25,441
12. Disability							XXX			
13. Expiry			27,759	1,900,936				6,616	111,791	2,012,727
14. Surrender			83,827	14,635,865				25,962	293,291	14,929,156
15. Lapse			85,125	33,510,298			173	125,044	4,478,807	37,989,105
16. Conversion			13,542	7,930,971			XXX	XXX	XXX	7,930,971
17. Decreased (net)			1,005	938,375				8,827		938,375
18. Reinsurance			1,185	453,948						453,948
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			285,196	62,626,981			173	253,573	6,577,345	69,204,326
21. In force end of year (b) (Line 9 minus Line 20)			4,963,671	982,558,486			2,046	4,027,604	513,068,940	1,495,627,425
22. Reinsurance ceded end of year	XXX		XXX	376,161,339	XXX		XXX	XXX	1,931,906	378,093,245
23. Line 21 minus Line 22	XXX		XXX	606,397,147	XXX	(a)	XXX	XXX	511,137,034	1,117,534,181
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount $ .....

Additional accidental death benefits included in life certificates were in amount $ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	54,274,318
25.	Other paid-up insurance			565,490	14,230,734
26.	Debit ordinary insurance	XXX	XXX	139,014	306,523

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing			421	2,998
28.	Term policies - other	49,325	30,838,382	1,074,196	533,564,845
29.	Other term insurance - decreasing	XXX	2,206,481	XXX	28,198,254
30.	Other term insurance	XXX	486,720	XXX	9,505,231
31.	Totals (Lines 27 to 30)	49,325	33,531,582	1,074,617	571,271,328
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	453,209
33.	Totals, extended term insurance	XXX	XXX	138,844	8,109,728
34.	Totals, whole life and endowment	139,272	27,289,587	3,750,210	402,724,222
35.	Totals (Lines 31 to 34)	188,597	60,821,169	4,963,671	982,558,487

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary		60,821,169	8,101,051	974,457,435
38.	Credit Life (Group and Individual)				
39.	Group	613,601	5,923,708	1,485,731	511,583,209
40.	Totals (Lines 36 to 39)	613,601	66,744,877	9,586,782	1,486,040,644

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	1,116,273
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	504,301	XXX
43.	Federal Employees' Group Life Insurance included in Line 21			245,990	37,593,345
44.	Servicemen's Group Life Insurance included in Line 21			1,291,679	315,562,028
45.	Group Permanent Insurance included in Line 21			1,356,406	15,126,979

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	25,904,329

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 $1,200 per $1,000 of face amount for Whole Life with Family Protection policies issued from Oct 1, 1956, to Jan 24, 1963; $600 per $1,000 of initial face amount for certain Mortgage Protection Term policies and Mortgage Protection riders issued from Oct 1, 1956, to Dec 31, 1977, Family Income riders issued since Jan 25, 1963, and Family Income Term policies issued since Jan 1, 1978; $700 per $1,000 of initial face amount for certain Mortgage Protection Term policies and Mortgage Protection riders issued from May 7, 1976, to Dec 31, 1977; $700 per $1,000 of initial face amount for Mortgage Protection Term policies and Mortgage Protection riders issued since Jan 1, 1978; $1,000 or $1,500 for each $10 or $20 monthly income unit, respectively, for Family Income riders issued prior to Jan 25, 1963, and Mortgage Protection riders issued prior to Oct 1, 1956; $1,200 for each $10 monthly income unit for Income Security policies issued from Oct 1, 1956, to Jan 24, 1963; $500 per $1,000 of face amount for Annual Decreasing Term policies issued since Mar 12, 1965, and Annual Decreasing riders issued since Jan 1, 1978.

47.2 $600 per $1,000 of face amount for Family Insurance and Family Endowment policies issued from Apr 1, 1957, and Jul 7, 1958, respectively, to Aug 9, 1973; $350 per $1,000 of face amount for One Parent Family Insurance and Family Assured Protector policies issued from Sep 1, 1960, to Aug 9, 1973; $500 per $1,000 of initial face amount for spouse's decreasing term coverage under Wife and Children's insurance riders issued from Aug 10, 1973, to Mar 31, 1975, and under Spouse and Children's Insurance riders issued since Apr 1, 1975; $2,000 per unit for Children's coverage under Wife and Children's Insurance and Children's Insurance riders issued from Aug 10, 1973, to Mar 31, 1975, and under Spouse and Children's Insurance and Children's Insurance riders issued since Apr 1, 1975.

POLICIES WITH DISABILITY PROVISIONS

Disability Provisions	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
48. Waiver of Premium			2,437,763	501,299,231			1,751,202	93,813,792
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	2,437,763	(a) 501,299,231		(a)	1,751,202	(a) 93,813,792

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	676	4,065	1	150
2. Issued during year	3	438		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	679	4,503	1	150
Deductions during year:				
6. Decreased (net)	46	1,126		15
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	46	1,126		15
9. In force end of year (line 5 minus line 8)	633	3,377	1	135
10. Amount on deposit		(a) 385,695,412		(a) 3,656,030
11. Income now payable	633	194	1	
12. Amount of income payable	(a) 1,258,787	(a) 4,132,486	(a) 16,492	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	43,007	91	683	150,039
2. Issued during year	4,304		2	8,970
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	47,311	91	685	159,009
Deductions during year:				
6. Decreased (net)	1,646	11	20	5,511
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	1,646	11	20	5,511
9. In force end of year (line 5 minus line 8)	45,665	80	665	153,498
Income now payable:				
10. Amount of income payable	(a) 765,458,936	XXX	XXX	(a) 1,079,814,583
Deferred fully paid:				
11. Account balance	XXX	(a) 68,202	XXX	(a) 88,553,188
Deferred not fully paid:				
12. Account balance	XXX	(a)	XXX	(a) 316,476,993

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year	669,863	204,551,218			180,769	391,802,852
2. Issued during year	210,121	18,996,640			6,192	36,159,621
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)	879,984	XXX		XXX	186,961	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	218,745	XXX		XXX	7,023	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)	218,745	XXX		XXX	7,023	XXX
10. In force end of year (line 5 minus line 9)	661,239	(a) 204,041,727		(a)	179,938	(a) 414,015,617

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	1,178	289,250
2. Issued during year	102	4,672
3. Reinsurance assumed		377,237
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	1,280	671,159
Deductions During Year:		
6. Decreased (net)	80	24,966
7. Reinsurance ceded		13,870
8. Totals (Lines 6 and 7)	80	38,836
9. In force end of year (line 5 minus line 8)	1,200	632,323
10. Amount of account balance	(a) 61,609,547,535	(a) 1,492,525,306

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	253,992,908
2.	Current year's realized pre-tax capital gains/(losses) of $ (809,836,493) transferred into the reserve net of taxes of $ (170,065,663)	(639,770,829)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	4,397,505
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(381,380,416)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	53,439,798
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(434,820,215)

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2023	73,532,726	(21,616,703)	1,523,776	53,439,798
2.	2024	59,947,152	(35,249,695)	1,196,741	25,894,198
3.	2025	53,401,092	(28,303,201)	707,625	25,805,516
4.	2026	50,788,145	(26,249,706)	514,418	25,052,857
5.	2027	51,418,126	(24,602,764)	315,641	27,131,003
6.	2028	48,736,384	(21,877,022)	108,406	26,967,769
7.	2029	38,162,365	(20,379,340)	(663)	17,782,361
8.	2030	26,562,708	(20,244,432)	(314)	6,317,962
9.	2031	25,944,816	(19,095,091)	(25)	6,849,700
10.	2032	20,972,669	(18,825,186)	341	2,147,824
11.	2033	16,842,903	(18,011,297)	688	(1,167,706)
12.	2034	13,126,173	(18,212,569)	954	(5,085,442)
13.	2035	9,137,506	(18,457,936)	1,042	(9,319,388)
14.	2036	4,600,153	(18,625,789)	1,130	(14,024,506)
15.	2037	(172,356)	(19,820,722)	1,307	(19,991,771)
16.	2038	(4,877,923)	(19,503,686)	1,363	(24,380,246)
17.	2039	(9,422,907)	(20,444,547)	1,513	(29,865,941)
18.	2040	(14,246,554)	(20,178,289)	1,554	(34,423,289)
19.	2041	(18,008,069)	(20,774,233)	1,676	(38,780,626)
20.	2042	(20,563,931)	(20,508,567)	1,717	(41,070,781)
21.	2043	(22,008,395)	(21,001,066)	1,840	(43,007,621)
22.	2044	(23,105,767)	(21,498,248)	1,921	(44,602,094)
23.	2045	(23,223,775)	(22,404,462)	2,002	(45,626,235)
24.	2046	(24,286,032)	(23,310,084)	2,083	(47,594,034)
25.	2047	(23,525,236)	(25,129,035)	2,245	(48,652,026)
26.	2048	(20,766,663)	(26,034,063)	2,325	(46,798,401)
27.	2049	(15,941,196)	(24,203,251)	2,162	(40,142,285)
28.	2050	(11,169,966)	(19,179,935)	1,713	(30,348,187)
29.	2051	(6,038,370)	(14,156,618)	1,264	(20,193,724)
30.	2052	(1,822,868)	(9,133,302)	816	(10,955,355)
31.	2053 and Later		(2,739,990)	245	(2,739,745)
32.	Total (Lines 1 to 31)	253,992,909	(639,770,829)	4,397,505	(381,380,415)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	1,316,888,035	289,534,928	1,606,422,963	154,479,191	2,473,626,775	2,628,105,966	4,234,528,929
2. Realized capital gains/(losses) net of taxes - General Account	(9,502,478)	(2,275,971)	(11,778,450)	226,690,267	(146,074,142)	80,616,125	68,837,675
3. Realized capital gains/(losses) net of taxes - Separate Accounts	38,780		38,780				38,780
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(7,952,445)	(56,041,676)	(63,994,122)	(148,787,565)	165,924,780	17,137,214	(46,856,907)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	335,649,792	66,855,873	402,505,665		2,780,529	2,780,529	405,286,194
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	1,635,121,683	298,073,154	1,933,194,837	232,381,893	2,496,257,942	2,728,639,835	4,661,834,672
9. Maximum reserve	1,547,136,967	309,807,424	1,856,944,391	74,809,880	2,655,771,238	2,730,581,118	4,587,525,509
10. Reserve objective	943,780,434	245,701,472	1,189,481,905	74,140,118	2,652,611,354	2,726,751,471	3,916,233,376
11. 20% of (Line 10 - Line 8)	(138,268,250)	(10,474,336)	(148,742,586)	(31,648,355)	31,270,682	(377,673)	(149,120,259)
12. Balance before transfers (Lines 8 + 11)	1,496,853,433	287,598,817	1,784,452,251	200,733,538	2,527,528,625	2,728,262,162	4,512,714,413
13. Transfers	50,283,534	22,208,607	72,492,141	(125,923,660)	53,431,519	(72,492,141)	
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	1,547,136,967	309,807,424	1,856,944,392	74,809,878	2,580,960,144	2,655,770,021	4,512,714,413

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	342,674,841	XXX	XXX	342,674,841	0.0000		0.2000 (a)	68,534,968	0.2000 (a)	68,534,968
2.		Unaffiliated - Private	22,983,415	XXX	XXX	22,983,415	0.0000		0.1945	4,470,274	0.1945	4,470,274
3.		Federal Home Loan Bank	186,045,100	XXX	XXX	186,045,100	0.0000		0.0061	1,134,875	0.0097	1,804,637
4.		Affiliated - Life with AVR	13,191,450,078	XXX	XXX	13,191,450,078	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	13,743,153,434			13,743,153,434	XXX		XXX	74,140,118	XXX	74,809,880
		REAL ESTATE										
18.		Home Office Property (General Account only)	295,529,297			295,529,297	0.0000		0.0912	26,952,272	0.0912	26,952,272
19.		Investment Properties	2,228,021,101		1,001,492,615	3,229,513,716	0.0000		0.0912	294,531,651	0.0912	294,531,651
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	2,523,550,398		1,001,492,615	3,525,043,013	XXX		XXX	321,483,923	XXX	321,483,923
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	18,724,741	XXX	XXX	18,724,741	0.0000		0.0000		0.0000	
23.	1	Highest Quality	249,584,714	XXX	XXX	249,584,714	0.0005	124,792	0.0016	399,336	0.0033	823,630
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	268,309,455	XXX	XXX	268,309,455	XXX	124,792	XXX	399,336	XXX	823,630

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality	215,072,435		XXX	215,072,435	0.0040	860,290	0.0114	2,451,826	0.0149	3,204,579
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)	215,072,435		XXX	215,072,435	XXX	860,290	XXX	2,451,826	XXX	3,204,579
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities	6,766,394		XXX	6,766,394	0.0011	7,443	0.0057	38,568	0.0074	50,071
59.		Unaffiliated - In Good Standing Primarily Senior	25,897,199		XXX	25,897,199	0.0040	103,589	0.0114	295,228	0.0149	385,868
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	32,663,592		XXX	32,663,592	XXX	111,032	XXX	333,797	XXX	435,940
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	247,736,027		XXX	247,736,027	XXX	971,322	XXX	2,785,622	XXX	3,640,519

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	6,052,743,244	XXX	XXX	6,052,743,244	0.0000		0.1945	1,177,258,561	0.1945	1,177,258,561
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other	2,535,515,271	XXX	XXX	2,535,515,271	0.0000		0.1945	493,157,720	0.1945	493,157,720
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	8,588,258,516	XXX	XXX	8,588,258,516	XXX		XXX	1,670,416,281	XXX	1,670,416,281
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	3,189,492,217		1,220,618,198	4,410,110,415	0.0000		0.0912	402,202,070	0.0912	402,202,070
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	3,189,492,217		1,220,618,198	4,410,110,415	XXX		XXX	402,202,070	XXX	402,202,070
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	7,513,057			7,513,057	0.0003	2,254	0.0006	4,508	0.0010	7,513
76.		Non-guaranteed Federal Low Income Housing Tax Credit	263,842,156			263,842,156	0.0063	1,662,206	0.0120	3,166,106	0.0190	5,013,001
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit	2,569,830			2,569,830	0.0063	16,190	0.0120	30,838	0.0190	48,827
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	273,925,043			273,925,043	XXX	1,680,649	XXX	3,201,452	XXX	5,069,341
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
82.		Fixed Income Instruments - Affiliated	3,129,562	XXX	XXX	3,129,562	0.0000		0.1580	494,471	0.1580	494,471
83.		Common Stock - Unaffiliated	46,041,398	XXX	XXX	46,041,398	0.0000		0.1580	7,274,541	0.1580	7,274,541
84.		Common Stock - Affiliated	6,327,007	XXX	XXX	6,327,007	0.0000		0.1580	999,667	0.1580	999,667
85.		Preferred Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Preferred Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
87.		Real Estate - Unaffiliated					0.0000		0.1580		0.1580	
88.		Real Estate - Affiliated					0.0000		0.1580		0.1580	
89.		Mortgage Loans - Unaffiliated	432,380	XXX	XXX	432,380	0.0000		0.1580	68,316	0.1580	68,316
90.		Mortgage Loans - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
91.		Other - Unaffiliated	185,146,565	XXX	XXX	185,146,565	0.0000		0.1580	29,253,157	0.1580	29,253,157
92.		Other - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	241,076,911			241,076,911	XXX		XXX	38,090,152	XXX	38,090,152
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
95.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
96.		Other Invested Assets - Schedule BA	1,354,559,913	XXX		1,354,559,913	0.0000		0.1580	214,020,466	0.1580	214,020,466
97.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	1,354,559,913	XXX		1,354,559,913	XXX		XXX	214,020,466	XXX	214,020,466
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	14,163,358,081		1,220,618,198	15,383,976,280	XXX	2,776,763	XXX	2,331,115,379	XXX	2,334,262,459

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
REPL39	R		Long Bond Replication	1.F	237,125,418	260,838	806,226	1,612,453
17305AC*2	R	17305A-C*-2	Long Bond Replication	1.G	271,041,770	379,458	1,138,375	2,303,855
17305AC#8	R	17305A-C#-8	Long Bond Replication	1.G	156,852,365	219,593	658,780	1,333,245
17305AD*1	R	17305A-D*-1	Long Bond Replication	1.A	408,669,240	81,734	286,068	531,270
38149CA*6	R	38149C-A*-6	Long Bond Replication	1.C	360,616,349	216,370	649,109	1,262,157
949746J#9	R	949746-J#-9	Long Bond Replication	2.B	100,714,783	251,787	765,432	1,279,078
94978*BH3	R	94978*-BH-3	Long Bond Replication	2.B	185,592,481	463,981	1,410,503	2,357,025
12607@RZ5	R	12607@-RZ-5	Corporate Bond Replication	2.B	58,501,067	146,253	444,608	742,964
12607@NV8	R	12607@-NV-8	Corporate Bond Replication	2.B	71,372,866	178,432	542,434	906,435
12607@RY8	R	12607@-RY-8	Corporate Bond Replication	2.B	71,611,315	179,028	544,246	909,464
12607@VD9	R	12607@-VD-9	Corporate Bond Replication	2.B	83,499,629	208,749	634,597	1,060,445
12607@VC1	R	12607@-VC-1	Corporate Bond Replication	2.B	75,693,494	189,234	575,271	961,307
REPLCDX2	R		Corporate Bond Replication	2.B	104,281,356	260,703	792,538	1,324,373
12607@XQ8	R	12607@-XQ-8	Corporate Bond Replication	2.B	81,373,481	203,434	618,438	1,033,443
12607@ZG8	R	12607@-ZG-8	Corporate Bond Replication	2.B	74,781,263	186,953	568,338	949,722
949746L@8	R	949746-L@-8	Long Bond Replication	1.G	277,580,450	388,613	1,165,838	2,359,434
12607@st8	R	12607@-ST-8	Corporate Bond Replication	1.F	53,531,399	58,885	182,007	364,014
12607@su5	R	12607@-SU-5	Corporate Bond Replication	1.D	70,217,400	49,152	154,478	308,957
06051AA#9	R	06051A-A#-9	Structured Credit fixed Bond Replication	1.F	219,187,952	241,107	745,239	1,490,478
17305AB#9	R	17305A-B#-9	1.C FE	1.F	106,820,000	117,502	363,188	726,376
		761152-A*-8	RESMED INC	2.A	100,000			
		941848-E#-6	WATERS CORPORATION	2.B	100,000			
		42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	5,000,000			
		49427R-B@-0	KILROY REALTY LP	2.B	300,000			
		736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	199,000			
		941848-E#-6	WATERS CORPORATION	2.B	2,100,000			
		294752-A@-9	EQUITY ONE INC	2.A	2,500,000			
		41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	895,302			
		49427R-B@-0	KILROY REALTY LP	2.B	100,000			
		57169*-AY-3	MARS INC	1.E	1,000,000			
		736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	408,000			
		761152-A*-8	RESMED INC	2.A	3,000,000			
		910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000			
		941848-E#-6	WATERS CORPORATION	2.B	2,700,000			
		C0104@-AC-4	AIRBUS CANADA LP	1.F FE	800,000			
		11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	2,000,000			
		18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	1.G	200,000			
		23357*-AB-7	DTE GAS COMPANY	1.F	300,000			
		28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	2.B	200,000			
		294752-A@-9	EQUITY ONE INC	2.A	1,500,000			
		34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	300,000			
		34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	200,000			
		41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	100,000			
		41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,193,735			
		42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	1,000,000			
		46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	1,000,000			
		49427R-B@-0	KILROY REALTY LP	2.B	200,000			
		553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	8,000,000			
		56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000			
		56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000			
		56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	328,660			
		56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000			
		57169*-AX-5	MARS INC	1.E	2,000,000			
		57169*-AY-3	MARS INC	1.E	3,000,000			
		61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	1,500,000			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	542,775			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	54,550			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	118,511			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	111,828			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	113,192			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	114,556			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	114,556			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	110,465			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	110,465			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	109,101			
		645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	200,000			
		70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,000,000			
		736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000			
		74170*-AE-9	PRIME PROPERTY FUND LLC	1.G	800,000			
		74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	600,000			
		74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	1,800,000			
		74264*-AC-0	PRISA LHC LLC	1.F	500,000			
		74264*-AC-0	PRISA LHC LLC	1.F	200,000			
		74264*-AD-8	PRISA LHC LLC	1.F	1,000,000			
		74264*-AD-8	PRISA LHC LLC	1.F	1,200,000			
		74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	2,000,000			
		761152-A*-8	RESMED INC	2.A	700,000			
		76169#-AL-7	REYES HOLDINGS LLC	1.G PL	300,000			
		798237-F#-5	SAN JOSE WATER	1.F	2,484,122			
		87305N-A#-5	TTX COMPANY	1.F	700,000			
		910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	800,000			
		941848-E#-6	WATERS CORPORATION	2.B	600,000			
		F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	1,000,000			
		G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	300,000			
		G1744#-AM-0	CADOGAN ESTATES LIMITED	2.B	1,000,000			
		G2044@-BC-8	COMPASS GROUP PLC	1.G	4,000,000			
		G8228*-AD-4	SMITH & NEPHEW PLC	2.B	1,500,000			
		Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	1,600,000			
		Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	7,700,000			
		Q3917#-AB-0	FLINDERS PORT HOLDINGS	2.B FE	1,100,000			
		Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	1,500,000			
		Q3971@-AB-5	GPT RE LTD	1.G FE	900,000			
		Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,000,000			
		41242*-AU-6	HARDWOOD FUNDING LLC	1.G FE	4,094,817			
		42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	10,000,000			
		49427R-B@-0	KILROY REALTY LP	2.B	1,300,000			
		57169*-AY-3	MARS INC	1.E	10,000,000			
		736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	2,263,000			
		761152-A*-8	RESMED INC	2.A	5,900,000			
		910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	7,000,000			
		941848-E#-6	WATERS CORPORATION	2.B	5,500,000			
		C0104@-AC-4	AIRBUS CANADA LP	1.F FE	2,005,419			
		C0104@-AC-4	AIRBUS CANADA LP	1.F FE	15,200,000			
		Q3971@-AB-5	GPT RE LTD	1.G FE	10,700,000			
		Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	8,500,000			
		C0104@-AC-4	AIRBUS CANADA LP	1.F FE	200,542			
		Q3971@-AB-5	GPT RE LTD	1.G FE	2,300,000			
		294752-A*-1	EQUITY ONE INC	2.A	700,000			
		294752-A@-9	EQUITY ONE INC	2.A	1,000,000			
		41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	596,868			
		42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	1,500,000			
		49427R-B@-0	KILROY REALTY LP	2.B	100,000			
		57169*-AY-3	MARS INC	1.E	1,000,000			
		736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

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		77519@-AQ-3	ROGERS GROUP INC	2.B	500,000			
		910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	400,000			
		C0104@-AC-4	AIRBUS CANADA LP	1.F FE	200,542			
		C0104@-AC-4	AIRBUS CANADA LP	1.F FE	1,200,000			
		Q3971@-AB-5	GPT RE LTD	1.G FE	500,000			
		Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	1,000,000			
		736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000			
		Q3971@-AB-5	GPT RE LTD	1.G FE	900,000			
		294752-A@-9	EQUITY ONE INC	2.A	2,500,000			
		736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	1,493,000			
		761152-A*-8	RESMED INC	2.A	2,600,000			
		77519@-AQ-3	ROGERS GROUP INC	2.B	3,900,000			
		C0104@-AC-4	AIRBUS CANADA LP	1.F FE	7,420,052			
		Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	3,750,000			
		294752-A@-9	EQUITY ONE INC	2.A	500,000			
		42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	5,000,000			
		45458*-BB-7	INDIANA-AMERICAN WATER CO.	1.G	9,000,000			
		49427R-B@-0	KILROY REALTY LP	2.B	200,000			
		553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000			
		736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	268,000			
		77519@-AQ-3	ROGERS GROUP INC	2.B	1,000,000			
		910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	1,200,000			
		C0104@-AC-4	AIRBUS CANADA LP	1.F FE	400,000			
		G7334@-AA-1	RRPF ENGINE LEASING LIMITED	2.C FE	500,000			
		05279#-AH-2	AUTOLIV ASP INC	2.B FE	1,500,000			
		294752-A*-1	EQUITY ONE INC	2.A	700,000			
		294752-A@-9	EQUITY ONE INC	2.A	1,000,000			
		41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	895,302			
		49427R-B@-0	KILROY REALTY LP	2.B	300,000			
		57169*-AY-3	MARS INC	1.E	2,000,000			
		761152-A*-8	RESMED INC	2.A	1,300,000			
		77519@-AQ-3	ROGERS GROUP INC	2.B	500,000			
		910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000			
		941848-E#-6	WATERS CORPORATION	2.B	1,200,000			
		C0104@-AC-4	AIRBUS CANADA LP	1.F FE	601,626			
		C0104@-AC-4	AIRBUS CANADA LP	1.F FE	2,000,000			
		Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	2,000,000			
		294752-A@-9	EQUITY ONE INC	2.A	1,100,000			
		41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	298,434			
		49427R-B@-0	KILROY REALTY LP	2.B	100,000			
		736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	129,000			
		761152-A*-8	RESMED INC	2.A	700,000			
		910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	400,000			
		941848-E#-6	WATERS CORPORATION	2.B	600,000			
		C0104@-AC-4	AIRBUS CANADA LP	1.F FE	1,600,000			
		031100-M*-8	AMETEK INC	2.A	2,000,000			
		151895-D*-7	CENTERPOINT PROPERTIES TRUST	1.G FE	800,000			
		23357*-AB-7	DTE GAS COMPANY	1.F	1,500,000			
		34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	600,000			
		46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	800,000			
		553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,100,000			
		56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	542,777			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	54,550			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	118,511			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	111,828			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	113,192			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

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		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	114,556			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	114,556			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	110,465			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	110,465			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	109,101			
		798237-F#-5	SAN JOSE WATER	1.F	4,968,244			
		88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D	1,000,000			
		97786#-AN-2	WOLSELEY CAPITAL INC	2.A FE	500,000			
		C1465*-AL-7	CGI GROUP INC	2.A	1,000,000			
		F8568@-AD-1	SONEPAR SA	2.A	1,000,000			
		Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMITED	2.B	400,000			
		Q7450@-AE-0	PERTH AIRPORT PTY LTD	2.B FE	1,200,000			
		151895-D*-7	CENTERPOINT PROPERTIES TRUST	1.G FE	1,300,000			
		18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	1.G	300,000			
		311900-B@-2	FASTENAL COMPANY	1.F	1,000,000			
		34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	300,000			
		41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	200,000			
		46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	1,200,000			
		553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	500,000			
		56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	800,000			
		56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000			
		57169*-AX-5	MARS INC	1.E	1,000,000			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	4,869,512			
		70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	600,000			
		74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	900,000			
		74264*-AC-0	PRISA LHC LLC	1.F	300,000			
		74264*-AC-0	PRISA LHC LLC	1.F	200,000			
		90312*-AC-8	UNS GAS INC	1.G	11,310,013			
		97670M-A*-7	WISCONSIN GAS LLC	1.F	2,500,000			
		031100-M*-8	AMETEK INC	2.A	4,500,000			
		553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	500,000			
		031100-M*-8	AMETEK INC	2.A	12,000,000			
		450319-B*-8	ITC MIDWEST LLC	1.F	2,750,000			
		553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	4,800,000			
		74170*-AE-9	PRIME PROPERTY FUND LLC	1.G	3,900,000			
		74264*-AC-0	PRISA LHC LLC	1.F	1,200,000			
		G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	5,000,000			
		Q3917#-AB-0	FLINDERS PORT HOLDINGS	2.B FE	5,800,000			
		Q3958@-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	13,500,000			
		Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMITED	2.B	8,000,000			
		Q7450@-AE-0	PERTH AIRPORT PTY LTD	2.B FE	14,600,000			
		Q7724#-AF-5	POWERCO LIMITED	2.B FE	6,900,000			
		03028P-C@-3	AMERICAN TRANSMISSION COMPANY	1.F	2,700,000			
		42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	3,000,000			
		61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	500,000			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	180,926			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	18,183			
		64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	39,504			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	37,276			
		64079*-AD-4	1.F PL	1.F PL	37,731			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	38,185			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	38,185			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	36,822			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	36,822			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	36,367			
	CN	720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	2,000,000			
	CN	86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	100,000			

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	CN	88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D	2,000,000			
	CN	N7338@-AC-5	RED ELECTRICA FINANCE B.V.	2.A	500,000			
	CN	Q7724#-AF-5	POWERCO LIMITED	2.B FE	300,000			
	CN	00003#-AC-7	A&E TELEVISION NETWORKS LLC	1.G YE	1,000,000			
	CN	18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	1.G	100,000			
	CN	23357*-AB-7	DTE GAS COMPANY	1.F	500,000			
	CN	27556*-AA-9	EAST TENNESSEE NATURAL GAS LLC	1.G	1,000,000			
	CN	311900-B@-2	FASTENAL COMPANY	1.F	500,000			
	CN	34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	100,000			
	CN	41242*-AY-8	HARDWOOD FUNDING LLC	1.G FE	200,000			
	CN	41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	100,000			
	CN	42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	1,000,000			
	CN	450319-B*-8	ITC MIDWEST LLC	1.F	500,000			
	CN	46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	800,000			
	CN	553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	200,000			
	CN	56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000			
	CN	56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000			
	CN	56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000			
	CN	57169*-AX-5	MARS INC	1.E	1,000,000			
	CN	61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	500,000			
	CN	74170*-AC-3	PRIME PROPERTY FUND LLC	1.G	400,000			
	CN	74170*-AE-9	PRIME PROPERTY FUND LLC	1.G	200,000			
	CN	74170*-AG-4	PRIME PROPERTY FUND LLC	1.G	900,000			
	CN	74170*-AJ-8	PRIME PROPERTY FUND LLC	1.G	600,000			
	CN	74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	400,000			
	CN	786584-A#-9	SAFRAN	1.G	1,000,000			
	CN	87278*-AD-4	TPF EQUITY REIT OPERATING PARTNERS	1.G YE	3,200,000			
	CN	88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D	1,000,000			
	CN	97786#-AN-2	WOLSELEY CAPITAL INC	2.A FE	100,000			
	CN	C1465*-AL-7	CGI GROUP INC	2.A	1,000,000			
	CN	F8568@-AD-1	SONEPAR SA	2.A	1,000,000			
	CN	G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	200,000			
	CN	G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000			
	CN	G2044@-BA-2	COMPASS GROUP PLC	1.G	500,000			
	CN	G2044@-BC-8	COMPASS GROUP PLC	1.G	1,000,000			
	CN	G8781#-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.B	800,000			
	CN	Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	1,700,000			
	CN	Q3917#-AB-0	FLINDERS PORT HOLDINGS	2.B FE	400,000			
	CN	Q3958@-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	1,500,000			
	CN	Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMITED	2.B	400,000			
	CN	Q7450@-AE-0	PERTH AIRPORT PTY LTD	2.B FE	600,000			
	CN	Q7724#-AF-5	POWERCO LIMITED	2.B FE	500,000			
	CN	Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	200,000			
	CN	038336-D#-7	APTARGROUP INC	2.C	500,000			
	CN	18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	1.G	100,000			
	CN	34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	100,000			
	CN	41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	100,000			
	CN	46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	400,000			
	CN	553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	200,000			
	CN	74170*-AE-9	PRIME PROPERTY FUND LLC	1.G	100,000			
	CN	786584-A#-9	SAFRAN	1.G	1,000,000			
	CN	G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000			
	CN	G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000			
	CN	G8781#-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.B	400,000			
	CN	Q3917#-AB-0	FLINDERS PORT HOLDINGS	2.B FE	200,000			
	CN	Q7724#-AF-5	POWERCO LIMITED	2.B FE	1,000,000			
	CN	Q3917#-AB-0	FLINDERS PORT HOLDINGS	2.B FE	3,200,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMITED	2.B	2,900,000			
	CN	Q7450@-AE-0	PERTH AIRPORT PTY LTD	2.B FE	4,000,000			
	CN	Q7724#-AF-5	POWERCO LIMITED	2.B FE	1,300,000			
	CN	G7334@-AQ-6	RRPF ENGINE LEASING LTD	2.C FE	10,500,000			
	CN	038336-D#-7	APTARGROUP INC	2.C	2,000,000			
	CN	151895-D*-7	CENTERPOINT PROPERTIES TRUST	1.G FE	300,000			
	CN	18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	1.G	300,000			
	CN	23357*-AB-7	DTE GAS COMPANY	1.F	1,500,000			
	CN	27556*-AA-9	EAST TENNESSEE NATURAL GAS LLC	1.G	1,000,000			
	CN	311900-B@-2	FASTENAL COMPANY	1.F	1,000,000			
	CN	34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	1,700,000			
	CN	41242*-AY-8	HARDWOOD FUNDING LLC	1.G FE	400,000			
	CN	41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	100,000			
	CN	42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	1,094,000			
	CN	450319-B*-8	ITC MIDWEST LLC	1.F	1,750,000			
	CN	46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	2,400,000			
	CN	553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,800,000			
	CN	56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000			
	CN	56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	800,000			
	CN	56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000			
	CN	61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	500,000			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	180,926			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	18,183			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	39,504			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	37,276			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	38,185			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	37,731			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	38,185			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	36,822			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	36,822			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	36,367			
	CN	70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,000,000			
	CN	74170*-AG-4	PRIME PROPERTY FUND LLC	1.G	1,700,000			
	CN	74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	200,000			
	CN	74264*-AC-0	PRISA LHC LLC	1.F	100,000			
	CN	86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	100,000			
	CN	88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D	1,500,000			
	CN	97786#-AN-2	WOLSELEY CAPITAL INC	2.A FE	600,000			
	CN	F8568@-AD-1	SONEPAR SA	2.A	1,000,000			
	CN	G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	100,000			
	CN	G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000			
	CN	G2044@-BC-8	COMPASS GROUP PLC	1.G	1,000,000			
	CN	G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000			
	CN	G7332#-AG-8	RRPF ENGINE LEASING LIMITED	2.C FE	500,000			
	CN	G8781#-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.B	700,000			
	CN	N7338@-AC-5	RED ELECTRICA FINANCE B.V.	2.A	500,000			
	CN	Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	2,600,000			
	CN	Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMITED	2.B	700,000			
	CN	Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	900,000			
	CN	031100-M*-8	AMETEK INC	2.A	4,000,000			
	CN	038336-D#-7	APTARGROUP INC	2.C	500,000			
	CN	151895-D*-7	CENTERPOINT PROPERTIES TRUST	1.G FE	300,000			
	CN	311900-B@-2	FASTENAL COMPANY	1.F	4,800,000			
	CN	41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	200,000			
	CN	46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	2,000,000			
	CN	553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	900,000			
	CN	56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	500,000			
	CN	56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	500,000			
	CN	56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000			
	CN	56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000			
	CN	56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000			
	CN	57169*-AX-5	MARS INC	1.E	2,000,000			
	CN	70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,000,000			
	CN	74170*-AE-9	PRIME PROPERTY FUND LLC	1.G	1,000,000			
	CN	74170*-AG-4	PRIME PROPERTY FUND LLC	1.G	900,000			
	CN	74170*-AJ-8	PRIME PROPERTY FUND LLC	1.G	200,000			
	CN	74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	400,000			
	CN	786584-A#-9	SAFRAN	1.G	4,000,000			
	CN	87278*-AD-4	TPF EQUITY REIT OPERATING PARTNERS	1.G YE	1,100,000			
	CN	97670M-A*-7	WISCONSIN GAS LLC	1.F	300,000			
	CN	C1465*-AL-7	CGI GROUP INC	2.A	4,000,000			
	CN	G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	200,000			
	CN	G2044@-BA-2	COMPASS GROUP PLC	1.G	1,000,000			
	CN	G8781#-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.B	2,700,000			
	CN	Q3393*-AH-4	ELECTRANET PTY LTD	2.B	500,000			
	CN	Q3958@-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	3,000,000			
	CN	151895-D*-7	CENTERPOINT PROPERTIES TRUST	1.G FE	300,000			
	CN	18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	1.G	200,000			
	CN	311900-B@-2	FASTENAL COMPANY	1.F	1,400,000			
	CN	34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	100,000			
	CN	41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	200,000			
	CN	553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	200,000			
	CN	57169*-AX-5	MARS INC	1.E	1,000,000			
	CN	74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	800,000			
	CN	97786#-AN-2	WOLSELEY CAPITAL INC	2.A FE	200,000			
	CN	450319-B*-8	ITC MIDWEST LLC	1.F	3,000,000			
	CN	82104#-AJ-8	SHEETZ INC	2.A Z	500,000			
	CN	153609-J#-0	CENTRAL HUDSON GAS & ELECTRIC CORP	2.A	2,000,000			
	CN	82104#-AJ-8	SHEETZ INC	2.A Z	700,000			
	CN	941848-F@-7	WATERS CORPORATION	2.B	1,400,000			
	CN	Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	400,000			
	CN	03028P-C@-3	AMERICAN TRANSMISSION COMPANY	1.F	4,200,000			
	CN	15189W-B*-0	CENTERPOINT ENERGY RESOURCES CORPO	1.G	7,000,000			
	CN	23357*-AB-7	DTE GAS COMPANY	1.F	2,900,000			
	CN	56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,400,000			
	CN	70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	2,000,000			
	CN	74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	8,350,000			
	CN	74264*-AC-0	PRISA LHC LLC	1.F	2,100,000			
	CN	798237-F#-5	SAN JOSE WATER	1.F	7,452,365			
	CN	82104#-AJ-8	SHEETZ INC	2.A Z	7,100,000			
	CN	86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	1,300,000			
	CN	F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	2,000,000			
	CN	G8228*-AD-4	SMITH & NEPHEW PLC	2.B	14,500,000			
	CN	N4281@-BV-6	KONINKLIJKE VOPAK NV	2.B	6,000,000			
	CN	Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	14,000,000			
	CN	Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	12,500,000			
	CN	C5847*-AB-9	MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	3,500,000			
	CN	F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	6,000,000			
	CN	82104#-AJ-8	SHEETZ INC	2.A Z	500,000			
	CN	F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	1,000,000			
	CN	G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	1,000,000			
	CN	G8228*-AD-4	SMITH & NEPHEW PLC	2.B	1,500,000			
	CN	N4281@-BV-6	KONINKLIJKE VOPAK NV	2.B	800,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	600,000			
	CN	Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	400,000			
	CN	Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,600,000			
	CN	82104#-AJ-8	SHEETZ INC	2.A Z	300,000			
	CN	F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	1,000,000			
	CN	N4281@-BV-6	KONINKLIJKE VOPAK NV	2.B	400,000			
	CN	Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	1,000,000			
	CN	05332*-BJ-6	AUTOMOTIVE RENTALS INC	2.A	9,000,000			
	CN	15189W-B*-0	CENTERPOINT ENERGY RESOURCES CORPO	1.G	2,000,000			
	CN	42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	4,500,000			
	CN	56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	1,100,000			
	CN	86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	100,000			
	CN	N7338@-AC-5	RED ELECTRICA FINANCE B.V.	2.A	1,000,000			
	CN	C5847*-AB-9	MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	1,000,000			
	CN	82104#-AJ-8	SHEETZ INC	2.A Z	1,400,000			
	CN	F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	4,000,000			
	CN	G8228*-AD-4	SMITH & NEPHEW PLC	2.B	4,000,000			
	CN	N4281@-BV-6	KONINKLIJKE VOPAK NV	2.B	1,800,000			
	CN	Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	400,000			
	CN	Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	1,000,000			
	CN	C5847*-AB-9	MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	500,000			
	CN	82104#-AJ-8	SHEETZ INC	2.A Z	1,200,000			
	CN	G8228*-AD-4	SMITH & NEPHEW PLC	2.B	2,500,000			
	CN	Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	750,000			
	CN	Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	600,000			
	CN	Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,600,000			
	CN	09951*-AJ-9	BORAL INDUSTRIES INC	2.B	1,000,000			
	CN	11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	2,000,000			
	CN	27731#-AB-1	EASTGROUP PROPERTIES INC.	2.B	1,500,000			
	CN	28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	500,000			
	CN	41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,790,603			
	CN	42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	1,000,000			
	CN	45168D-A@-3	IDEXX LABORATORIES INC.	2.B	7,500,000			
	CN	56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000			
	CN	Q8773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,300,000			
	CN	03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	1,900,000			
	CN	031100-P*-5	AMETEK INC	2.A	1,000,000			
	CN	09951*-AJ-9	BORAL INDUSTRIES INC	2.B	300,000			
	CN	18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	400,000			
	CN	18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	1.G	500,000			
	CN	28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	1,200,000			
	CN	34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	400,000			
	CN	34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	100,000			
	CN	34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	500,000			
	CN	34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	100,000			
	CN	353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	2,200,000			
	CN	56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	328,660			
	CN	74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	2,900,000			
	CN	74264*-AD-8	PRISA LHC LLC	1.F	600,000			
	CN	74264*-AD-8	PRISA LHC LLC	1.F	800,000			
	CN	073096-A*-0	BAYPORT POLYMERS LLC	1.E PL	10,000,000			
	CN	031100-P*-5	AMETEK INC	2.A	1,000,000			
	CN	09951*-AJ-9	BORAL INDUSTRIES INC	2.B	500,000			
	CN	28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	700,000			
	CN	05279#-AH-2	AUTOLIV ASP INC	2.B FE	6,750,000			
	CN	09951*-AJ-9	BORAL INDUSTRIES INC	2.B	4,300,000			
	CN	11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	8,000,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	27731#-AB-1	EASTGROUP PROPERTIES INC.	2.B	23,500,000			
	CN	28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	2.B	1,200,000			
	CN	34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	2,900,000			
	CN	353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	25,700,000			
	CN	42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	4,500,000			
	CN	45168D-A@-3	IDEXX LABORATORIES INC.	2.B	14,900,000			
	CN	56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	500,000			
	CN	56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,300,000			
	CN	56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	8,800,000			
	CN	74170*-AC-3	PRIME PROPERTY FUND LLC	1.G	4,100,000			
	CN	74170*-AJ-8	PRIME PROPERTY FUND LLC	1.G	7,700,000			
	CN	87278*-AD-4	TPF EQUITY REIT OPERATING PARTNERS	1.G YE	38,200,000			
	CN	97670M-A*-7	WISCONSIN GAS LLC	1.F	7,500,000			
	CN	G2044@-BA-2	COMPASS GROUP PLC	1.G	8,000,000			
	CN	N7338@-AC-5	RED ELECTRICA FINANCE B.V.	2.A	4,000,000			
	CN	Q8773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	11,700,000			
	CN	Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	24,400,000			
	CN	11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	500,000			
	CN	46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	2,500,000			
	CN	645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	600,000			
	CN	720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,000,000			
	CN	03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	600,000			
	CN	09951*-AJ-9	BORAL INDUSTRIES INC	2.B	200,000			
	CN	18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	100,000			
	CN	18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	1.G	200,000			
	CN	28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	500,000			
	CN	34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	600,000			
	CN	34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000			
	CN	34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	200,000			
	CN	34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	100,000			
	CN	353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	800,000			
	CN	46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	500,000			
	CN	56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000			
	CN	645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	100,000			
	CN	74170*-AK-5	PRIME PROPERTY FUND LLC	1.G	500,000			
	CN	74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	1,200,000			
	CN	G1744#-AM-0	CADOGAN ESTATES LIMITED	2.B	500,000			
	CN	Q8773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	800,000			
	CN	03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	300,000			
	CN	031100-P*-5	AMETEK INC	2.A	1,000,000			
	CN	038336-E@-8	APTARGROUP INC	2.C	500,000			
	CN	18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	100,000			
	CN	18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	1.G	100,000			
	CN	28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	2.B	100,000			
	CN	34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	200,000			
	CN	34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	100,000			
	CN	46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	1,000,000			
	CN	645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	200,000			
	CN	G1744#-AM-0	CADOGAN ESTATES LIMITED	2.B	500,000			
	CN	05279#-AH-2	AUTOLIV ASP INC	2.B FE	2,500,000			
	CN	09951*-AJ-9	BORAL INDUSTRIES INC	2.B	2,000,000			
	CN	18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	1,100,000			
	CN	28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	1,200,000			
	CN	41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	4,476,508			
	CN	42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	3,000,000			
	CN	74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	2,900,000			
	CN	74264*-AD-8	PRISA LHC LLC	1.F	600,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	74264*-AD-8	PRISA LHC LLC	1.F	800,000			
	CN	17858P-A*-2	CITY OF HOPE	1.F	37,000,000			
	CN	353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	4,400,000			
	CN	450319-D*-6	ITC MIDWEST LLC	1.F	3,500,000			
	CN	44929@-AJ-3	ICRE REIT HOLDINGS	2.B	14,000,000			
	CN	03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	4,000,000			
	CN	031100-P*-5	AMETEK INC	2.A	2,000,000			
	CN	038336-E*-0	APTARGROUP INC	2.C	1,500,000			
	CN	038336-E@-8	APTARGROUP INC	2.C	2,000,000			
	CN	09951*-AJ-9	BORAL INDUSTRIES INC	2.B	600,000			
	CN	11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	1,000,000			
	CN	18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	300,000			
	CN	18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	1.G	1,200,000			
	CN	28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	200,000			
	CN	34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000			
	CN	34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	100,000			
	CN	34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	1,000,000			
	CN	34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	200,000			
	CN	353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,200,000			
	CN	41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,790,603			
	CN	42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	1,000,000			
	CN	46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	500,000			
	CN	56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000			
	CN	57169*-AU-1	MARS INC	1.E	10,000,000			
	CN	645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	100,000			
	CN	74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	600,000			
	CN	74264*-AD-8	PRISA LHC LLC	1.F	100,000			
	CN	74264*-AD-8	PRISA LHC LLC	1.F	200,000			
	CN	03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	7,800,000			
	CN	031100-P*-5	AMETEK INC	2.A	1,000,000			
	CN	038336-E@-8	APTARGROUP INC	2.C	500,000			
	CN	18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	1.G	2,400,000			
	CN	27731#-AB-1	EASTGROUP PROPERTIES INC.	2.B	1,500,000			
	CN	34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	1,000,000			
	CN	34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000			
	CN	34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	700,000			
	CN	34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	200,000			
	CN	353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	2,200,000			
	CN	42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	1,000,000			
	CN	44929@-AJ-3	ICRE REIT HOLDINGS	2.B	4,000,000			
	CN	56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000			
	CN	56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	32,866			
	CN	74170*-AC-3	PRIME PROPERTY FUND LLC	1.G	600,000			
	CN	74170*-AK-5	PRIME PROPERTY FUND LLC	1.G	200,000			
	CN	74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	1,200,000			
	CN	Q8773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	800,000			
	CN	03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	600,000			
	CN	09951*-AJ-9	BORAL INDUSTRIES INC	2.B	200,000			
	CN	18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	200,000			
	CN	18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	1.G	200,000			
	CN	28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	100,000			
	CN	34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	800,000			
	CN	34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000			
	CN	34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	100,000			
	CN	353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	800,000			
	CN	74264*-AD-8	PRISA LHC LLC	1.F	100,000			
	CN	74264*-AD-8	PRISA LHC LLC	1.F	100,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	02401@-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	2,000,000			
	CN	941848-D*-1	WATERS CORPORATION	2.B	100,000			
	CN	02401@-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	2,000,000			
	CN	00913R-AD-8	AIR LIQUIDE FINANCE SA	1.F FE	6,392,798			
	CN	05565E-AT-2	BMW US CAPITAL LLC	1.F FE	3,443,226			
	CN	100743-AK-9	BOSTON GAS COMPANY	2.A FE	4,998,141			
	CN	12636Y-AA-0	CRH AMERICA INC	2.A FE	5,036,294			
	CN	141781-AE-4	CARGILL INC	1.F FE	4,675,155			
	CN	2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	3,896,628			
	CN	233851-CU-6	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	5,542,781			
	CN	25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FIN	2.A FE	10,496,026			
	CN	649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP	1.G FE	6,584,539			
	CN	708653-AA-8	PENN-AMER WATER CO	1.E	4,051,386			
	CN	708653-AA-8	PENN-AMER WATER CO	1.E	3,064,061			
	CN	708653-AA-8	PENN-AMER WATER CO	1.E	3,697,389			
	CN	708653-AA-8	PENN-AMER WATER CO	1.E	98,425			
	CN	708653-AA-8	PENN-AMER WATER CO	1.E	120,050			
	CN	75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICE	1.G FE	8,540,594			
	CN	771196-BK-7	ROCHE HOLDINGS INC	1.C FE	6,682,930			
	CN	771196-BL-5	ROCHE HOLDINGS INC	1.C FE	4,932,434			
	CN	771367-CD-9	ROCHESTER GAS AND ELECTRIC CORPORA	1.F FE	2,298,299			
	CN	80622G-AC-8	SCENTRE MGMT LTD/RE1 LTD	1.F FE	3,541,566			
	CN	82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	9,741,873			
	CN	82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	3,748,755			
	CN	18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	1.G	2,800,000			
	CN	42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	13,633,000			
	CN	44929@-AF-1	ICRE REIT HOLDINGS	2.B	4,600,000			
	CN	44929@-AF-1	ICRE REIT HOLDINGS	2.B	4,600,000			
	CN	461127-E@-7	INTERTEK FINANCE PLC	2.A	4,000,000			
	CN	56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,300,000			
	CN	56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	1,400,000			
	CN	57169*-AX-5	MARS INC	1.E	9,000,000			
	CN	61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	5,500,000			
	CN	74170*-AG-4	PRIME PROPERTY FUND LLC	1.G	18,600,000			
	CN	77519@-AQ-3	ROGERS GROUP INC	2.B	10,900,000			
	CN	G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	8,500,000			
	CN	G1696#-BF-2	BUNZL FINANCE PLC	2.A	17,500,000			
	CN	G2044@-BC-8	COMPASS GROUP PLC	1.G	10,500,000			
	CN	G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	15,000,000			
	CN	G4691#-AJ-4	IMI GROUP LIMITED	2.A	8,000,000			
	CN	G7332#-AG-8	RRPF ENGINE LEASING LIMITED	2.C FE	6,000,000			
	CN	Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	19,500,000			
	CN	Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	13,200,000			
	CN	Q3977*-AC-9	GENESIS ENERGY LIMITED	2.A FE	18,100,000			
	CN	Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	4,000,000			
	CN	Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	5,200,000			
	CN	Q9396#-AH-4	VICTORIA POWER NETWORKS (FINANCE)	1.G	8,400,000			
	CN	N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA NV	2.B	3,500,000			
	CN	05279#-AG-4	AUTOLIV ASP INC	2.B FE	750,000			
	CN	46361*-BE-5	THE IRVINE COMPANY LLC	1.E PL	2,400,000			
	CN	74170*-AD-1	PRIME PROPERTY FUND LLC	1.G	200,000			
	CN	882884-A*-0	TEXAS NEW MEXICO POWER COMPANY	1.F	400,000			
	CN	941848-D*-1	WATERS CORPORATION	2.B	300,000			
	CN	F0164#-AC-6	AIR LIQUIDE FINANCE	1.G	1,000,000			
	CN	G1696#-BA-3	BUNZL FINANCE PLC	2.A	300,000			
	CN	N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA NV	2.B	1,500,000			
	CN	Q3917#-AA-2	FLINDERS PORT HOLDINGS	2.B FE	100,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	02401@-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	700,000			
	CN	74170*-AD-1	PRIME PROPERTY FUND LLC	1.G	100,000			
	CN	F0164#-AC-6	AIR LIQUIDE FINANCE	1.G	1,000,000			
	CN	G1696#-BA-3	BUNZL FINANCE PLC	2.A	200,000			
	CN	153609-C#-7	CENTRAL HUDSON GAS & ELECTRIC CORP	2.A	13,500,000			
	CN	18055#-AW-2	CLARION LION PROPERTIES FUND HOLDI	1.G	2,000,000			
	CN	882884-A*-0	TEXAS NEW MEXICO POWER COMPANY	1.F	1,000,000			
	CN	F0164#-AC-6	AIR LIQUIDE FINANCE	1.G	2,000,000			
	CN	G1696#-BA-3	BUNZL FINANCE PLC	2.A	800,000			
	CN	02401@-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	2,700,000			
	CN	05279#-AG-4	AUTOLIV ASP INC	2.B FE	1,250,000			
	CN	46361*-BE-5	THE IRVINE COMPANY LLC	1.E PL	4,800,000			
	CN	74170*-AD-1	PRIME PROPERTY FUND LLC	1.G	600,000			
	CN	882884-A*-0	TEXAS NEW MEXICO POWER COMPANY	1.F	600,000			
	CN	F0164#-AC-6	AIR LIQUIDE FINANCE	1.G	1,000,000			
	CN	N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA NV	2.B	1,000,000			
	CN	743674-BE-2	PROTECTIVE LIFE CORPORATION	1.G FE	8,784,327			
	CN	806851-AH-4	SCHLUMBERGER HOLDINGS CORP	2.A FE	2,648,878			
	CN	980236-AQ-6	WOODSIDE FINANCE LTD	2.A FE	4,195,597			
	CN	34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	7,600,000			
	CN	34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	1,800,000			
	CN	34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	5,500,000			
	CN	34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	1,300,000			
	CN	53621@-AN-6	LION INDUSTRIAL PROPERTIES LP	2.A	3,000,000			
	CN	56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,200,000			
	CN	56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	985,981			
	CN	74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	29,000,000			
	CN	761152-A@-6	RESMED INC	2.A	4,500,000			
	CN	87305N-A#-5	TTX COMPANY	1.F	11,300,000			
	CN	Q3393*-AJ-0	ELECTRANET PTY LTD	2.B	6,000,000			
	CN	Q5995#-AE-4	MERIDIAN ENERGY LTD	2.A	6,900,000			
	CN	C5847*-AE-3	MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	4,000,000			
	CN	05565E-AY-1	BMW US CAPITAL LLC	1.F FE	4,298,424			
	CN	12636Y-AC-6	CRH AMERICA FINANCE INC	2.A FE	5,483,575			
	CN	166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY	1.G FE	3,892,547			
	CN	2027A0-JZ-3	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	2,599,173			
	CN	25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FIN	2.A FE	4,240,541			
	CN	30217A-AB-9	EXPERIAN FINANCE PLC	2.A FE	2,752,236			
	CN	39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	1.F FE	1,950,000			
	CN	39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	1.F FE	1,348,059			
	CN	39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	1.F FE	1,048,198			
	CN	39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	1.F FE	599,017			
	CN	42981C-AA-6	HIGH STREET FUNDING TRUST I	2.A FE	1,350,000			
	CN	62954W-AD-7	NTT FINANCE CORP	1.F FE	4,600,000			
	CN	6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	1.D FE	3,149,268			
	CN	71427Q-AA-6	PERNOD RICARD INTERNATIONAL FINANC	2.A FE	5,836,258			
	CN	78516F-AA-7	SABAL TRAIL TRANSMISSION LLC	2.A FE	4,100,000			
	CN	151895-D#-3	CENTERPOINT PROPERTIES TRUST	1.G FE	22,700,000			
	CN	151895-D#-3	CENTERPOINT PROPERTIES TRUST	1.G FE	22,700,000			
	CN	18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	3,200,000			
	CN	41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	10,445,185			
	CN	42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	6,000,000			
	CN	458830-E#-9	INTERMOUNTAIN GAS CO	2.A	1,100,000			
	CN	46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	12,000,000			
	CN	645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	2,800,000			
	CN	74170*-AK-5	PRIME PROPERTY FUND LLC	1.G	6,100,000			
	CN	74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	26,300,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	74264*-AD-8	PRISA LHC LLC	1.F	5,500,000			
	CN	74264*-AD-8	PRISA LHC LLC	1.F	4,500,000			
	CN	91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	7,000,000			
	CN	G1744#-AM-0	CADOGAN ESTATES LIMITED	2.B	6,000,000			
	CN	G7334@-AA-1	RRPF ENGINE LEASING LIMITED	2.C FE	2,000,000			
	CN	912810-RS-9	TREASURY BOND	1.A	49,280,334			
	CN	912810-SP-4	TREASURY BOND	1.A	9,220,733			
	CN	912803-FV-0	TREASURY STRIP (PRIN)	1.A	54,388,927			
	CN	912810-SS-8	TREASURY BOND	1.A	16,983,939			
	CN	912803-FM-0	TREASURY STRIP	1.A	71,611,315			
	CN	912810-SL-3	TREASURY BOND	1.A	83,499,629			
	CN	912810-SS-8	TREASURY BOND	1.A	75,693,494			
	CN	912803-EC-3	TREASURY STRIP (PRIN)	1.A	104,281,356			
	CN	912810-SS-8	TREASURY BOND	1.A	81,373,481			
	CN	912810-SS-8	TREASURY BOND	1.A	74,781,263			
	CN	74986@-BB-6	RREEF AMERICA REIT II INC	1.G	200,000			
	CN	76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	2,000,000			
	CN	97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000			
	CN	294752-A*-1	EQUITY ONE INC	2.A	1,700,000			
	CN	720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,010,508			
	CN	74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	3,000,000			
	CN	74986@-BB-6	RREEF AMERICA REIT II INC	1.G	200,000			
	CN	76169#-AL-7	REYES HOLDINGS LLC	1.G PL	1,400,000			
	CN	87305N-A#-5	TTX COMPANY	1.F	1,200,000			
	CN	88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	900,000			
	CN	294752-A*-1	EQUITY ONE INC	2.A	1,100,000			
	CN	83569C-A*-3	SONOVA HOLDING AG	2.A	2,000,000			
	CN	97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	600,000			
	CN	C5847*-AB-9	MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	1,000,000			
	CN	28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	11,100,000			
	CN	294752-A*-1	EQUITY ONE INC	2.A	15,600,000			
	CN	311900-B@-2	FASTENAL COMPANY	1.F	21,500,000			
	CN	41242*-AY-8	HARDWOOD FUNDING LLC	1.G FE	4,500,000			
	CN	41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	1,600,000			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	1,990,181			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	200,018			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	434,540			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	410,037			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	415,038			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	420,038			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	420,038			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	405,037			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	405,037			
	CN	64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	400,036			
	CN	720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,115,592			
	CN	74986@-BB-6	RREEF AMERICA REIT II INC	1.G	3,600,000			
	CN	76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	23,500,000			
	CN	81725T-G#-1	SENSIENT TECHNOLOGIES CORPORATION	2.B	2,333,333			
	CN	83569C-A*-3	SONOVA HOLDING AG	2.A	11,000,000			
	CN	88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	9,600,000			
	CN	97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	15,000,000			
	CN	45168D-A@-3	IDEXX LABORATORIES INC.	2.B	2,300,000			
	CN	74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	2,000,000			
	CN	74986@-BB-6	RREEF AMERICA REIT II INC	1.G	200,000			
	CN	76169#-AL-7	REYES HOLDINGS LLC	1.G PL	500,000			
	CN	76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	1,000,000			
	CN	83569C-A*-3	SONOVA HOLDING AG	2.A	500,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	86468@-AH-5	SUEZ WATER RESOURCES LLC	1.F	400,000			
	CN	87305N-A#-5	TTX COMPANY	1.F	700,000			
	CN	88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	600,000			
	CN	91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	500,000			
	CN	97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	900,000			
	CN	74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	1,000,000			
	CN	76169#-AL-7	REYES HOLDINGS LLC	1.G PL	300,000			
	CN	86468@-AH-5	SUEZ WATER RESOURCES LLC	1.F	400,000			
	CN	87305N-A#-5	TTX COMPANY	1.F	500,000			
	CN	88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	300,000			
	CN	91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	250,000			
	CN	294752-A*-1	EQUITY ONE INC	2.A	1,700,000			
	CN	34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	1,500,000			
	CN	42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	2,500,000			
	CN	461127-F*-8	INTERTEK FINANCE PLC	2.A	3,000,000			
	CN	56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,600,000			
	CN	74170*-AG-4	PRIME PROPERTY FUND LLC	1.G	6,700,000			
	CN	74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	900,000			
	CN	74264*-AC-0	PRISA LHC LLC	1.F	300,000			
	CN	74264*-AC-0	PRISA LHC LLC	1.F	200,000			
	CN	74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	14,000,000			
	CN	74986@-BB-6	RREEF AMERICA REIT II INC	1.G	1,000,000			
	CN	83569C-A*-3	SONOVA HOLDING AG	2.A	4,000,000			
	CN	86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	600,000			
	CN	86468@-AH-5	SUEZ WATER RESOURCES LLC	1.F	1,400,000			
	CN	87305N-A#-5	TTX COMPANY	1.F	5,100,000			
	CN	88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	3,300,000			
	CN	97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000			
	CN	F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	2,000,000			
	CN	G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	500,000			
	CN	G7332#-AG-8	RRPF ENGINE LEASING LIMITED	2.C FE	2,000,000			
	CN	N7338@-AC-5	RED ELECTRICA FINANCE B.V.	2.A	1,000,000			
	CN	Q8773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,200,000			
	CN	Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	2,600,000			
	CN	76169#-AL-7	REYES HOLDINGS LLC	1.G PL	3,100,000			
	CN	Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	800,000			
	CN	294752-A*-1	EQUITY ONE INC	2.A	300,000			
	CN	45168D-A@-3	IDEXX LABORATORIES INC.	2.B	7,500,000			
	CN	720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	2,000,000			
	CN	720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	4,000,000			
	CN	720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,010,508			
	CN	74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	6,000,000			
	CN	74986@-BB-6	RREEF AMERICA REIT II INC	1.G	200,000			
	CN	76169#-AL-7	REYES HOLDINGS LLC	1.G PL	3,100,000			
	CN	83569C-A*-3	SONOVA HOLDING AG	2.A	1,000,000			
	CN	87305N-A#-5	TTX COMPANY	1.F	2,200,000			
	CN	88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	1,800,000			
	CN	91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	250,000			
	CN	461127-F*-8	INTERTEK FINANCE PLC	2.A	4,000,000			
	CN	74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	2,000,000			
	CN	74986@-BB-6	RREEF AMERICA REIT II INC	1.G	400,000			
	CN	76169#-AL-7	REYES HOLDINGS LLC	1.G PL	5,700,000			
	CN	76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	1,500,000			
	CN	83569C-A*-3	SONOVA HOLDING AG	2.A	1,000,000			
	CN	87305N-A#-5	TTX COMPANY	1.F	700,000			
	CN	88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	1,200,000			
	CN	720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,010,508			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	74986@-BB-6	RREEF AMERICA REIT II INC	1.G	100,000			
	CN	76169#-AL-7	REYES HOLDINGS LLC	1.G PL	500,000			
	CN	83569C-A*-3	SONOVA HOLDING AG	2.A	500,000			
	CN	912810-SX-7	TREASURY BOND	1.A	53,531,399			
	CN	912803-FT-5	TREASURY STRIP (PRIN)	1.A	35,532,809			
	CN	912803-FT-5	TREASURY STRIP (PRIN)	1.A	34,684,591			
	CN	00120D-AA-4	AGL_2022-17A-A	1.A FE	25,000,000			
	CN	00120D-AC-0	AGL_2022-17A-B	1.C FE	3,400,000			
	CN	12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A	1.A FE	25,250,000			
	CN	12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	1.C FE	4,500,000			
	CN	13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	2,487,952			
	CN	13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	8,500,000			
	CN	13877J-AC-5	CANYON CLO LTD CANYC_2022-1	1.C FE	5,000,000			
	CN	15032Q-AA-0	CEDAR FUNDING LTD CEDF_2022-15A	1.A FE	10,000,000			
	CN	15032Q-AC-6	CEDAR FUNDING LTD CEDF_2022-15A	1.C FE	3,500,000			
	CN	15032Q-AE-2	CEDAR FUNDING LTD CEDF_2022-15A	1.F FE	1,500,000			
	CN	29003W-AA-3	ELMWOOD CLO 14 LTD ELM14_22-1A	1.A FE	10,000,000			
	CN	29003W-AC-9	ELMWOOD CLO 14 LTD ELM14_22-1A	1.C FE	4,500,000			
	CN	36321R-AA-4	GALAXY CLO LTD GALXY_2022-30A	1.A FE	7,500,000			
	CN	36321R-AC-0	GALAXY CLO LTD GALXY_2022-30A	1.C FE	2,700,000			
	CN	55953W-AA-8	MAGNETITE CLO LTD MAGNE_2022-32A	1.A FE	3,000,000			
	CN	55953W-AE-0	MAGNETITE CLO LTD MAGNE_2022-32A	1.F FE	1,450,000			
	CN	67098W-AN-1	OAK HILL CREDIT PARTNERS OAKC_2020-7A	1.A FE	10,000,000			
	CN	67098W-AQ-4	OAK HILL CREDIT PARTNERS OAKC_2020-7A	1.C FE	5,000,000			
	CN	69689Q-AA-3	PALMER SQUARE CLO PLMRS_2022-1	1.A FE	25,000,000			
	CN	69689Q-AC-9	PALMER SQUARE CLO PLMRS_2022-1	1.C FE	3,700,000			
	CN	70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.A FE	10,000,000			
	CN	70017B-AC-3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.C FE	2,500,000			
	CN	70017B-AE-9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.F FE	1,450,000			
	CN	75888E-AA-6	REGATTA XIX FUNDING LTD REG19_22-1A	1.A FE	7,500,000			
	CN	75888E-AG-3	REGATTA XIX FUNDING LTD REG19_22-1A	1.C FE	3,500,000			
	CN	83616K-AA-5	SOUND POINT CLO LTD SNDPT_2022-A	1.A FE	27,500,000			
	CN	83616K-AC-1	SOUND POINT CLO LTD SNDPT_2022-A	1.C FE	4,750,000			
	CN	00141Y-AA-3	AIG CLO AIGIM_21-1	1.A FE	37,900,000			
	CN	26246G-AA-1	DRYDEN 87 CLO LTD DRSLF_2021-87A	1.A FE	9,100,000			
	CN	55281F-AP-5	MCF CLO LLC MCFCL_2017-3A	1.C FE	8,700,000			
	CN	67098U-AN-5	OAK HILL CREDIT PARTNERS OAKC_20-6A	1.A FE	16,000,000			
	CN	70017K-AL-3	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	1.A FE	14,040,000			
	CN	70017K-AQ-2	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	1.F FE	1,080,000			
	CN	81880X-AL-6	SHACKLETON CLO LTD SHACK_19-14A	1.A FE	20,000,000			
0199999. Subtotal Default Component - Other Than Mortgage					6,138,128,160	4,281,806	13,045,713	23,816,495
0599999 - Total					6,138,128,160	4,281,806	13,045,713	23,816,495

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
A11071621	LC-1484012	CA	2022	100,000	17,500		Settlement reached
A8579128	LC-1290668	SC	2021	100,000	50,000		Settlement reached
A11008300	LC-1620845	FL	2023	10,000			Closed
A11173254	LC-1509081	NY	2022	50,000	9,999		Settlement reached
A6754816	LC-1623160	NY	2023	50,000	43,949		Settlement reached
A11148341	LC-1504028	IN	2022	100,000	35,000		Settlement reached
0399999. Death Claims - Group				410,000	156,448		XXX
0599999. Death Claims - Disposed Of				410,000	156,448		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				410,000	156,448		XXX
23890845	700985	IL	2021	621,860		621,860	Resisted Death Claim
48330036	700985	IL	2021	195,145		195,145	Resisted Death Claim
44504938	700985	IL	2021	69,052		69,052	Resisted Death Claim
16734662	n/a	IL	2023	250,000		250,000	Resisted Death Claim
B0163762	LC-838284	NY	2018	100,000		100,000	We processed a rescission due to misrepresentation of medical history by the insured.
B0084726	LC-853661	WA	2019	112,500		112,500	We processed a rescission due to the application being taken out fraudulently.
2799999. Death Claims - Ordinary				1,348,557		1,348,557	XXX
A8082105	LC-853661	WA	2019	100,000		100,000	We processed a rescission due to the application being taken out fraudulently.
A7861026	LC-1159830	SC	2020	100,000		100,000	We have filed a DJ due to fraud
A10660132	LC-1223948	AL	2021	100,000		100,000	We processed a rescission due to the application being taken out fraudulently.
A2282153	LC-1646887	LA	2021	40,000		40,000	Lapsed Contract
A11105787	LC-1557433	GA	2022	100,000		100,000	We processed a rescission due to misrepresentation of medical history by the insured.
A10828424	LC-1563795	CA	2022	10,000		10,000	We processed a rescission due to misrepresentation of medical history by the insured.
A3511687	LC-1671824	TN	2023	10,000		10,000	Homicide by co-beneficiary
A10998443	LC-1402946	MA	2021	100,000		100,000	We processed a rescission due to misrepresentation of medical history by the insured.
A10803733	LC-1472987	UT	2022	25,000		25,000	We paid a limited death benefit due to death in the 1st 2 years that did not meet the accidental death definition in the EZ1 Contract.
2999999. Death Claims - Group				585,000		585,000	XXX
3199999. Death Claims - Resisted				1,933,557		1,933,557	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
24513159	434437	CA	2018				Resisted Waiver of Disabilty Claim
24688845	434437	CA	2018				Resisted Waiver of Disabilty Claim
24758688	434437	CA	2018				Resisted Waiver of Disabilty Claim
39823295	434437	CA	2018				Resisted Waiver of Disabilty Claim
24786518	434437	CA	2018				Resisted Waiver of Disabilty Claim
24796167	434437	CA	2018				Resisted Waiver of Disabilty Claim
24810143	434437	CA	2018				Resisted Waiver of Disabilty Claim
24825719	434437	CA	2018				Resisted Waiver of Disabilty Claim
24909743	434437	CA	2018				Resisted Waiver of Disabilty Claim
24796132	434437	CA	2018				Resisted Waiver of Disabilty Claim
3799999. Disability Benefits Claims - Ordinary							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				1,933,557		1,933,557	XXX
5399999 - Totals				2,343,557	156,448	1,933,557	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

	Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1. Premiums written	577,185,255	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned	572,561,351	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims	292,055,277	51.0												
4. Cost containment expenses	866,779	0.2												
5. Incurred claims and cost containment expenses (Lines 3 and 4)	292,922,056	51.2												
6. Increase in contract reserves	196,419,733	34.3												
7. Commissions (a)	37,989,458	6.6												
8. Other general insurance expenses	146,662,817	25.6												
9. Taxes, licenses and fees	17,707,696	3.1												
10. Total other expenses incurred	202,359,971	35.3												
11. Aggregate write-ins for deductions	33,232,037	5.8												
12. Gain from underwriting before dividends or refunds	(152,372,446)	(26.6)												
13. Dividends or refunds	24,111,641	4.2												
14. Gain from underwriting after dividends or refunds	(176,484,087)	(30.8)												
DETAILS OF WRITE-INS														
1101. Change in special reserves on certain group policies	33,217,402	5.8												
1102. Fines and penalties from regulatory authorities	14,635	0.0												
1103.														
1198. Summary of remaining write-ins for Line 11 from overflow page														
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	33,232,037	5.8												

	Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1. Premiums written		XXX		XXX		XXX	176,310,120	XXX	376,569,664	XXX	24,305,471	XXX
2. Premiums earned		XXX		XXX		XXX	177,547,516	XXX	370,621,130	XXX	24,392,705	XXX
3. Incurred claims							58,882,297	33.2	221,705,063	59.8	11,467,917	47.0
4. Cost containment expenses									866,779	0.2		
5. Incurred claims and cost containment expenses (Lines 3 and 4)							58,882,297	33.2	222,571,842	60.1	11,467,917	47.0
6. Increase in contract reserves							(3,498,380)	(2.0)	199,918,113	53.9		
7. Commissions (a)							17,624,426	9.9	17,383,943	4.7	2,981,089	12.2
8. Other general insurance expenses							64,493,718	36.3	79,261,540	21.4	2,907,559	11.9
9. Taxes, licenses and fees							5,419,524	3.1	12,030,939	3.2	257,233	1.1
10. Total other expenses incurred							87,537,668	49.3	108,676,422	29.3	6,145,881	25.2
11. Aggregate write-ins for deductions							29,809,675	16.8	9,550	0.0	3,412,812	14.0
12. Gain from underwriting before dividends or refunds							4,816,256	2.7	(160,554,797)	(43.3)	3,366,095	13.8
13. Dividends or refunds							24,049,809	13.5	61,832	0.0		
14. Gain from underwriting after dividends or refunds							(19,233,553)	(10.8)	(160,616,629)	(43.3)	3,366,095	13.8
DETAILS OF WRITE-INS												
1101. Change in special reserves on certain group policies							29,805,127	16.8	20	0.0	3,412,255	14.0
1102. Fines and penalties from regulatory authorities							4,548	0.0	9,530	0.0	557	0.0
1103.												
1198. Summary of remaining write-ins for Line 11 from overflow page												
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)							29,809,675	16.8	9,550	0.0	3,412,812	14.0

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	114,174,848										18,697,561	92,671,921	2,805,366
2. Advance premiums	3,470,386										1,670,109	1,558,087	242,190
3. Reserve for rate credits													
4. Total premium reserves, current year	117,645,234										20,367,670	94,230,008	3,047,556
5. Total premium reserves, prior year	113,053,145										21,583,473	88,281,474	3,188,198
6. Increase in total premium reserves	4,592,089										(1,215,803)	5,948,534	(140,642)
B. Contract Reserves:													
1. Additional reserves (a)	3,780,815,610										9,490,047	3,771,325,563	
2. Reserve for future contingent benefits													
3. Total contract reserves, current year	3,780,815,610										9,490,047	3,771,325,563	
4. Total contract reserves, prior year.	3,584,395,877										12,988,427	3,571,407,450	
5. Increase in contract reserves	196,419,733										(3,498,380)	199,918,113	
C. Claim Reserves and Liabilities:													
1. Total current year	1,520,945,961										865,438,897	647,087,322	8,419,742
2. Total prior year	1,502,082,773										903,931,539	587,695,802	10,455,432
3. Increase	18,863,188										(38,492,642)	59,391,520	(2,035,690)

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	231,788,377										79,760,517	147,391,705	4,636,155
1.2 On claims incurred during current year	41,403,712										17,614,422	14,921,838	8,867,452
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	1,216,440,158										767,145,627	447,474,367	1,820,164
2.2 On claims incurred during current year	304,505,803										98,293,270	199,612,955	6,599,578
3. Test:													
3.1 Lines 1.1 and 2.1	1,448,228,535										846,906,144	594,866,072	6,456,319
3.2 Claim reserves and liabilities, December 31, prior year	1,502,082,773										903,931,539	587,695,802	10,455,432
3.3 Line 3.1 minus Line 3.2	(53,854,238)										(57,025,395)	7,170,270	(3,999,113)

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims	(490,037)										(490,037)		
4. Commissions													
B. Reinsurance Ceded:													
1. Premiums written	23,895,087										20,439,172		3,455,915
2. Premiums earned	24,091,895										20,600,173		3,491,722
3. Incurred claims	60,991,992										58,965,628		2,026,364
4. Commissions	(653,187)										(653,187)		

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims										118,337,964	221,705,063	13,494,280	353,537,307
2. Beginning claim reserves and liabilities										896,186,947	587,695,802	13,119,180	1,497,001,929
3. Ending claim reserves and liabilities										859,613,470	647,087,322	11,044,561	1,517,745,353
4. Claims paid										154,911,441	162,313,543	15,568,899	332,793,883
B. Assumed Reinsurance:													
1. Incurred claims										(490,037)			(490,037)
2. Beginning claim reserves and liabilities										9,449,815			9,449,815
3. Ending claim reserves and liabilities										8,001,909			8,001,909
4. Claims paid										957,869			957,869
C. Ceded Reinsurance:													
1. Incurred claims										58,965,628		2,026,364	60,991,992
2. Beginning claim reserves and liabilities										1,228,567		3,236,688	4,465,255
3. Ending claim reserves and liabilities										1,667,953		3,295,913	4,963,866
4. Claims paid										58,526,242		1,967,139	60,493,381
D. Net:													
1. Incurred claims										58,882,299	221,705,063	11,467,916	292,055,278
2. Beginning claim reserves and liabilities										904,408,195	587,695,802	9,882,492	1,501,986,489
3. Ending claim reserves and liabilities										865,947,426	647,087,322	7,748,648	1,520,783,396
4. Claims paid										97,343,068	162,313,543	13,601,760	273,258,371
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses										58,882,297	222,571,842	11,467,917	292,922,056
2. Beginning reserves and liabilities										904,408,195	587,695,802	9,882,492	1,501,986,489
3. Ending reserves and liabilities										865,947,426	647,087,322	7,748,648	1,520,783,396
4. Paid claims and cost containment expenses										97,343,066	163,180,322	13,601,761	274,125,149

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
81353	52-1530175	10/01/2016	NYLIFE Insurance Company of Arizona	AZ	OTH/I	OL			119,427			
0299999. General Account - U.S. Affiliates - Other									119,427			
0399999. Total General Account - U.S. Affiliates									119,427			
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates									119,427			
80659	82-4533188	04/01/1994	Canada Life Assurance Company	MI	YRT/I	OL	16,573,194	418,945	444,483			
65676	35-0472300	05/20/1970	Lincoln National Life Insurance Company	IN	YRT/I	OL	133,060	25,681	15,973			
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	YRT/I	OL	4,655,757,191		3,380,315	35,320		
93572	43-1235868	03/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	607,047	66,638	60,304			
82627	06-0839705	08/01/1986	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	1,198,516	7,199	7,288			
97136	13-3114906	03/01/1985	Metropolitan Tower Life Insurance Company	NE	YRT/I	OL	838,250	23,545	29,749			
65676	35-0472300	07/01/1988	Lincoln National Life Insurance Company	IN	CO/G	OL		770,335				
60488	25-0598210	07/01/2021	American General Life Insurance Company	TX	CO/G	OL	308,776,714	5,686,516	6,747,550	1,976,477		
65978	13-5581829	08/26/1954	Metropolitan Life Insurance Company	NY	YRT/G	OL	37,593,345,390		185,258,149			
68241	22-1211670	09/29/1955	Prudential Insurance Company of America	NJ	YRT/G	OL	315,562,028,043		320,093,953	70,828,123		
65838	01-0233346	07/01/2015	John Hancock Life Insurance Company (USA)	MI	CO/I	OL	8,948,881,288	5,925,555,664	123,202,495	141,483,778		
65838	01-0233346	07/01/2015	John Hancock Life Insurance Company (USA)	MI	CO/I	XXXL	8,123	4,687	117			
86375	13-3646501	07/01/2015	John Hancock Life Insurance Company of New York	NY	CO/I	OL	2,879,924,395	1,678,115,907	42,860,246	24,447,749		
86375	13-3646501	07/01/2015	John Hancock Life Insurance Company of New York	NY	CO/I	XXXL	1,476	792	22			
0899999. General Account - U.S. Non-Affiliates							369,968,072,687	7,610,675,909	682,100,644	238,771,447		
1099999. Total General Account - Non-Affiliates							369,968,072,687	7,610,675,909	682,100,644	238,771,447		
1199999. Total General Account							369,968,072,687	7,610,675,909	682,220,071	238,771,447		
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							369,968,072,687	7,610,675,909	682,220,071	238,771,447		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							369,968,072,687	7,610,675,909	682,220,071	238,771,447		

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates												
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates												
60739	74-0484030	01/01/1998	American National Insurance Company	TX	OTH	OH				502,172		
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Company	IN	OTH	OH			7,499,736			
0899999. U.S. Non-Affiliates									7,499,736	502,172		
1099999. Total - Non-Affiliates									7,499,736	502,172		
1199999. Total U.S. (Sum of 0399999 and 0899999)									7,499,736	502,172		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals									7,499,736	502,172		

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
86258	13-2572994	05/25/2001	General Re Life Corporation	CT	170,000	1,900,523
88340	59-2859797	09/28/1992	Hannover Life Reassurance Company of America	FL	657,905	287,662
65676	35-0472300	05/21/1970	Lincoln National Life Insurance Company	IN		1,126
65978	13-5581829	08/29/1954	Metropolitan Life Insurance Company	NY	34,045	80,000
66346	58-0828824	01/01/1990	Munich American Reassurance Company	GA	2,279,289	4,973,918
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	1,295,043	747,095
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	200,000	562,500
68241	22-1211670	09/29/1965	Prudential Insurance Company of America	NJ		115,894
93572	43-1235868	12/06/1976	RGA Reinsurance Company	MO	5,347,683	12,218,828
87017	62-1003368	09/01/1986	SCOR Global Life Reinsurance Company of Delaware	DE	2,195,338	8,527,449
82627	06-0839705	05/05/1949	Swiss Re Life & Health America Inc	MO	2,734,932	6,632,849
82627	06-0839705	01/01/2013	Swiss Re Life & Health America Inc.	MO	244,957	520,829
61093	58-0146380	10/02/2020	Atlanta Life Insurance Company	GA	630,609	821,554
60488	25-0598210	07/01/2021	American General Life Insurance Company	TX	800,000	
80926	06-0893662	01/01/2017	Sun Life and Health Insurance Company (U.S.)	MI	190,571	691,284
65838	01-0233346	07/01/2015	John Hancock Life Insurance Company (USA)	MI		56,593,509
86375	13-3646501	07/01/2015	John Hancock Life Insurance Company of New York	NY		9,779,101
65676	35-0472300	03/15/1989	Lincoln National Life Insurance Company	IN		(24,269)
0899999. Life and Annuity - U.S. Non-Affiliates					16,780,372	104,429,852
00000	AA-1340165	12/31/2023	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	DEU		37,093,725
00000	AA-1580095	09/08/2009	TOA Reinsurance Company Ltd	JPN	96,363	298,517
0999999. Life and Annuity - Non-U.S. Non-Affiliates					96,363	37,392,242
1099999. Total Life and Annuity - Non-Affiliates					16,876,735	141,822,094
1199999. Total Life and Annuity					16,876,735	141,822,094
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
76694	23-2044256	06/01/2021	Canada Life Reinsurance Company	PA	23,316	8,517
61093	58-0146380	10/01/2020	Atlanta Life Insurance Company	GA	9,933	
80926	06-0893662	01/01/2017	Sun Life and Health Insurance Company (U.S.)	MI	129,318	709,418
71412	47-0246511	05/01/1983	Mutual of Omaha	NE		2,333
82627	06-0839705	10/26/1995	Swiss Re Life and Health America Inc.	MO		1,942
65676	35-0472300	10/01/1983	Lincoln National Life Insurance Company	IN		15
66346	58-0828824	10/01/2021	Munich American Reassurance Company	GA		104,620
1999999. Accident and Health - U.S. Non-Affiliates					162,567	826,845
2199999. Total Accident and Health - Non-Affiliates					162,567	826,845
2299999. Total Accident and Health					162,567	826,845
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					16,942,939	105,256,697
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					96,363	37,392,242
9999999 Totals - Life, Annuity and Accident and Health					17,039,302	142,648,939

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken 9	Reserve Credit Taken 10	11	Outstanding Surplus Relief 12	Outstanding Surplus Relief 13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
80659	82-4533188	05/25/2001	Canada Life Assurance Company	MI	YRT/I	OL	1,236,801,700	2,956,852	2,880,381	2,743,422				
86258	13-2572994	05/25/2001	General Re Life Corporation	CT	YRT/I	OL	8,044,762,946	16,448,648	15,875,885	17,747,652				
88340	59-2859797	02/14/2011	Hannover Life Reassurance Company of America	FL	YRT/I	OL	3,040,018,666	5,907,657	5,962,488	3,810,261				
88340	59-2859797	09/28/1992	Hannover Life Reassurance Company of America	FL	CO/I	OL	715,860,259	5,663,456	5,813,550	5,732,030				
88340	59-2859797	10/03/1996	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	478,976,771	3,223,509	3,202,788	2,348,020				
65978	13-5581829	08/29/1954	Metropolitan Life Insurance Company	NY	YRT/I	OL	25,611,409	78,601	79,393					
66346	58-0828824	01/01/1990	Munich American Reassurance Company	GA	YRT/I	OL	40,231,580,630	61,781,886	62,105,476	45,833,377				
66346	58-0828824	01/01/1990	Munich American Reassurance Company	GA	CO/I	OL	770,836,445	6,054,122	6,135,207	5,991,960				
66346	58-0828824	10/03/1996	Munich American Reassurance Company	GA	CO/I	XXXL	1,274,308,323	7,763,698	7,903,786	5,796,439				
68241	22-1211670	09/29/1965	Prudential Insurance Company of America	NJ	YRT/I	OL	24,971,941	49,625	44,472					
93572	43-1235868	12/06/1976	RGA Reinsurance Company	MO	YRT/I	OL	50,551,083,916	121,343,175	120,413,544	116,880,710				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	CO/I	OL	749,951,193	5,916,014	5,999,884	5,782,358				
93572	43-1235868	10/03/1996	RGA Reinsurance Company	MO	CO/I	XXXL	1,274,325,063	7,764,014	7,904,596	5,796,474				
87017	62-1003368	09/01/1986	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	4,234,037,480	52,025,369	55,483,751	47,507,880				
87017	62-1003368	09/28/1992	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	OL	827,986,458	6,671,089	6,794,264	6,504,508				
87017	62-1003368	10/03/1996	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	XXXL	1,274,336,530	7,763,657	7,909,415	5,796,383				
87017	62-1003368	02/25/1992	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/I	OL	227,077,887			3,202,069				
97071	13-3126819	03/11/2016	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	4,249,183,696	3,267,938	3,089,167	2,886,518				
82627	06-0839705	08/01/1971	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	13,860,473,320	59,875,999	62,625,414	51,963,508				
82627	06-0839705	05/05/1949	Swiss Re Life & Health America Inc.	MO	CO/I	OL	67,289,476	2,410,380	2,519,752	358,536				
82627	06-0839705	10/03/1996	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	241,258,042	1,623,643	1,613,324	1,182,842				
82627	06-0839705	01/01/2013	Swiss Re Life & Health America Inc.	MO	YRT/I	OL/XXXL	228,710,750			1,625,721				
82627	06-0839705	04/01/2010	Swiss Re Life & Health America, Inc.	MO	YRT/G	OL/XXXL				1,479,861				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	MCO/I	OL	489,798,450			10,607,956			341,810,975	
60054	06-6033492	07/15/1998	Aetna Life Insurance Company	CT	CO/G	OL	5,480,127	16,122	3,458,672					
65978	13-5581829	01/01/1960	Metropolitan Life Insurance Company	NY	CO/G	OL			(574)					
80926	06-0893662	01/01/2017	Sun Life and Health Insurance Company (U.S.)	MI	CO/G	OL	1,079,718,480	309,204	237,300	2,905,456				
86375	13-3646501	07/01/2015	John Hancock Life Insurance Company of New York	NY	COFW/I	OL	1,151,969,758	671,246,355	706,345,946	3,991,208				699,255,882
86375	13-3646501	07/01/2015	John Hancock Life Insurance Company of New York	NY	COFW/I	XXXL	590	317	346	2				
0899999. General Account - Authorized U.S. Non-Affiliates							136,356,410,306	1,050,161,330	1,094,398,227	358,475,151			341,810,975	699,255,882
1099999. Total General Account - Authorized Non-Affiliates							136,356,410,306	1,050,161,330	1,094,398,227	358,475,151			341,810,975	699,255,882
1199999. Total General Account Authorized							136,356,410,306	1,050,161,330	1,094,398,227	358,475,151			341,810,975	699,255,882
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
65676	35-0472300	05/21/1970	Lincoln National Life Insurance Company	IN	YRT/I	OL	23,677,721	998,605	1,096,084	1,234,966				
65676	35-0472300	07/01/1954	Lincoln National Life Insurance Company	IN	CO/I	OL	1,023,337	818,120	817,589	15,761				
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	YRT/I	OL	13,051,023,849			11,008,275				
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	OTH/I	OL	7,128,677,957			2,400,864				
64688	75-6020048	04/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	73,296,170	110,154	114,545	68,985				
74900	63-0483783	08/26/2023	PartnerRe Life Reinsurance Company of America	AR	YRT/I	OL	310,428,719							
62235	01-0278678	09/01/2011	UNUM Life Insurance Company of America	ME	CO/G	OL	4,769,294	2,123,246	2,246,718					
61093	58-0146380	10/01/2020	Atlanta Life Insurance Company	GA	COFW/G	OL	841,938,394			5,897,536				
60488	25-0598210	07/01/2021	American General Life Insurance Company	TX	CO/G	OL	77,688,293	10,802	12,563	1,445,079				
65676	35-0472300	03/15/1989	Lincoln National Life Insurance Company	IN	MCO/I	OL	175,712,884			(13,396)			112,499,112	
65838	01-0233346	07/01/2015	John Hancock Life Insurance Company (USA)	MI	COFW/I	OL	3,579,552,515	2,370,222,274	2,484,942,935	62,527,698				2,490,854,337
65838	01-0233346	07/01/2015	John Hancock Life Insurance Company (USA)	MI	COFW/I	XXXL	3,249	1,875	2,147	67				
1999999. General Account - Unauthorized U.S. Non-Affiliates							25,267,792,382	2,374,285,076	2,489,232,581	84,585,835			112,499,112	2,490,854,337
00000	AA-5420050	10/01/2018	Korean Reinsurance Company	KOR	OTH/I	OL	99,192,935			85,471				
00000	AA-1580095	09/08/2009	TOA Reinsurance Co. Ltd.	JPN	OTH/I	OL	4,226,246,940			4,854,699				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							4,325,439,875			4,940,170				
2199999. Total General Account - Unauthorized Non-Affiliates							29,593,232,257	2,374,285,076	2,489,232,581	89,526,005			112,499,112	2,490,854,337

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
2299999. Total General Account Unauthorized							29,593,232,257	2,374,285,076	2,489,232,581	89,526,005			112,499,112	2,490,854,337
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
00000	AA-1340165	12/31/2023	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	DEU	COFW/I	XXXL	212,143,602,517	2,204,035,252		1,677,282,206	1,201,460,299			419,829,172
3199999. General Account - Certified Non-U.S. Non-Affiliates							212,143,602,517	2,204,035,252		1,677,282,206	1,201,460,299			419,829,172
3299999. Total General Account - Certified Non-Affiliates							212,143,602,517	2,204,035,252		1,677,282,206	1,201,460,299			419,829,172
3399999. Total General Account Certified							212,143,602,517	2,204,035,252		1,677,282,206	1,201,460,299			419,829,172
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							378,093,245,080	5,628,481,658	3,583,630,808	2,125,283,363	1,201,460,299		454,310,087	3,609,939,391
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							161,624,202,688	3,424,446,406	3,583,630,808	443,060,987			454,310,087	3,190,110,219
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							216,469,042,392	2,204,035,252		1,682,222,376	1,201,460,299			419,829,172
9999999 - Totals							378,093,245,080	5,628,481,658	3,583,630,808	2,125,283,363	1,201,460,299		454,310,087	3,609,939,391

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
76694	23-2044256	06/01/2001	Canada Life Reinsurance Company	PA	YRT/G	LTDI			803,629				
60054	06-6033492	07/15/1998	Aetna Life Insurance Company	CT	CO/G	CMM/OM/LTDI/MR			1,503,162				
80926	06-0893662	01/01/2017	Sun Life and Health Insurance Company (U.S.)	MI	CO/G	DI	3,491,722		1,331,094				
67598	04-1768571	01/01/2000	Paul Revere Life Insurance Company	MA	MCO/I	STDI/LTDI	18,303,742					357,559,124	
71412	47-0246511	05/01/1983	Mutual of Omaha Insurance Company	NE	CO/I	CMM/OM/STM/LB	420,863	51,200					
71412	47-0246511	08/21/1987	Mutual of Omaha Insurance Company	NE	MCO/I	MS	186,725					71,871	
82627	06-0839705	10/26/1995	Swiss Re Life and Health America Inc.	MO	CO/I	STDI/LTDI	42,428	1,925	83,740				
66346	58-0828824	10/01/2021	Munich American Reassurance Company	GA	CO/I	LTDI	1,483,685	149,847	657,128				
0899999. General Account - Authorized U.S. Non-Affiliates							23,929,165	202,972	4,378,754			357,630,995	
1099999. Total General Account - Authorized Non-Affiliates							23,929,165	202,972	4,378,754			357,630,995	
1199999. Total General Account Authorized							23,929,165	202,972	4,378,754			357,630,995	
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
65676	35-0472300	10/01/1983	Lincoln National Life Insurance Company	IN	CO/I	STDI/LTDI	1,694	367	10,564				
61093	58-0146380	10/01/2020	Atlanta Life Insurance Company	GA	OTH	OH							
1999999. General Account - Unauthorized U.S. Non-Affiliates							1,694	367	10,564				
2199999. Total General Account - Unauthorized Non-Affiliates							1,694	367	10,564				
2299999. Total General Account Unauthorized							1,694	367	10,564				
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							23,930,859	203,339	4,389,318			357,630,995	
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													
8999999. Total Separate Accounts Reciprocal Jurisdiction													

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domi-ciliary Juris-diction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							23,930,859	203,339	4,389,318			357,630,995	
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							23,930,859	203,339	4,389,318			357,630,995	

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
65676	35-0472300	07/01/1954	Lincoln National Life Insurance Company	818,120			818,120			955,602			639	818,120
65676	35-0472300	05/21/1970	Lincoln National Life Insurance Company	998,605	1,126	943	1,000,674			1,166,416			120,132	1,000,674
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company		2,042,138	82,535	2,124,673						985,035	985,035
88099	75-1608507	01/01/2007	Optimum Re Insurance Company		762,500	425	762,925						117,376	117,376
64688	75-6020048	04/01/2007	SCOR Global Life Americas Reinsurance Company	110,154			110,154	175,000	0001				15,339	110,154
62235	01-0278678	09/01/2011	UNUM Life Insurance Company of America	2,123,246			2,123,246			4,685,662				2,123,246
61093	58-0146380	10/01/2020	Atlanta Life Insurance Company		1,132,449		1,132,449				579,895		1,447,947	1,132,449
60488	25-0598210	07/01/2021	American General Life Insurance Company	10,802	800,000	147,146	957,947						53,644,918	957,947
65838	01-0233346	07/01/2015	John Hancock Life Insurance Company (USA)	2,370,224,149	56,694,363	65,781,943	2,492,700,455				2,490,854,337		7,673,773	2,492,700,455
0899999. General Account - Life and Annuity U.S. Non-Affiliates				2,374,285,076	61,432,576	66,012,992	2,501,730,644	175,000	XXX	6,807,680	2,491,434,232		64,005,159	2,499,945,457
00000	AA-5420050	10/01/2018	Korean Reinsurance Company										2,998	
00000	AA-1580095	09/08/2009	TOA Reinsurance Co. Ltd.		394,880	566	395,446						206,817	206,817
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates					394,880	566	395,446		XXX				209,815	206,817
1099999. Total General Account - Life and Annuity Non-Affiliates				2,374,285,076	61,827,456	66,013,558	2,502,126,090	175,000	XXX	6,807,680	2,491,434,232		64,214,974	2,500,152,274
1199999. Total General Account Life and Annuity				2,374,285,076	61,827,456	66,013,558	2,502,126,090	175,000	XXX	6,807,680	2,491,434,232		64,214,974	2,500,152,274
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
65676	35-0472300	10/01/1983	Lincoln National Life Insurance Company	10,931			10,931			10,931				10,931
61093	58-0146380	10/01/2020	Atlanta Life Insurance Company		9,933		9,933				9,933			9,933
1999999. General Account - Accident and Health U.S. Non-Affiliates				10,931	9,933		20,864		XXX	10,931	9,933			20,864
2199999. Total General Account - Accident and Health Non-Affiliates				10,931	9,933		20,864		XXX	10,931	9,933			20,864
2299999. Total General Account Accident and Health				10,931	9,933		20,864		XXX	10,931	9,933			20,864
2399999. Total General Account				2,374,296,007	61,837,389	66,013,558	2,502,146,954	175,000	XXX	6,818,611	2,491,444,165		64,214,974	2,500,173,138
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				2,374,296,007	61,442,509	66,012,992	2,501,751,508	175,000	XXX	6,818,611	2,491,444,165		64,005,159	2,499,966,321
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)					394,880	566	395,446		XXX				209,815	206,817
9999999 - Totals				2,374,296,007	61,837,389	66,013,558	2,502,146,954	175,000	XXX	6,818,611	2,491,444,165		64,214,974	2,500,173,138

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	021000021	JPMorgan Chase Bank, N.A.	175,000

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
9999999 - Totals																	XXX					XXX	XXX		

NONE

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

	1 2023	2 2022	3 2021	4 2020	5 2019
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	2,149,214	490,265	489,377	490,595	497,031
2. Commissions and reinsurance expense allowances	352,066	34,586	36,094	32,396	34,289
3. Contract claims	563,236	578,170	662,455	591,250	511,042
4. Surrender benefits and withdrawals for life contracts	105,849	115,593	126,042	121,620	129,794
5. Dividends to policyholders and refunds to members	31,610	25,125	20,729	29,088	40,716
6. Reserve adjustments on reinsurance ceded	(77,679)	(58,483)	(96,676)	(78,129)	(81,709)
7. Increase in aggregate reserve for life and accident and health contracts	1,986,778	(199,650)	(165,798)	185,611	(133,545)
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	87,229	(69,725)	49,033	50,119	49,204
9. Aggregate reserves for life and accident and health contracts	5,633,074	3,588,008	3,787,658	3,950,055	3,664,591
10. Liability for deposit-type contracts	358,157	379,484	403,595	423,588	444,124
11. Contract claims unpaid	154,185	155,123	136,217	107,145	89,405
12. Amounts recoverable on reinsurance	17,039	25,729	28,983	39,338	22,948
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10)	30,161	22,668	22,790	32,106	47,099
15. Commissions and reinsurance expense allowances due	2,925	6,838	6,573	2,875	2,889
16. Unauthorized reinsurance offset	1,974	4,908	2,677	4,738	4,576
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	2,491,444	2,610,716	2,763,717	2,910,744	3,040,608
19. Letters of credit (L)	175	175	175	175	150
20. Trust agreements (T)	6,819	4,371	4,659	5,483	7,542
21. Other (O)					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)					
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	207,625,916,887		207,625,916,887
2.	Reinsurance (Line 16)	46,291,152	(46,291,152)	
3.	Premiums and considerations (Line 15)	1,780,197,023	87,228,650	1,867,425,673
4.	Net credit for ceded reinsurance	XXX	2,166,202,208	2,166,202,208
5.	All other admitted assets (balance)	9,946,969,334		9,946,969,334
6.	Total assets excluding Separate Accounts (Line 26)	219,399,374,396	2,207,139,705	221,606,514,101
7.	Separate Account assets (Line 27)	12,502,242,373		12,502,242,373
8.	Total assets (Line 28)	231,901,616,769	2,207,139,705	234,108,756,474
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	136,039,237,129	5,278,154,683	141,317,391,812
10.	Liability for deposit-type contracts (Line 3)	37,953,043,276	358,156,649	38,311,199,925
11.	Claim reserves (Line 4)	830,824,594	154,185,367	985,009,961
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	2,320,551,869	30,161,428	2,350,713,297
13.	Premium & annuity considerations received in advance (Line 8)	119,181,435	1,364,240	120,545,675
14.	Other contract liabilities (Line 9)	34,102,882	(4,618,824)	29,484,058
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	1,973,816	(1,973,816)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	2,490,854,337	(2,490,854,337)	
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	14,315,528,627	(1,117,435,685)	13,198,092,942
20.	Total liabilities excluding Separate Accounts (Line 26)	194,105,297,965	2,207,139,705	196,312,437,670
21.	Separate Account liabilities (Line 27)	12,502,242,373		12,502,242,373
22.	Total liabilities (Line 28)	206,607,540,338	2,207,139,705	208,814,680,043
23.	Capital & surplus (Line 38)	25,294,076,431	XXX	25,294,076,431
24.	Total liabilities, capital & surplus (Line 39)	231,901,616,769	2,207,139,705	234,108,756,474
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	5,278,154,683		
26.	Claim reserves	154,185,367		
27.	Policyholder dividends/reserves	30,161,428		
28.	Premium & annuity considerations received in advance	1,364,240		
29.	Liability for deposit-type contracts	358,156,649		
30.	Other contract liabilities	(4,618,824)		
31.	Reinsurance ceded assets	46,291,152		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	5,863,694,695		
34.	Premiums and considerations	87,228,650		
35.	Reinsurance in unauthorized companies	1,973,816		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	2,490,854,337		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	1,117,435,685		
40.	Total ceded reinsurance payable/offsets	3,697,492,488		
41.	Total net credit for ceded reinsurance	2,166,202,208		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	L	108,467,870	18,595,632	8,486,588	10,577,183	146,127,273	
2. Alaska	AK	L	38,552,463	7,827,287	2,406,546	3,921,779	52,708,075	
3. Arizona	AZ	L	117,807,031	27,983,046	10,605,697	24,592,611	180,988,385	
4. Arkansas	AR	L	46,065,457	6,039,654	4,382,937	1,750,000	58,238,048	
5. California	CA	L	1,375,127,713	194,259,109	73,670,685	285,028,144	1,928,085,651	
6. Colorado	CO	L	124,925,115	17,158,003	10,342,719	19,096,223	171,522,060	
7. Connecticut	CT	L	105,666,216	14,875,920	6,286,892	24,543,031	151,372,059	
8. Delaware	DE	L	29,224,777	713,331,453	1,521,419	1,175,015	745,252,664	10,810,134,541
9. District of Columbia	DC	L	14,930,118	12,224,924	3,282,850	32,837,815	63,275,707	
10. Florida	FL	L	482,030,903	47,444,024	32,516,750	59,236,205	621,227,882	
11. Georgia	GA	L	257,830,766	10,713,399	12,603,840	73,348,394	354,496,399	
12. Hawaii	HI	L	51,472,001	6,170,031	4,813,997	41,272,784	103,728,813	
13. Idaho	ID	L	28,649,223	4,636,506	2,808,484	14,546,381	50,640,594	
14. Illinois	IL	L	290,733,960	33,110,410	16,353,454	64,727,553	404,925,377	
15. Indiana	IN	L	79,966,460	69,999,715	4,380,610	58,857,149	213,203,934	92,499,424
16. Iowa	IA	L	73,358,628	11,488,939	9,245,541	8,688,793	102,781,901	43,000,000
17. Kansas	KS	L	67,119,587	87,873,203	6,576,596	(191,696)	161,377,690	
18. Kentucky	KY	L	63,168,822	12,822,840	4,851,566	37,573,190	118,416,418	
19. Louisiana	LA	L	169,998,319	36,038,296	10,661,176	1,999,589	218,697,380	
20. Maine	ME	L	18,593,567	2,362,187	1,642,685	2,542,309	25,140,748	
21. Maryland	MD	L	177,375,302	33,565,311	12,728,268	10,824,859	234,493,740	
22. Massachusetts	MA	L	305,654,022	54,841,164	14,753,773	170,582,782	545,831,741	
23. Michigan	MI	L	122,707,875	4,433,172	8,312,784	34,043,417	169,497,248	
24. Minnesota	MN	L	75,059,956	7,532,266	6,100,041	47,743,284	136,435,547	
25. Mississippi	MS	L	62,630,445	5,205,599	5,250,215		73,086,259	
26. Missouri	MO	L	98,459,114	25,458,621	9,374,055	34,606,951	167,898,741	
27. Montana	MT	L	31,328,547	5,961,371	2,809,859	(12,084)	40,087,693	4,119,427
28. Nebraska	NE	L	40,092,132	5,511,671	4,725,670	1,398,706	51,728,179	16,449,883
29. Nevada	NV	L	77,550,707	18,254,956	4,435,805	(4,929,673)	95,311,795	
30. New Hampshire	NH	L	42,583,352	4,408,205	2,585,590	(4,106)	49,573,041	
31. New Jersey	NJ	L	436,436,108	40,255,058	19,368,719	49,745,260	545,805,145	
32. New Mexico	NM	L	47,311,246	3,267,793	3,619,285	70,760	54,269,084	13,690,023
33. New York	NY	L	1,245,645,710	20,395,785	82,340,762	687,465,108	2,035,847,365	898,390,765
34. North Carolina	NC	L	191,612,485	59,939,439	13,030,208	106,527,358	371,109,490	
35. North Dakota	ND	L	22,489,865	2,875,480	1,920,624	94,595,446	121,881,415	
36. Ohio	OH	L	186,306,334	20,665,387	15,017,701	71,532,196	293,521,618	
37. Oklahoma	OK	L	71,939,349	38,560,063	7,275,025	14,547,554	132,321,991	
38. Oregon	OR	L	57,460,643	8,534,121	5,520,699	14,314,388	85,829,851	
39. Pennsylvania	PA	L	314,033,947	53,150,308	18,091,410	81,126,848	466,402,513	
40. Rhode Island	RI	L	26,368,554	8,265,242	1,605,429	7,745,157	43,984,382	
41. South Carolina	SC	L	133,166,760	18,483,126	9,454,269	10,735,558	171,839,713	
42. South Dakota	SD	L	61,091,852	4,647,142	5,738,964	4,674,981	76,152,939	
43. Tennessee	TN	L	111,339,597	11,996,471	9,258,158	6,042,683	138,636,909	
44. Texas	TX	L	723,760,340	79,914,505	43,758,384	159,225,510	1,006,658,739	880,006
45. Utah	UT	L	62,169,097	14,104,926	3,199,683	2,566,102	82,039,808	
46. Vermont	VT	L	15,468,786	4,512,246	1,562,070	3,162,404	24,705,506	
47. Virginia	VA	L	248,301,009	33,732,428	19,261,599	35,117,243	336,412,279	
48. Washington	WA	L	197,388,917	47,754,382	21,233,052	38,993,322	305,369,673	
49. West Virginia	WV	L	27,082,756	2,953,225	1,828,228	1,822,502	33,686,711	
50. Wisconsin	WI	L	79,251,272	22,386,021	6,074,339	47,105,034	154,816,666	
51. Wyoming	WY	L	20,070,933	2,882,068	1,844,003	(2,276)	24,794,728	
52. American Samoa	AS	N						
53. Guam	GU	L	839,845		8,582		848,427	
54. Puerto Rico	PR	L	2,509,175	95,608	439,707		3,044,490	
55. U.S. Virgin Islands	VI	L	4,351,558		51,610		4,403,168	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	L	44,798,367		181,379		44,979,746	
58. Aggregate Other Alien	OT	XXX	39,031,777	846,153	124,887		40,002,817	
59. Subtotal		XXX	8,947,356,730	2,000,343,891	590,325,868	2,497,489,726	14,035,516,215	11,879,164,069
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	1,851,413,586	18,668,155			1,870,081,741	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	45,192,933		9,428,772		54,621,705	
94. Aggregate or other amounts not allocable by State		XXX	629,813,985				629,813,985	
95. Totals (Direct Business)		XXX	11,473,777,234	2,019,012,046	599,754,640	2,497,489,726	16,590,033,646	11,879,164,069
96. Plus reinsurance assumed		XXX	679,593,078				679,593,078	
97 Totals (All Business)		XXX	12,153,370,312	2,019,012,046	599,754,640	2,497,489,726	17,269,626,724	11,879,164,069
98. Less reinsurance ceded		XXX	1,969,456,036		23,765,191		1,993,221,227	
99. Totals (All Business) less Reinsurance Ceded		XXX	10,183,914,276	2,019,012,046	(c) 575,989,449	2,497,489,726	15,276,405,497	11,879,164,069
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	39,031,777	846,153	124,887		40,002,817	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	39,031,777	846,153	124,887		40,002,817	
9401. Paid-up Additions Applied as Credits		XXX	586,838,587				586,838,587	
9402. Dividend Accumulations applied as premium or annuity considerations in states that do not allow a dividend deduction		XXX	42,975,398				42,975,398	
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	629,813,985				629,813,985	

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 55
2. R - Registered - Non-domiciled RRGs .....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state .....
4. Q - Qualified - Qualified or accredited reinsurer .....
5. N - None of the above - Not allowed to write business in the state 2

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Direct Ordinary premiums, Annuities and Individual Accident and Health premiums are allocated by States on the basis of the address to which the premium notice is sent. Single premiums are allocated according to the residence of the insured, owner, or annuitant or the address designated to which business communication should be sent. Generally, Group Life, Group Health, and Group Annuity contracts are allocated according to the residence of the individual for whom benefits are purchased or provided. For certain Employer sponsored Group Life and Group Health policies covering less than 500 lives, the premiums received are generally allocated to the state in which the employees are principally located or in which the principal office of the group policyholder is located. Deposit-Type Funds are state distributed based on where the contract is issued. This is usually the state where the principal office of the plan sponsor is located. The plan sponsor is typically the employer who establishes the pension plan. Premium or annuities waived under disability or other contract provisions are shown in one sum on Line 93, columns 2, 3, 4, 5, 6, and 7. All US business are allocated by state regardless of license status. Dividends applied to pay renewal premiums and considerations for annuities are state distributed. NOTE: Schedule T should not be used as the basis for state guaranty association assessments.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.....

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

			Direct Business Only					
	States, Etc.		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1.	Alabama	AL	108,467,870	18,595,632	2,723,664	5,422,025		135,209,191
2.	Alaska	AK	38,552,463	7,827,287	604,352	1,745,697		48,729,799
3.	Arizona	AZ	117,807,031	27,983,046	3,114,375	7,120,146		156,024,598
4.	Arkansas	AR	46,065,457	6,039,654	1,590,919	2,616,510		56,312,540
5.	California	CA	1,375,127,713	194,259,109	17,956,437	51,365,658		1,638,708,917
6.	Colorado	CO	124,925,115	17,158,003	3,208,909	6,812,747		152,104,774
7.	Connecticut	CT	105,666,216	14,875,920	2,445,390	3,593,388		126,580,914
8.	Delaware	DE	29,224,777	713,331,453	508,005	928,489	10,810,134,541	11,554,127,265
9.	District of Columbia	DC	14,930,118	12,224,924	2,115,892	1,093,318		30,364,252
10.	Florida	FL	482,030,903	47,444,024	9,634,638	21,423,303		560,532,868
11.	Georgia	GA	257,830,766	10,713,399	4,488,037	7,623,821		280,656,023
12.	Hawaii	HI	51,472,001	6,170,031	883,873	3,805,442		62,331,347
13.	Idaho	ID	28,649,223	4,636,506	900,431	1,818,164		36,004,324
14.	Illinois	IL	290,733,960	33,110,410	5,553,532	10,027,493		339,425,395
15.	Indiana	IN	79,966,460	69,999,715	2,225,747	1,906,379	92,499,424	246,597,725
16.	Iowa	IA	73,358,628	11,488,939	1,349,500	7,747,901	43,000,000	136,944,968
17.	Kansas	KS	67,119,587	87,873,203	1,780,868	4,607,253		161,380,911
18.	Kentucky	KY	63,168,822	12,822,840	2,024,358	2,618,980		80,635,000
19.	Louisiana	LA	169,998,319	36,038,296	3,007,970	7,407,181		216,451,766
20.	Maine	ME	18,593,567	2,362,187	706,915	859,689		22,522,358
21.	Maryland	MD	177,375,302	33,565,311	4,154,641	8,008,943		223,104,197
22.	Massachusetts	MA	305,654,022	54,841,164	4,400,745	9,978,732		374,874,663
23.	Michigan	MI	122,707,875	4,433,172	3,951,816	3,875,393		134,968,256
24.	Minnesota	MN	75,059,956	7,532,266	1,792,874	4,142,984		88,528,080
25.	Mississippi	MS	62,630,445	5,205,599	1,394,338	3,672,016		72,902,398
26.	Missouri	MO	98,459,114	25,458,621	2,825,856	6,232,480		132,976,071
27.	Montana	MT	31,328,547	5,961,371	772,942	1,959,609	4,119,427	44,141,896
28.	Nebraska	NE	40,092,132	5,511,671	992,775	3,621,417	16,449,883	66,667,878
29.	Nevada	NV	77,550,707	18,254,956	1,441,999	2,782,346		100,030,008
30.	New Hampshire	NH	42,583,352	4,408,205	812,720	1,694,665		49,498,942
31.	New Jersey	NJ	436,436,108	40,255,058	7,945,454	10,695,192		495,331,812
32.	New Mexico	NM	47,311,246	3,267,793	953,884	2,543,637	13,690,023	67,766,583
33.	New York	NY	1,245,645,710	20,395,785	48,563,355	30,921,814	898,390,765	2,243,917,429
34.	North Carolina	NC	191,612,485	59,939,439	4,267,971	8,272,187		264,092,082
35.	North Dakota	ND	22,489,865	2,875,480	371,041	1,512,945		27,249,331
36.	Ohio	OH	186,306,334	20,665,387	4,478,108	10,062,045		221,511,874
37.	Oklahoma	OK	71,939,349	38,560,063	2,508,117	4,535,988		117,543,517
38.	Oregon	OR	57,460,643	8,534,121	1,377,128	4,003,648		71,375,540
39.	Pennsylvania	PA	314,033,947	53,150,308	7,677,195	9,695,055		384,556,505
40.	Rhode Island	RI	26,368,554	8,265,242	644,810	900,131		36,178,737
41.	South Carolina	SC	133,166,760	18,483,126	2,884,055	6,274,939		160,808,880
42.	South Dakota	SD	61,091,852	4,647,142	546,215	5,145,085		71,430,294
43.	Tennessee	TN	111,339,597	11,996,471	3,057,028	5,818,130		132,211,226
44.	Texas	TX	723,760,340	79,914,505	11,838,848	30,507,408	880,006	846,901,107
45.	Utah	UT	62,169,097	14,104,926	1,179,661	1,877,997		79,331,681
46.	Vermont	VT	15,468,786	4,512,246	442,598	1,092,924		21,516,554
47.	Virginia	VA	248,301,009	33,732,428	5,354,222	13,165,215		300,552,874
48.	Washington	WA	197,388,917	47,754,382	2,882,129	18,050,292		266,075,720
49.	West Virginia	WV	27,082,756	2,953,225	831,908	892,908		31,760,797
50.	Wisconsin	WI	79,251,272	22,386,021	2,186,086	3,662,737		107,486,116
51.	Wyoming	WY	20,070,933	2,882,068	412,293	1,383,120		24,748,414
52.	American Samoa	AS						
53.	Guam	GU	839,845		2,138	2,043		844,026
54.	Puerto Rico	PR	2,509,175	95,608	368,204	16,346		2,989,333
55.	U.S. Virgin Islands	VI	4,351,558		20,186	22,484		4,394,228
56.	Northern Mariana Islands	MP						
57.	Canada	CAN	44,798,367		119,513			44,917,880
58.	Aggregate Other Alien	OT	39,031,775	846,152	95,495	14,994		39,988,416
59.	Total		8,947,356,728	2,000,343,890	200,372,160	367,581,433	11,879,164,069	23,394,818,280

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

The following entities are directly controlled by **New York Life Insurance Company (Parent)** (entities that are indented are directly controlled by the preceding entity).

New York Life Insurance and Annuity Corporation (91596) (DE)
NYLIFE Insurance Company of Arizona (81353) (AZ)
New York Life Enterprises LLC (See page 12.2 for entity's org chart) (DE)
NYLIFE LLC (See page 12.2 for entity's org chart) (DE)
NYL Investors LLC (See page 12.3 for entity's org chart) (DE)
New York Life Investment Management Holdings LLC (See page 12.4 for entity's org chart) (DE)
NYLife Real Estate Holdings LLC (See page 12.10 for entity's org chart) (DE)
New York Life Group Insurance Company of NY (NY)
Life Insurance Company of North America (PA)
    LINA Benefit Payments, Inc. (DE)
New York Life Benefit Payments LLC (DE)
NYL Real Assets LLC (DE)
NYL Emerging Manager LLC (DE)
NYL Wind Investments LLC (DE)
NYLIC HKP Member LLC (DE)
NYLIM Jacob Ballas India Holdings IV (MUS)
Flatiron RR LLC (DE)
Flatiron CLO 2013-1 -Ltd. (CYM)
Flatiron CLO 2015-1 Ltd (CYM)
Flatiron CLO 17 Ltd. (CYM)
Flatiron CLO 18 Ltd. (CYM)
Flatiron CLO 19 Ltd (CYM)
Flatiron CLO 20 Ltd. (CYM)
Flatiron CLO 21 Ltd. (CYM)
Flatiron RR CLO 22 LLC (CYM)
Flatiron CLO 24 Ltd. (CYM)
Flatiron CLO 25 Ltd. (CYM)
Flatiron CLO 26 Ltd. (NJ)
Flatiron CLO 23 LLC. (DE)
Flatiron RR LLC, Manager Series (DE Series LLC) (DE)
Flatiron RR LLC, Retention Series (DE Series LLC) (DE)
Stratford CDO 2001-1 Ltd. (CYM)
Silver Spring, LLC (DE)
    Silver Spring Associates, L.P. (PA)
SCP 2005-C21-002 LLC (DE)
SCP 2005-C21-003 LLC (DE)
SCP 2005-C21-006 LLC (DE)
SCP 2005-C21-007-LLC (DE)
SCP 2005-C21-008 LLC (DE)
SCP 2005-C21-009 LLC (DE)
SCP 2005-C21-017 LLC (DE)
SCP 2005-C21-018 LLC (DE)
SCP 2005-C21-021 LLC (DE)
SCP 2005-C21-025 LLC (DE)
SCP 2005-C21-031 LLC (DE)
SCP 2005-C21-036 LLC (DE)
SCP 2005-C21-041 LLC (DE)
SCP 2005-C21-043 LLC (DE)
SCP 2005-C21-044 LLC (DE)
SCP 2005-C21-048 LLC (DE)
SCP 2005-C21-061 LLC (DE)
SCP 2005-C21-063 LLC (DE)
SCP 2005-C21-067 LLC (DE)
SCP 2005-C21-069 LLC (DE)
SCP 2005-C21-070 LLC (DE)
NYMH-Ennis GP, LLC (DE)
    NYMH-Ennis, L.P. (TX)
NYMH-Freeport GP, LLC (DE)
    NYMH-Freeport, L.P. (TX)
NYMH-Houston GP, LLC (DE)
    NYMH-Houston, L.P. (TX)
NYMH-Plano GP, LLC (DE)
    NYMH-Plano, L.P. (TX)
NYMH-San Antonio GP, LLC (DE)
    NYMH-San Antonio, L.P. (TX)
NYMH-Stephenville GP, LLC (DE)
    NYMH-Stephenville, L.P. (TX)
NYMH-Taylor GP, LLC (DE)
    NYMH-Taylor, L.P. (TX)
NYMH-Attleboro MA, LLC (DE)
NYMH-Farmingdale, NY, LLC (DE)
NYLMDC-King of Prussia GP, LLC (DE)
    NYLMDC-King of Prussia Realty, LP (DE)
REEP-MF Salisbury Square Tower One TAF LLC (DE)
    REEP-DRP Salisbury Square Tower One TAB JV LLC (DE)
        Salisbury Square Tower One LLC (DE)
2015 DIL PORTFOLIO HOLDINGS LLC (DE)
    PA 180 KOST RD LLC (DE)
Cortlandt Town Center LLC (DE)
REEP-1250 Forest LLC
REEP-HZ SPENCER LLC (DE)
REEP-IND 10 WEST AZ LLC (DE)
REEP-IND 4700 Nall TX LLC (DE)
REEP-IND Aegean MA LLC (DE)
REEP-IND Alpha TX LLC (DE)
REEP-IND MCP VIII NC LLC (DE)
REEP-IND CHINO CA LLC (DE)
REEP-IND FRANKLIN MA HOLDER LLC (DE)
REEP-IND FREEDOM MA LLC (DE)
REEP-IND Fridley MN LLC (MN)
REEP-IND Kent LLC (DE)
REEP-IND LYMAN MA LLC (DE)
REEP-IND MCP II NC LLC (DE)
REEP-IND MCP IV NC LLC (DE)
REEP-IND MCP V NC LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

REEP-IND MCP VII NC LLC (DE)
REEP-IND MCP III OWNER NC LLC (DE)
REEP-IND MCP West NC LLC (DE)
REEP-IND RTG NC LLC (DE)
REEP-IND STANFORD COURT LLC (DE)
REEP-IND Valley View TX LLC (DE)
REEP-IND Valwood TX LLC (DE)
REEP-MF 960 East Paces Ferry GA LLC (DE)
REEP-MF 960 EPF Opco GA LLC (DE)
REEP-MF Emblem DE LLC (DE)
REEP-MF Gateway TAF UT LLC (DE)
    REEP-WP Gateway TAB JV LLC (DE)
REEP-MF Mount Vernon GA LLC (DE)
REEP-MF Mount Laurel NJ LLC (DE)
REEP-MF NORTH PARK CA LLC (DE)
REEP-AVERY OWNER LLC (DE)
REEP-MF One City Center NC LLC (DE)
REEP-MF Verde NC LLC (DE)
REEP-MF Wallingford WA LLC (DE)
REEP-MF STEWART AZ OLDER LLC (DE)
REEP-MF STEWART AZ (DE)
REEP-OFC Aspect OR LLC (DE)
REEP-OFC Bellevue WA LLC (DE)
REEP-OFC Financial Center FL LLC (DE)
REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)
REEP-OFC ONE WATER RIDGE NC LLC (DE)
REEP-OFC TWO WATER RIDGE NC LLC (DE)
REEP-OFC FOUR WATER RIDGE NC LLC (DE)
REEP-OFC FIVE WATER RIDGE NC LLC (DE)
REEP-OFC SIX WATER RIDGE NC LLC (DE)
REEP-OFC SEVEN WATER RIDGE NC LLC (DE)
REEP-OFC EIGHT WATER RIDGE NC LLC (DE)
REEP-OFC NINE WATER RIDGE NC LLC (DE)
REEP-OFC TEN WATER RIDGE NC LLC (DE)
REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)
REEP-MF FOUNTAIN PLACE MN LLC (DE)
    REEP-MF FOUNTAIN PLACE LLC (DE)
REEP-MF Park-Line FL LLC (DE)
REEP-OFC 2300 Empire CA LLC (DE)
REEP-IND 10 WEST II AZ LLC (DE)
REEP-IND MCP WEST NC LLC
Cumberland Properties LLC
REEP-RTL Flemington NJ LLC (DE)
REEP-RTL Mill Creek NJ LLC (DE)
REEP-RTL NPM GA LLC (DE)
REEP OFC 515 Post Oak TX LLC (DE)
REEP-RTL DTC VA LLC (DE)
REEP-RTL DTC-S VA LLC (DE)
REEP-2023 PH 1 LLC (DE)
REEP-2023 PH 2 LLC (DE)
REEP-2023 PH 3 LLC (DE)
REEP-2023 PH 4 LLC (DE)
REEP-2023 PH 5 LLC (DE)
REEP-2023 PH 6 LLC (DE)
REEP-2023 PH 7 LLC (DE)
REEP-2023 PH 8 LLC (DE)
REEP-2023 PH 9 LLC (DE)
REEP-2023 PH 10 LLC (DE)
REEP-2023 PH 11 LLC (DE)
REEP-2023 PH 12 LLC (DE)
REKA 51M HOLDINGS, LLC (DE)
NJIND Raritan Center LLC (DE)
NJIND Talmadge Road LLC (DE)
NJIND Melrich Road LLC (DE)
FP Building 18, LLC (DE)
FP Building 19, LLC (DE)
Enclave CAF, LLC (DE)
Summitt Ridge Apartments, LLC (DE)
PTC Acquisitions, LLC (DE)
Martingale Road LLC (DE)
NYLIC HKP MEMBER LLC (DE)
    NYLIC HKP VENTURE LLC (DE)
        NYLIC HKP REIT LLC (DE)
New York Life Funding (CYM)
New York Life Global Funding (DE)
Government Energy Savings Trust 2003-A (NY)
UFI-NOR Federal Receivables Trust, Series 2009B (NY)
JREP Fund Holdings I, L.P. (CYM)
Jaguar Real Estate Partners L.P. (CYM)
NYLIFE Office Holdings Member LLC (DE)
    NYLIFE Office Holdings LLC (DE)
        NYLIFE Office Holdings REIT LLC (DE)
            REEP-OFC DRAKES LANDING CA LLC (DE)
            REEP-OFC CORPORATE POINTE CA LLC (DE)
            REEP-OFC VON KARMAN CA LLC (DE)
            REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)
            REEP-OFC 525 N Tryon NC LLC (DE)
                525 Charlotte Office LLC (DE)
            REEP-IMPIC OFC PROMINENCE ATLANTA LLC (DE)
            REEP-IMPIC OFC 24th CAMELBACK AZ LLC (DE)
        NYLIFE Office Holdings Acquisition REIT LLC (DE)
            REEP-OFC Westory DC LLC (DE)
Skyhigh SPV Note Issuer 2020 Parent Trust (DE)
Skyhigh SPV Note Issuer 2020 LLC (DE)
Sol Invictus Note Issuer 2021-1 LLC (DE)
Veritas Doctrina Note Issuer SPV LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

MSSIV NYL Investor Member LLC (DE)
MSVEF Investor LLC (DE)
    MSVEF Feeder LP (DE)
        MSVEF REIT LLC (DE)
            Madison Square Value Enhancement Fund LP (DE)
                MSVEF-MF Evanston GP LLC (DE)
                    MSVEF-MF Evanston IL LP (DE)
                MSVEF-OFC WFC Tampa GP LLC (DE)
                    MSVEF-OFC WFC Tampa FL LP (DE)
                        MSVEF-FG WFC Tampa JV LP (DE)
                            MSVEF-OFC WFC Tampa PO GP LLC (DE)
                                MSVEF-FG WFC Property Owner LP (DE)
                MSVEF-IND Commerce 303 GP LLC (DE)
                    MSVEF-IND Commerce 303 AZ LP (DE)
                        MSVEF-SW Commerce 303 JV LP (DE)
                MSVEF-MF Pennbrook Station GP LLC (DE)
                        MSVEF- Pennbrook Station PA LP (DE)
                MSVEF-MF Burrough's Mill GP LLC (DE)
                        MSVEF-MF Burrough's Mill NJ LP (DE)
                MSVEF-MF Gramercy JV GP LLC (Delaware)
                        MSVEF-MF Gramercy OH LP (DE)
                            MSVEF-CR Gramercy JV LP (DE)

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

New York Life Enterprises LLC

SEAF Sichuan SME Investment Fund LLC (DE)
New York Life International Holdings Limited (MUS)
    Max Estates Ltd.(India)
        Max I Ltd. (IND)
        Max Assets Services Ltd. (IND)
            Max Square Limited (IND)
        Pharmax Corporation Ltd. (IND)
        Max Towers Pvt. Ltd. (IND)
        Max Estates 128 Pvt. Ltd. (IND)
        Max Estates Gurgaon Ltd. (India)
        Acreage Builders Pvt. Ltd. (IND)
NYL Cayman Holdings Ltd. (CYM)
    NYL Worldwide Capital Investments LLC (DE)
Seguros Monterrey New York Life, S.A. de C.V. (MEX)
    Administradora de Conductos SMNYL, S.A. de C.V. (MEX)
    Agencias de Distribucion SMNYL, S.A. de C.V. (MEX)
    Inmobiliaria SMNYL, S.A. de C.V. (MEX)

NYLIFE LLC

Eagle Strategies LLC (DE)
New York Life Capital Corporation (DE)
New York Life Trust Company (NY)
NYLIFE Securities LLC (DE)
NYLINK Insurance Agency Incorporated (DE)
NYLUK I Company (GBR)
    NYLUK II Company (GBR)
        Gresham Mortgage (GBR)
        W Construction Company (GBR)
        WUT (GBR)
        WIM (AIM) (GBR)

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

NYL Investors LLC

NYL Investors U.K. Limited (GBR)
NYL Investors REIT Manager LLC (DE)
NYL Investors NCVAD II GP, LLC (DE)
McMorgan Northern California Value Add/Development Fund II, LP (DE)
MNCVAD II-MF HENLEY CA LLC (DE)
MNCVAD II-SP HENLEY JV LLC (DE)
MNCVAD II-SP HENLEY OWNER LLC (DE)
MNCVAD II-OFC 770 L Street CA LLC (DE)
MNCVAD II-MF UNION CA LLC (DE)
MNCVAD II- HOLLIDAY UNION JV LLC (DE)
MNCVAD II-OFC HARBORS CA LLC (DE)
MNCVAD II-SEAGATE HARBORS LLC (DE)
MNCVAD II-OFC 630 K Street CA LLC (DE)
MNCVAD II-IND SHILOH CA LLC (DE)
MNCVAD II-BIG SHILOH JV LLC (DE)
MSSDF GP LLC (DE)
MSSDF II LLC (DE)
MSSDF II Member LLC (DE)
Madison Square Structured Debt Fund II LP (DE)
MSSDF REIT II (DE)
MSSDF Member LLC (DE)
Madison Square Structured Debt Fund LP (DE)
MSSDF REIT LLC (DE)
MSSDF REIT Funding Sub I LLC (DE)
MSSDF REIT Funding Sub II LLC (DE)
MSSDF REIT Funding Sub III LLC (DE)
MSSDF REIT Funding Sub IV LLC (DE)
MSSDF REIT Funding Sub V LLC (DE)
MSSDF REIT Funding Sub VI LLC (DE)
MSSDF REIT Funding Sub VII LLC (DE)
MSSDF-OFCB Voss San Felipe LLC (DE)
MSSDF-OFCB Woodway LLC (DE)MSSIV GP LLC (DE)
MSSDF -OFCB Hanover LLC (DE)
MSSDF_OFCB El Segundo LLC (DE)
Madison Square Strategic Investments Venture LP (DE)
MSSIV REIT Manager LLC (DE)
Madison Square Strategic Investments Venture REIT LLC (Delaware)
MSVEF GP LLC (DE)
MCPF GP LLC (DE)
Madison Core Property Fund LP (DE)
MCPF Holdings Manager LLC (DE)
MCPF MA Holdings LLC (DE)
MCPF Holdings LLC (DE)
MADISON-IND TAMARAC FL LLC (DE)
MADISON-OFC BRICKELL FL LLC (DE)
MADISION-IND POWAY CA LLC (DE)
MADISON-LPC POWAY JV LLC (DE)
MADISON-MF GRANARY FLATS TX LLC (DE)
MADISON-AO GRANARY FLATS JV LLC (DE)
MADISON-AO GRANARY FLATS OWNER LLC (DE)
MADISON-IND 2080 ENTERPRISE CA LLC (DE)
MADISON-IND CLAWITER CA LLC (DE)
MADISON-REDCO CLAWITER JV LLC (DE)
MADISON-IND ENTERPRISE RIALTO CA LLC (DE)
MIREF Mill Creek, LLC (DE)
MIREF Gateway, LLC (DE)
MIREF Gateway Phases II and III, LLC (DE)
MIREF Delta Court, LLC (DE)
MIREF Fremont Distribution Center, LLC (DE)
MIREF Century, LLC (DE)
MIREF Newpoint Commons, LLC (DE)
MIREF Northsight, LLC (DE)
MIREF Riverside, LLC (DE)
Barton's Lodge Apartments, LLC (DE)
MIREF 101 East Crossroads, LLC (DE)
101 East Crossroads, LLC (DE)
MIREF Hawthorne, LLC (DE)
MIREF Auburn 277, LLC (DE)
MIREF Sumner North, LLC (DE)
MIREF Wellington, LLC (DE)
MIREF Warner Center, LLC (DE)
MADISON-MF Duluth GA LLC (DE)
MADISON-OFC Centerstone I CA LLC (DE)
MADISON-OFC Centerstone III CA LLC (DE)
MADISON-MOB Centerstone IV CA LLC (DE)
MADISON-OFC Centerpoint Plaza CA LLC (DE)
MADISON-IND Logistics NC LLC (DE)
MCPF-LRC Logistics LLC (DE)
MADISON-MF Desert Mirage AZ LLC (DE)
MADISON-OFC One Main Place OR LLC (DE)
MADISON-MF Hoyt OR LLC (DE)
MADISON-RTL Clifton Heights PA LLC (DE)
MADISON-IND Locust CA LLC (DE)
MADISON-OFC Weston Pointe FL LLC (DE)
MADISON-MF MCCADDEN CA LLC (DE)
MADISON-OFC 1201 WEST IL LLC (DE)
MADISON-MCCAFFERY 1201 WEST IL LLC (DE)
MADISON-MF CRESTONE AZ LLC (DE)
MADISON-MF TECH RIDGE TX LLC (DE)
MADISON-RTL SARASOTA FL, LLC (DE)
MADISON-MOB CITRACADO CA LLC (DE)
MADISON-ACG THE MEADOWS WA LLC (DE)
MADISON-MF THE MEADOWS JV LLC (DE)
MADISON-ACG THE MEADOWS OWNER LLC (DE)
Madison-MF Osprey QRS Inc. (DE)
Madison-MF Osprey NC GP LLC (DE)
Madison-MF Osprey NC LP (DE)
Madison -IND LNDR Tabor Road NJ LLC (DE)

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

New York Life Investment Management Holdings LLC

Bow River Advisers, LLC (DE)
New York Life Investment Management Asia Limited (Cayman Islands)
MacKay Shields LLC (DE)
- MacKay Shields Emerging Markets Debt Portfolio (DE)
- MacKay Shields Core Plus Opportunities Fund GP LLC (DE)
  - MacKay Shields Core Plus / Opportunities Fund LP (DE)
- MacKay Municipal Managers Opportunities GP LLC (DE)
  - MacKay Municipal Opportunities Master Fund, L.P. (DE)
  - MacKay Municipal Opportunities Fund, L.P. (DE)
- MacKay Municipal Managers Credit Opportunities GP, LLC (DE)
  - MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)
  - MacKay Municipal Credit Opportunities Fund, L.P. (DE)
  - MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)
- MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC (CYM)
  - MacKay Municipal Credit Opportunities HL (Cayman) Fund, LP (CYM)
- MacKay Municipal Short Term Opportunities Fund GP LLC (DE)
  - MacKay Municipal Short Term Opportunities Fund LP (DE)
- Plainview Funds plc (IRL)
  - Plainview Funds plc – MacKay Shields Strategic Bonds Portfolio (IRL)
    - Plainview Funds plc-MacKay Shields Structured Products Opportunities Portfolio (IRL)
  - Plainview Funds plc – MacKay Shields Emerging Markets Debt Portfolio (IRL)
- MacKay Shields High Yield Active Core Fund GP LLC (DE)
  - MacKay Shields High Yield Active Core Fund LP (DE)
- Mackay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)
- MacKay Shields Core Fixed Income Fund GP LLC (DE)
  - MacKay Shields Core Fixed Income Fund LP (DE)
- MacKay Shields Select Credit Opportunities Fund GP LLC (DE)
  - MacKay Shields Select Credit Opportunities Fund LP (DE)
- MacKay Shields (International) Ltd. (GBR)
- MacKay Shields (Services) Ltd. (GBR)
  - MacKay Shields UK LLP (GBR)
- MacKay Municipal Managers California Opportunities GP LLC (DE)
  - MacKay Municipal California Opportunities Fund, L.P. (DE)
- MacKay Municipal New York Opportunities GP LLC (DE)
  - MacKay Municipal New York Opportunities Fund, L.P. (DE)
  - MacKay Municipal Opportunity HL Fund, L.P. (DE)
- MacKay Municipal Capital Trading GP LLC (DE)
  - MacKay Municipal Capital Trading Master Fund, L.P (DE)
  - MacKay Municipal Capital Trading Fund, L.P. (DE)
- MacKay Municipal Managers Strategic Opportunities GP LLC (DE)
  - MacKay Municipal Strategic Opportunities Fund, L.P. (DE)
- MacKay Shields Intermediate Bond Fund GP LLC (DE)
  - MacKay Shields Intermediate Bond Fund LP (DE)
- MacKay Municipal Managers Opportunities Allocation GP LLC (DE)
  - MacKay Municipal Opportunities Allocation Master Fund LP (DE)
  - MacKay Municipal Opportunities Allocation Fund A LP (DE)
  - MacKay Municipal Opportunities Allocation Fund B LP (DE)
- Mackay Municipal Managers U.S. Infrastructure - Opportunities GP LLC (DE)
  - MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE)
- MacKay Municipal Managers High Yield Select GP LLC (DE)
  - MacKay Municipal High Yield Select Fund LP (DE)
- MacKay Flexible Income Fund GP LLC (DE)
  - MacKay Flexible Income Fund LP (DE)
- MacKay Municipal Managers High Income Opportunities GP LLC (DE)
  - MacKay Municipal High Income Opportunities Fund LP (DE)
- Cascade CLO Manager LLC (DE)
  - MKS CLO Holdings GP LLC (DE)
    - MKS CLO Holdings, LP (CYM)
- MKS CLO Advisors, LLC (DE)
- MacKay Shields Europe Investment Management Limited (IRL)
- MKS Global Sustainable Emerging Markets Equities Fund GP LLC (DE)
  - Candriam Global Sustainable Emerging Markets Equities Fund LP (DE)
- MKS Global Emerging Markets Equities Fund GP LLC (DE)
  - Candriam Global Emerging Markets Equities Fund LP (DE)
- MacKay Shields Series Fund Managing Member LLC (DE)
  - Mackay Shield Series Fund (DE)
- MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)

MCF Optimum Sub LLC (DE)
Apogem Capital LLC (DE)
- Madison Capital Funding LLC (DE)
- MCF Co-Investment GP LLC (DE)
  - MCF Co-Investment GP LP (DE)
    - Madison Capital Funding Co-Investment Fund LP (DE)
- Madison Avenue Loan Fund GP LLC (DE)
  - Madison Avenue Loan Fund LP (DE)
  - MCF Fund I LLC (DE)
- MCF Hanwha Fund LLC (DE)
- Ironshore Investment BL I Ltd. (BMU)
- MCF CLO IV LLC (DE)
- MCF CLO V LLC (DE)
- MCF CLO VI LLC (DE)
- MCF CLO VII LLC (DE)
- MCF CLO VIII Ltd. (DE)
  - MCF CLO VIII LLC (DE)
- MCF CLO IX Ltd. (CYM)
  - MCF CLO IX LLC (DE)
- MCF CLO 10 Ltd. (NJ)
  - MCF CLO 10 LLC (DE)
- MCF KB Fund LLC (DE)
- MCF KB Fund II LLC (DE)
- MC KB Fund III LLC (DE)
- MCF Hyundai Fund LLC (DE)
  - Apogem Direct Lending Hyundai Fund 2 LLC (DE)
  - Apogem Direct Lending Levered Fund 2023-1 LLC (DE)
  - Apogem Direct Lending Loan Portfolio 2023 LLC (DE)
- Apogem Umbrella (Cayman Islands)

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

New York Life Investment Management Holdings LLC (continued)

- Apogem Direct Lending Nighthawk Fund (Cayman Islands)
- Apogem US Direct Lending Limited I (Cayman Islands)
- Apogem SRL 2 LLC (DE)
- MCF Senior Debt Fund – 2020 LP (CYM)
- MCF Mezzanine Carry I LLC (DE)
- MCF Mezzanine Fund I LLC (DE)
- MCF PD Fund GP LLC (DE)
  - MCF PD Fund LP (DE)
- MCF Senior Debt Funds 2019-I GP LLC (DE)
  - MCF Senior Debt Fund 2019-I LP (DE)
- Warwick Seller Representative, LLC (DE)

New York Life Capital Partners III GenPar GP, LLC (DE)
New York Life Capital Partners IV GenPar GP, LLC (DE)
- New York Life Capital Partners IV GenPar, L.P. (DE)
  - New York Life Capital Partners IV, L.P. (DE)

GoldPoint Core Opportunities Fund, L.P. (DE)
GoldPoint Core Opportunities Fund II L.P. (DE)
GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE)
- GoldPoint Mezzanine Partners IV GenPar, LP (DE)
  - GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE)
  - GoldPoint Mezzanine Partners IV, LP (DE) (“GPPIVLP”)
    - GPP Mezz IV A Blocker LP (DE) (“GPPMBA”)
    - GPP Mezz IV A Preferred Blocker LP (DE)
    - GPP Mezz IV B Blocker LP (DE) (“GPPMBB”)
    - GPP Mezz IV C Blocker LP (DE) (“GPPMBC”)
    - GPP Mezz IV D Blocker LP (DE) (“GPPMBD”)
    - GPP Mezz IV ECI Aggregator, LP (DE)
    - GPP Mezz IV F Blocker LP (DE)
    - GPP Mezz IV G Blocker LP (DE)
    - GPP Mezz IV H Blocker LP (DE)
    - GPP Mezz IV I Blocker LP (DE)
- GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM)

GoldPoint Partners Co-Investment V GenPar GP LLC (DE)
- GoldPoint Partners Co-Investment V GenPar, L.P. (DE)
  - GoldPoint Partners Co-Investment Fund A, LP (DE)
  - GoldPoint Partners Co-Investment V, LP (DE)
  - GPP V - ECI Aggregator LP (DE)
  - GPP V G Blocker Holdco LP (DE)

GoldPoint Partners Private Debt V GenPar GP, LLC (DE)
- GoldPoint Partners Private Debt Offshore V, LP (CYM)
- GPP Private Debt V RS LP (DE)
- GoldPoint Partners Private Debt V GenPar, LP (DE)
  - GoldPoint Partners Private Debt V, LP (DE)
    - GPP PD V A Blocker LLC (DE)
      - GPP Private Debt V-ECI Aggregator LP (DE)
    - GPP PD V B Blocker LLC (DE)
    - GPP PD V D Blocker LLC (DE)
  - GPP LuxCo V GP Sarl (LUX)

GoldPoint Partners Select Manager III GenPar GP, LLC (DE)
- GoldPoint Partners Select Manager III GenPar, L.P. (CYM)
  - GoldPoint Partners Select Manager Fund III, L.P. (CYM)
  - GoldPoint Partners Select Manager Fund III AIV, L.P. (DE)

GoldPoint Partners Select Manager IV GenPar GP, LLC (DE)
- GoldPoint Partners Select Manager IV GenPar, L.P. (DE)
  - GoldPoint Partners Select Manager Fund IV, L.P. (DE)

GoldPoint Partners Select Manager V GenPar GP, LLC (DE)
- GoldPoint Partners Select Manager V GenPar, L.P. (DE)
  - GoldPoint Partners Select Manager Fund V, L.P. (DE)

GoldPoint Partners Canada V GenPar Inc. (CAN)
- GoldPoint Partners Select Manager Canada Fund V, L.P. (CAN)

GoldPoint Partners Canada III GenPar Inc (CAN)
- GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN)

GoldPoint Partners Canada IV GenPar Inc. (CAN)
- GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN)

GoldPoint Partners Co-Investment VI GenPar GP LLC (DE)
- GoldPoint Partners Co-Investment VI GenPar, LP (DE)
  - GoldPoint Partners Co-Investment VI, LP (DE)
  - GPP VI – ECI Aggregator LP (DE)
  - GPP VI Blocker A LLC (DE)
  - GPP VI Blocker B LLC (DE)
  - GPP VI Blocker C LLC (DE)
  - GPP VI Blocker D LLC (DE)
  - GPP VI Blocker E LLC (DE)
  - GPP VI Blocker F LLC (DE)
  - GPP VI Blocker G LLC (DE)
  - GPP VI Blocker H LLC (DE)
  - GPP VI Blocker I LLC (DE)

Apogem Co-Invest VII GenPar, GP LLC (DE)
- Apogem Co-Invest VII GenPar, LP (DE)
  - Apogem Co-Investment VII, LP (DE)

GoldPoint Private Credit GenPar GP, LLC (DE)
- GoldPoint Private Credit Fund, LP (DE)

GoldPoint Partners Canada GenPar, Inc. (CAN)
NYLCAP Canada II GenPar, Inc. (CAN)
- NYLCAP Select Manager Canada Fund II, L.P. (CAN)

NYLIM Mezzanine Partners II GenPar GP, LLC (DE)
- NYLIM Mezzanine Partners II GenPar, LP (DE)

NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)
- NYLCAP Mezzanine Partners III GenPar, LP (DE)
  - NYLCAP Mezzanine Partners III, LP (DE)
- NYLCAP Mezzanine Offshore Partners III, L.P. (CYM)
- NYLCAP Select Manager GenPar, LP (DE)

NYLCAP Select Manager II GenPar GP, LLC (DE)
- NYLCAP Select Manager II GenPar, L.P. (CYM)
  - NYLCAP Select Manager Fund II, L.P. (CYM)

NYLCAP India Funding LLC (DE)

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

New York Life Investment Management Holdings LLC (continued)

NYLIM-JB Asset Management Co. (Mauritius) LLC (MUS)
New York Life Investment Management India Fund II, LLC (MUS)
New York Life Investment Management India Fund (FVCI) II, LLC (MUS)
NYLCAP India Funding III LLC (DE)
NYLIM-Jacob Ballas Asset Management Co. III, LLC (MUS)
NYLIM Jacob Ballas India Fund III, LLC (MUS)
NYLIM Jacob Ballas I India (FVCI) III, LLC (MUS)
NYLIM Jacob Ballas India (FII) III, LLC (MUS)
Evolvence Asset Management, Ltd. (CYM)
EIF Managers Limited (MUS)
EIF Managers II Limited (MUS)
AHF V (S) GenPar LP (DE)
AHF V ECI Aggregator LP (DE)
AHF V GenPar GP LLC (DE)
AHF V GenPar LP (DE)
AHF VI (S) GenPar LP (DE)
AHF VI ECI Aggregator LP (DE)
AHF VI GenPar GP LLC (DE)
AHF VI GenPar LP (DE)
Apogem Heritage Fund V (S) LP (DE)
Apogem Heritage Fund V LP (DE)
Apogem Heritage Fund VI (S) LP (DE)
Apogem Heritage Fund VI LP (DE)
Tetra Opportunities Partners (DE)
BMG PAPM GP, LLC (DE)
BMG PA Private Markets (Delaware) LP (DE)
BMG Private Markets (Cayman) LP (CYM)
Private Advisors Special Situations LLC (DE)
PACD MM, LLC (DE)
PA Capital Direct, LLC (DE)
ApCap Strategic Partnership I LLC (Delaware)
PA Credit Program Carry Parent, LLC (DE)
PA Credit Program Carry, LLC (DE)
PACIF Carry Parent, LLC (DE)
PACIF Carry, LLC (DE)
PACIF GP, LLC (DE)
Private Advisors Coinvestment Fund, LP (DE)
PACIF II GP, LLC (DE)
Private Advisors Coinvestment Fund II, LP (DE)
PACIF II Carry Parent, LLC (DE)
PACIF II Carry, LLC (DE)
PACIF III GP, LLC (DE)
Private Advisors Coinvestment Fund III, LP (DE)
PACIF III Carry Parent, LLC (DE)
PACIF III Carry, LLC (DE)
PACIF IV GP, LLC (DE)
Private Advisors Coinvestment Fund IV, LP (DE)
PACIF IV Carry Parent, LLC (DE)
PACIF IV Carry, LLC (DE)
PAMMF GP, LLC (DE)
PA Middle Market Fund, LP (DE)
PASCBF III GP, LLC (DE)
Private Advisors Small Company Buyout Fund III, LP (DE)
PASCBF IV GP, LLC (DE)
Private Advisors Small Company Buyout Fund IV, LP (DE)
PASCBF IV Carry Parent, LLC (DE)
PASCBF IV Carry, LLC (DE)
PASCBF V GP, LLC (DE)
Private Advisors Small Company Buyout Fund V, LP (DE)
Private Advisors Small Company Buyout V-ERISA Fund, LP (DE)
PASCBF V Carry Parent, LLC (DE)
PASCBF V Carry, LLC (DE)
PASCPEF VI Carry Parent, LLC (DE)
PASCPEF VI Carry, LLC (DE)
PASCPEF VI GP, LLC (DE)
Private Advisors Small Company Private Equity Fund VI, LP (DE)
Private Advisors Small Company Private Equity Fund VI (Cayman), LP (CYM)
PASCPEF VII GP, LLC (DE)
Private Advisors Small Company Private Equity Fund VII, LP (DE)
Private Advisors Small Company Private Equity Fund VII (Cayman), LP (CYM)
PASCPEF VII Carry Parent, LLC (DE)
PASCPEF VII Carry, LLC (DE)
PASCPEF VIII GP, LLC (DE)
Private Advisors Small Company Private Equity Fund VIII, LP (DE)
Private Advisors Small Company Private Equity Fund VIII (Cayman), LP (CYM)
PASCPEF IX GP, LLC (DE)
PA Small Company Private Equity Fund IX, LP (DE)
PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)
APEF X GP, LLC (DE)
Apogem Private Equity Fund X, LP (DE)
Cuyahoga Capital Partners IV Management Group LLC (DE)
Cuyahoga Capital Partners IV LP(DE)
Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)
Cuyahoga Capital Emerging Buyout Partners LP (DE)
PA Real Assets Carry Parent, LLC (DE)
PA Real Assets Carry, LLC (DE)
PA Real Assets Carry Parent II, LLC (DE)
PA Real Assets Carry II, LLC (DE)
PA Emerging Manager Carry Parent, LLC (DE)
PA Emerging Manager Carry, LLC (DE)
PA Emerging Manager Carry Parent II, LLC (DE)
PA Emerging Manager Carry II, LLC (DE)
RIC I GP, LLC (DE)
Richmond Coinvestment Partners I, LP (DE)
RIC I Carry Parent, LLC (DE)
RIC I Carry, LLC (DE)

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

New York Life Investment Management Holdings LLC (continued)

PASF V GP, LLC (DE)
Private Advisors Secondary Fund V, LP (DE)
PASF V Carry, LLC (DE)
PASF V Carry Parent, LLC (DE)
PASF VI GP, LLC (DE)
PA Secondary Fund VI, LP (DE)
PA Secondary Fund VI Coinvestments, LP (DE)
PA Secondary Fund VI (Cayman), LP (CYM)
PARAF GP, LLC (DE)
Private Advisors Real Assets Fund, LP (DE)
PARAF Carry Parent, LLC (DE)
PARAF Carry, LLC (DE)
PASCCIF GP, LLC (DE)
Private Advisors Small Company Coinvestment Fund, LP (DE)
Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)
PASCCIF II GP, LLC (DE)
PA Small Company Coinvestment Fund II, LP (DE)
PA Small Company Coinvestment Fund II (Cayman), LP (CYM)
PASCCIF Carry Parent, LLC (DE)
PASCCIF Carry, LLC (DE)
PARAF II GP LLC (DE)
Private Advisors Real Assets Fund II, LP (DE)
PARAF III GP, LLC (DE)
PA Real Assets Fund III, LP (DE)
SAF GP LLC (DE)
Social Advancement Fund, LP (DE)
Washington Pike GP, LLC (DE)
Washington Pike LP (DE)
RidgeLake Partners GP, LLC (DE)
RidgeLake Partners, LP (DE)
RidgeLake Co-Investment Partners, LP (DE)
NYLCAP Holdings (Mauritius) (MUS)
Jacob Ballas India Private Limited (MUS)
Industrial Assets Holdings Limited (MUS)
JB Cerestra Investment Management LLP (MUS)
NYLIM Service Company LLC (DE)
NYL Workforce GP LLC (DE)
New York Life Investment Management LLC (DE)
NYLIM Fund II GP, LLC (DE)
NYLIM-TND, LLC (DE)
WFHG, GP LLC (DE)
Workforce Housing Fund I-2007, LP (DE)
Index IQ Holdings LLC. (DE)
IndexIQ LLC (DE)
IndexIQ Trust (DE)
IndexIQ Advisors LLC (DE)
IndexIQ Active ETF Trust (DE)
MacKay ESG Core Plus Bond ETF (DE)
IQ MacKay California Municipal Intermediate ETF (DE)
IQ MacKay ESG High Income ETF
IQ Winslow Focused Large Cap Growth ETF
IQ Winslow Large Cap Growth ETF
IndexIQ ETF Trust (DE)
IQ 50 Percent Hedged FTSE International ETF (DE)
IQ 500 International ETF (DE)
IQ US Small Cap ETF (DE)
IQ Clean Oceans ETF (DE)
IQ Cleaner Transport ETF (DE)
IQ Engender Equality ETF (DE)
IQ FTSE International Equity Currency Neutral ETF
IQ Global Equity R&D Leaders ETF (DE)
IQ Healthy Hearts ETF (DE)
IQ Candriam International Equity ETF (DE)
IQ Candriam U.S. Mid Cap Equity ETF
IQ Candriam US Large Cap Equity ETF (DE)
IQ U.S. Large Cap R&D Leaders ETF (DE)
New York Life Investment Management Holdings International (LUX)
New York Life Investment Management Holdings II International (LUX)
Candriam Group (LUX)
CGH UK Acquisition Company Limited (GBR)
Tristan Equity Partners (GP) Limited (UK)
Tristan Equity Partners LP (UK)
Tristan Equity Pool Partners (GP) Limited (UK)
Tristan Equity Pool Partners LP (UK)
Tristan Capital Partners Holdings Limited (GBR)
TIPS One Co-Investment GP Sarl (LUX)
TIPS Co-Investment SCSp (LUX)
TCP Incentive Partners (GP) Sarl (LUX)
TCP Incentive Partners SCSp (LUX)
TCP Co-Investment GP Sarl (LUX)
TCP Co-Investment SCSp (LUX)
CCP III Co-Investment (GP) Limited (GBR)
CCP III Co-Investment LP (GBR)
CCP IV Co-Investment LP (GBR)
EPISO 3 Co-Investment LP (GBR)
EPISO 4 Co-Investment LLP (GBR)
EPISO 4 (GP) LLP (UK)
EPISO 4 Incentive Partners LLP (GBR)
CCP 5 Co-Investment LLP (GBR)
Tristan (Holdings) Limited UK
Tristan Capital Limited (GBR)
Tristan Capital Partners LLP (GBR)
CCP III (GP) LLP (GBR)
CCP III Incentive Partners (GP) Limited (GBR)
CCP III Incentive Partners LP (GBR)
CCP IV Incentive Partners LP (GBR)

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

New York Life Investment Management Holdings LLC (continued)

- Curzon Capital Partners III (GP) Limited (GBR)
  - CCP III (GP) LLP (GBR)
    - Curzon Capital Partners III LP (LUX)
      - CCP III Ollerton Sarl (LUX)
      - Curzon Capital Partners III Sarl (LUX)
        - CCP III UK Shopping Sarl (LUX)
          - PR Kettering Limited (UK)
            - CCP III Shopping Eastleigh Sarl (LUX)
            - White River Developments Limited (UK)
            - CCP III Shopping Folkstone Sarl (LUX)
        - CCP III Austria Sarl (LUX)
          - CCP III Shopolis Sarl (LUX)
        - CCP III Polska Holding Sarl (LUX)
          - CCP III Netherlands Holding BV (NLD)
            - Nova Investment Sp. z.o.o. Sarl (POL)
        - CCP III Falcon Holding Sarl (LUX)
          - Stadtgalerie Written GmbH (DEU)
            - Stadtgalerie Written Marketing GmbH (DEU)
        - CCP III Castle Holding Sarl (LUX)
          - Fieldcustom Sarl (LUX)
        - CCP III Dartford JV Sarl (LUX)
          - CCP III Dartford I Sarl (LUX)
- Curzon Capital Partners IV GP (GBR)
- CCP IV (GP) LLP (GBR)
  - CCP IV Incentive Partners LP (GBR)
  - Curzon Capital Partners IV LP (GBR)
    - Curzon Capital Partners IV S.a.rl. (LUX)
      - CCP IV Bolt Finco S.a.r.l (LUX)
    - CCP IV IREF 1 Holding Sarl (LUX)
      - CCP IV IREF 1 (ITA)
    - CCP IV IREF 2 Holding Sarl (ITA)
    - CCP IV Bolt 1 Sarl (LUX)
      - Stratford City Offices Jersey Unit
        - Bolt Nominee 1 Limited (UK)
        - Bolt Nominee 2 Limited (UK)
    - CCP IV Bolt 2 Sarl (LUX)
    - CCP IV Erneside Holding Sarl (ITA)
      - CCP IV Erneside Sarl (LUX)
    - CCP IV France Investments Sarl (LUX)
      - OPPCI CCP IV France Investments (FRA)
        - SCI Escape Cordeliers (FRA)
    - CCP IV Omagh Sarl (LUX)
    - CCP IV Garden Tower Holding Sarl (LUX)
    - CCP IV Solvent Sarl (LUX)
      - The Forum, Solent, Management Company Limited (UK)
      - SBP Management Limited (UK)
    - CCP IV Kent Holding Sarl (LUX)
      - CCP IV Kent Sarl (LUX)
    - CCP IB (GP) Sarl
      - CCP IV Kerin Luxembourg Sarl (PUX
    - CCP IV SCSp (LUX)
    - Kerin Holding Sarl (LUX)
      - CCP IV UK Holding Sarl (Lux)
        - Cardiff Gate RP Limited Sarl (LUX)
        - Rotherham Foundry RP Limited Sarl (LUX)
        - Warrrington Riverside RP Limited Sarl (LUX)
        - Birmingham Ravenside RP Limited RP Limited Sarl (LUX)
        - Walsall Bescot RP Limited Sarl (LUX)
        - RW Sofas Limited Sarl (LUX)
        - Milton Keynes RP Limited Sarl
        - Bangor Springhill RP Limited Sar I (LUX)
        - Warrington Pinners Brow RP Limited Sarl (LUX)
        - Bolton Central RP Limited Sarl (LUX)
- EPISO 3 Incentive Partners (GP) Limited (GBR)
  - EPISO 3 Incentive Partners LP (GBR)
- EPISO 3 (GP) LLP (GBR)
  - European Property Investors Special Opportunities 3 LP (GBR)
    - EPISO 3 LP (UK)
      - EPISO 3 Luxembourg Holding S.a.r.l (LUX)
        - EPISO 3 Wave Holding S.a.r.l (LUX)
- EPISO 4 (GP) II Sarl (LUX)
  - EPISO 4 Student Housing SCSp (LUX)
- EPISO 4 (GP) LLP (GBR)
  - European Property Investors Special Opportunities 4 LP (UK)
    - EPISO 4 Caeser Holding Sarl (LUX)
      - Trophy Value Added Fund
    - EPISO 4 Luxembourg Holding Sarl (LUX)
      - EPISO 4 Leo Holding Sarl (LUX)
        - EPISO 4 Leo Holding BV (NLD)
    - Powilse Power Station BV (NLD)
      - EP Office 1 Spzoo (POL)
      - EP Office 2 Spzoo (POL
      - EP Retail Spzoo (POL)
      - EP Apartments Spzoo (POL)
      - EP Hotel Spzoo (POL)
    - EPISO 4 Seed Holding Sarl (LUX)
      - EPISO 4 Seed Sarl (LUX)
    - EPISO 4 Flower Holding Sarl (LUX)
      - EPISO 4 Flower Sarl (LUX)
    - EPISO 4 Armando Holding Sarl (LUX)
      - EPISO 4 Armando Holding BV (NLD)
        - EPISO 4 Armando Westwijk BV (NLD)
        - EPISO 4 Armando Diemerplien BV (NLD)
        - EPISO 4 Armando Ridderhof BV (NLD)
    - EPISO 4 Twilight GP Limited (UK)
      - EPISO 4 Twilight LP (UK)
        - Twilight PRS Eclipse 110 DAC (IRL)
        - Twilight Finance DAC (IRL)

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

New York Life Investment Management Holdings LLC (continued)

Twilight Ireland PRS Properties Eclipse DAC (IRL)
EPISO 4 West Holding Sarl (LUX)
EPISO 4 Antrim Sarl (LUX)
EPISO 4 Banbridge Sarl (LUX)
EPISO 4 France Investments Sarl (LUX)
OPPCI EPISO 4 France Investments (FRA)
SAS VDF (FRA)
SCI VDF (FRA)
CCP 5 Pool Partnership GP Limited (NJ)
CCP 5 Pool Partnership SLP (NJ)
CCP 5 GP LLP (GBR)
Curzon Capital Partners 5 Long-Life LP (GBR)
CCP 5 (GP) S.a.r.l (LUX)
Curzon Capital Partners 5 Long-Life SCA SICAV-SIF (GBR)
CCP 5 Jersey Fragco 1 Limited (NJ)
CCP 5 Jersey Fragco 2 Limited (NJ)
CCP 5 Jersey Fragco 3 Limited (NJ)
CCP 5 Jersey Fragco 4 Limited (NJ)
CCP 5 Jersey Fragco 5 Limited (NJ)
CCP 5 Jersey Fragco 6 Limited (NJ)
CCP 5 Jersey Fragcp 7 Limited (NJ)
CCP 5 Jersey Fragco 8 Limited (NJ)
CCP 5 Jersey Fragco 9 Limited (NJ)
CCP 5 Jersey Fragco 10 Limited (NJ)
CCP 5 Jersey Fragco 11 Limited (NJ)
CCP 5 Long-Life Luxembourg S.á.r.l (LUX)
CCP 5 LL GP Sarl (LUX)
Curzon Capital Partners 5 Long Life SCSp (LUX)
CCP 5 Feeder GP Sarl (LUX)
CCP 5 Feeder SCSp (LUX)
EPISO 5 Incentive Partners GP Limited (NJ)
EPISO 5 Incentive Partners SLP (NJ)
EPISO 5 (GP) Sarl (LUX)
European Property Investors Special Opportunities 5 SCSp-SICAV-SIF (LUX)
EPISO 5 Co-Investment SCSp (LUX)
EPISO 6 (GP) S.a.r.l. (LUX)
EPISO 6 Co-Investment SCSp (LUX)
European Property Investors Special Opportunities 6 SCSP SICAV-SIF (LUX)
EPISO 6 Luxembourg Holding S.a.r.l. (LUX)
EPISO 6 Spectre JV S.a.r.l. (LUX)
EPISO 6 Spectre 1 Holding S.a.r.l. (LUX)
EPISO 6 Spectre 2 Holding S.a.r.l. (LUX)
EPISO 6 Spectre 3 Holding S.a.r.l. (LUX)
EPISO 6 Curado Holding S.a.r.l. (LUX)
Claybrook S.L. (ESP)
Barnfield Spain, S.L. (ESP)
EPISO 6 Macbeth Holding S.a.r.l. (LUX)
Macbeth 4 SRL (BEL)
Montague 1 Sarl (LUX)

EPISO 6 Moomin Holding Sarl (LUX)
EPISO 6 Siem Holding Sarl (LUX)
EPISO 6 Siem Sarl (LUX)
EPISO 6 Panther Co-Investment SCSp (NJ)
EPISO 6 Panther (Jersey) GP Limited
EPISO 6 Panther (Jersey) JV SLP
EPISO 6 Panther (Jersey) Holdco Limited
EPISO 6 Panther Property Limited (Jersey)
Raag St, Andrews Hotel Limited (UK)
RaagG Hotels Limited (Jersey)
QMK Pub Westminster Limited (UK)
RAAG OBS Limited (Jersey)
QMK OBS Limited (IRL)
Raag Dublin Limited (Jersey)
QMK Dublin Limited (IRE)
Raag Kensington Holdings Limited (Jersey
Raag Kensington Hotel Limited (Jersey)
QMK Kensington Limited (UK)
Raag Westminster Holdings Limited (Jersey)
Raag Westminster Hotel Limited (Jersey)
QMK Westminster Limited (UK)
Raag Liverpool Street Holdings Limited (Jersey)
Raag Liverpool Street Hotel Limited (Jersey)
QMK Liverpool Street Limited (UK)
Raag Kings Cross Holdings Limited (Jersey)
Raag Kings Cross Hotel Limited (Jersey)
QMK KX Limited (UK)
Raaq Paddington Holdings Limited (Jersey)
Raag Paddington Hotel Limited (Jersey)
QMK Paddington Limited (UK)
Raag Canary Wharf Limited (Jersey)
QMK Canary Wharf Limited (UK)
Raag Shoreditch Limited (Jersey)
QMK Shoreditch Limited (UK)
Raag Aberdeen (Jersey)
QMK Management Limited (UK)
Raag P2 Limited Jersey
TIPS One Incentive Partners GP Limited (NJ)
TIPS One Incentive Partners SLP (NJ)
TIPS One GP Sarl (LUX)
Tristan Income Plus Strategy One SCSp (LUX)
TIPS One Alpha Holdings Sarl (LUX)
TIPS One Alpha PV I Sarl (LUX)
TIPS One Alpha PV II Sarl (LUX)
TIPS One Alpha PV III Sarl (LUX)
TIPS One Co-Investment GP Sarl (LUX)
TIPS One Co-Investment SCSp (LUX)
CCP IV (GP) LLP (GBR)
Curzon Capital Partners IV (GP) Limited (GBR)

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

New York Life Investment Management Holdings LLC (continued)

CCP 5 GP LLP (GBR)
CCP 5 Pool Partnership GP Limited (NJ)
CCP 5 Pool Partnership SLP (NJ)
Tristan Capital Partners Asset Management Limited (GBR)
TCP France
TCP NL BV
TCP Poland Spolka z ograniczoną odpowiedzialnoscią (POL)
TCP Co-Investment (GP) S.à.r.l. (LUX)
TCP Co-Investment SCSp (LUX)
TCP Incentive Partners SCSP (LUX)
TCP Incentive Partners (GP) S.à.r.l. (LUX)
German Property Performance Partners Investors Feeder Verwaltungs GmbH (DEU)
EPISO 4 (GP) S.à.r.l. (LUX)
EPISO 4 SCSp (LUX)
EPISO 4 (GP) II S.à.r.l. (LUX)
EPISO 4 Student Housing SCSp (LUX)
KTA Holdco (LUX)
Kartesia Management SA (LUX)
Kartesia UK Ltd. (GBR)
Kartesia Belgium (BEL)
Kartesia Credit FFS (FRA)
Kartesia GP III (LUX)
Kartesia Credit Opportunities III S.C.A., SICAV-SIF (LUX)
Kartesia Securities (LUX)
Kartesia III Topco S.à.r.l. (LUX)
Kartesia GP IV (LUX)
Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX)
Kartesia Securities IV (LUX)
Kartesia Securities IV Topco S.à.r.l. (LUX)
Kartesia Master GP (LUX)
Kartesia Credit Opportunities V Feeder SCS (LUX)
Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX)
KASS Unleveled S.à.r.l. (LUX)
KSO I Topco S.à.r.l. (LUX)
Kartesia Credit Opportunities V SCS (LUX)
Kartesia Securities V S.à.r.l. (LUX)
Candriam Luxco S.á.r.l. (LUX)
Candriam Luxembourg (LUX)
Candriam Belgium (BEL)
Candriam France (FRA)
Candriam Monétaire SICAV (FRA)
Candriam Switzerland LLC (CHE)
Candriam GP (LUX)
Cordius (LUX)
Cordius CIG (LUX)
IndexIQ (LUX)
IndexIQ Factors Sustainable Corporate Euro Bond (LUX)
IndexIQ Factors Sustainable EMU Equity (LUX)
IndexIQ Factors Sustainable Europe Equity (LUX)
IndexIQ Factors Sustainable Japan Equity (LUX)
IndexIQ Factors Sustainable Sovereign Euro Bond (LUX)
Candriam Absolute Return (LUX)
Candriam Absolute Return Equity Market Neutral (LUX)
Candriam Bonds (LUX)
Candriam Bonds Capital Securities (LUX)
Candriam Bonds Credit Alpha (LUX)
Candriam Bonds Emerging Debt Local Currencies (LUX)
Candriam Bonds Emerging Markets
Candriam Bonds Emerging Markets Corporate
Candriam Bonds Emerging Markets Total Return (LUX)
Candriam Bonds Euro Long Term (LUX)
Candriam Bonds International (LUX)
Candriam Diversified Futures (BEL)
Candriam Equities L (LUX)
Candriam Equities L EMU Innovation (LUX)
Candriam Equities L Meta Globe (LUX)
Candriam Equities L Risk Arbitrage Opportunities (LUX)
Candriam Impact One (LUX)
Candriam L (LUX)
Candriam L Dynamic Asset Allocation (LUX)
Candriam L Multi-Asset Income & Growth (LUX)
Candriam L Multi-Asset Premia (LUX)
Candriam M (LUX)
Candriam M Global Trading (LUX)
Candriam M Impact Finance (LUX)
Candriam M Multi Strategies (LUX)
Candriam Multi-Strategies (FRA)
Candriam Sustainable (LUX)
Candriam Sustainable Bond Global (LUX)
Candriam Sustainable Bond Global Convertible
Candriam Sustainable Bond Impact (LUX)
Candriam Sustainable Equity Future Mobility (LUX)
Candriam World Alternative (LUX)
Candriam World Alternative Alphamax (LUX)
Cleome Index Euro Long Term Bonds (LUX)
Cleome Index Euro Short Term Bonds (LUX)
Cleome Index World Equities (LUX)
NYLIM GF (Luxembourg)
NYLIM GF AUSBIL Global Essential Infrastructure
NYLIM GF AUSBIL Global Small Cap
NYLIM GF US Corporate Bonds
NYLIM GF US High Yield Corporate Bonds
Paricor (LUX)
Paricor Patrimonium (LUX)

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

New York Life Investment Management Holdings LLC (continued)

Ausbil Investment Management Limited (AUS)
Ausbil Australia Pty. Ltd. (AUS)
Ausbil Asset Management Pty. Ltd. (AUS)
Ausbil Global Infrastructure Pty. Limited (AUS)
Ausbil Investment Management Limited Employee Share Trust (AUS)
Ausbil Global SmallCap Fund (AUS)
Ausbil Long Short Focus Fund (AUS)
NYLIFE Distributors LLC (DE)

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

NYLife Real Estate Holdings LLC

Huntsville NYL LLC (DE)
REEP-IND Forest Park NJ LLC (DE)
    FP Building 4 LLC (DE)
    FP Building 1-2-3 LLC (DE)
    FP Building 17, LLC (DE)
    FP Building 20, LLC (DE)
    FP Mantua Grove LLC (DE)
    FP Lot 1.01 LLC (DE)
REEP-IND NJ LLC (DE)
    NJIND JV LLC (DE)
        NJIND Hook Road LLC (DE)
        NJIND Bay Avenue LLC (DE)
        NJIND Bay Avenue Urban Renewal LLC (DE)
        NJIND Corbin Street LLC (DE)
REEP-MF Cumberland TN LLC (DE)
    Cumberland Apartments, LLC (TN)
REEP-MF Enclave TX LLC (DE)
REEP-MF Marina Landing WA LLC (DE)
    REEP-SP Marina Landing LLC (DE)
REEP-MF Mira Loma II TX LLC (DE)
    Mira Loma II, LLC (DE)
REEP-MF Summitt Ridge CO LLC (DE)
REEP-MF Woodridge IL LLC (DE)
    Centerpointe (Fairfax) Holdings LLC (DE)
REEP-OFC 575 Lex NY LLC (DE)
REEP-OFC 575 Lex NY GP LLC (DE)
    Maple REEP-OFC 575 Lex Holdings LP (DE)
    Maple REEP-OFC 575 Lex Owner LLC (DE)
REEP-RTL SASI GA LLC (DE)
REEP-RTL Bradford PA LLC (DE)
REEP-RTL CTC NY LLC (DE)
    5005 LBJ Tower LLC (DE)
REEP-OFC/RTL MARKET ROSS TX LLC (DE)
    MARKET ROSS TX JV LLC (DE)
        MARKET ROSS TX GARAGE OWNER LC (DE)
        MARKET ROSS TX OFFICE OWNER LLC (DE)
        MARKET ROSS TX RETAIL OWNER LLC (DE)
REEP-OFC Mallory TN LLC (DE)
    3665 Mallory JV LLC (DE)
REEP-OFC WATER RIDGE NC LLC (DE)
REEP-OFC 2300 Empire LLC (DE)
REEP-MF Wynnewood PA LLC (DE)
    Wynnewood JV LLC (DE)
REEP-MU Fayetteville NC LLC (DE)
    501 Fayetteville JV LLC (DE)
        501 Fayetteville Owner LLC (DE)
REEP-MU SOUTH GRAHAM NC LLC (DE)
    401 SOUTH GRAHAM JV LLC (DE)
        401 SOUTH GRAHAM OWNER LLC (DE)
REEP-IND COMMERCE CITY CO LLC (DE)
    REEP-BRENNAN COMMERCE CITY JV LLC (DE)
REEP-OFC Mass Ave MA LLC (DE)
REEP-MF FARMINGTON IL LLC (DE)
    REEP-MARQUETTE FARMINGTON JV LLC (DE)
        REEP-MARQUETTE FARMINGTON OWNER LLC (DE)
REEP-MF BELLEVUE STATION WA LLC (DE)
    REEP-LP BELLEVUE STATION JV LLC (DE)
REEP-HINE ENCLAVE POINT AZ LLC (DE)
    REEP-HINES ENCLAVE POINT JV LLC (DE)
REEP-MF WILDHORSE RANCH TX LLC (DE)
    REEP-WP WILDHORSE RANCH JV LLC (DE)
REEP-IND ROMULUS MI LLC (Delaware)
    REEP-NPD ROMULUS JV LLC
REEP-MF SOUTH MAIN TX LLC (DE)
    REEP-AO SOUTH MAIN JV LLC (DE)
        REEP-AO SOUTH MAIN OWNER LLC (DE)

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	RE					NO	
0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance and Annuity Corporation	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	81353	52-1530175				NYLIFE Insurance Company of Arizona	AZ	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4199614				New York Life Enterprises LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4081725	2928649	0001270096		NYLIFE LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			46-4293486		0001606720		NYL Investors LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206682		0001513831		New York Life Investment Management Holdings LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			27-0166422				NYLife Real Estate Holdings, LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	64548	13-2556568				New York Life Group Insurance Company of NY	NY	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	65498	23-1503749				Life Insurance Company of North America	PA	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			06-1252418				LINA Benefit Payments, Inc.	DE	NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Benefit Payments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2379075				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2530753				NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance Company	Ownership	67.974	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	32.026	New York Life Insurance Company	NO	
							NYLIC HKP VENTURE LLC	DE	NIA	NYLIC HKP Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIC HKP REIT LLC	DE	NIA	NYLIC HKP VENTURE LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			98-1075997				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1180305				Flatiron CLO 2015-1 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1330289				Flatiron CLO 17 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 18 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 19 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 20 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 21 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 22 LLC	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	12
							Flatiron CLO 25 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 26 Ltd.	NJ	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 23 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR LLC, Manager Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Flatiron RR LLC, Retention Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Stratford CDO 2001-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	8
							Silver Spring, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Silver Spring Associates, L.P.	PA	NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-002 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-007-LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-008 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-009 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-017 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-018 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-021 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freeport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freeport, L.P.	TX	NIA	NYMH-Freeport GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio, L.P.	TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville, L.P.	TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor, L.P.	TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance Company	Ownership	95.500	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.500	New York Life Insurance Company	NO	
							REEP-DRP Salisbury Square Tower One TAB JV LLC	DE	NIA	REEP-MF Salisbury Square Tower One TAF LLC	Ownership	80.000	New York Life Insurance Company	NO	
							Salisbury Square Tower One LLC	DE	NIA	REEP-DRP Salisbury Square Tower One TAB JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH Attleboro MA, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Farmingdale, NY, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia Realty, LP	DE	NIA	NYLMDC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-3304035				2015 DIL PORTFOLIO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-3444658				PA 180 KOST RD LLC	DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	62.308	New York Life Insurance Company	NO	
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	37.692	New York Life Insurance Company	NO	
							Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-0765152				REEP-WP ART TOWER JV LLC	DE	NIA	New York Life Insurance Company	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-1250 Forest LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HZ SPENCER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 4700 Nall TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			37-1768259				REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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							REEP-IND Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-2598877				REEP-IND MCP VIII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND CHINO CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ OLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
							REEP-IND FRANKLIN MA HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			61-1738919				REEP-IND FREEDOM MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Fridley MN LLC	MN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			32-0442193				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND RTG NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Simonton TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valwood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF 960 East Paces Ferry GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			82-1945938				REEP-MF 960 EPF Opco GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4102691				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	NO	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
							REEP-MF Mount Vernon GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Mount Laurel NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AVERY OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Verde NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wallingford WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			87-1661026				REEP-MF STEWART AZ HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Bellevue WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Financial Center FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC WATER RIDGE NC HOLDCO LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TWO WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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							REEP-OFC SIX WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC EIGHT WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC NINE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ELEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2351415				REEP-MF FOUNTAIN PLACE MN LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2456809				REEP-MF FOUNTAIN PLACE LLC	DE	NIA	REEP-MF FOUNTAIN PLACE MN LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3514927				REEP-MF Park-Line FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST II AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			85-3592979				REEP-RTL NPM GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC 515 Post Oak TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance Company	Ownership	39.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	61.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
							REEP-2023 PH 1 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 2 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 3 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 4 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 5 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 6 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 7 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 8 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 9 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 10 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 11 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 12 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REKA 51M HOLDINGS, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND ROMULUS MI LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD ROMULUS JV LLC	DE	NIA	REEP-IND ROMULUS MI LLC	Ownership	87.140	New York Life Insurance Company	NO	
							REEP-MF SOUTH MAIN TX LLC	DE	NIA	REEP-NPD ROMULUS JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN JV LLC	DE	NIA	REEP-MF SOUTH MAIN TX LLC	Ownership	99.990	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN OWNER LLC	DE	NIA	REEP-AO SOUTH MAIN JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							CUMBERLAND PROPERTIES LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	NO	
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Enclave CAF, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Summitt Ridge Apartments, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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							New York Life Funding	CYM	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							New York Life Global Funding	DE	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							Government Energy Savings Trust 2003-A	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							UFI-NOR Federal Receivables Trust, Series 2009B	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							JREP Fund Holdings I, L.P.	CYM	NIA	New York Life Insurance Company	Ownership	12.500	New York Life Insurance Company	NO	
							Jaguar Real Estate Partners L.P.	CYM	NIA	New York Life Insurance Company	Ownership	30.300	New York Life Insurance Company	NO	
							NYLIFE Office Holdings Member LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
					0001711406		NYLIFE Office Holdings LLC	DE	NIA	NYLIFE Office Holdings Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
					0001728620		NYLIFE Office Holdings REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC DRAKES LANDING LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC CORPORATE POINTE CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC VON KARMAN CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 525 N Tryon NC LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2591038				525 Charlotte Office LLC	DE	NIA	REEP-OFC 525 N Tryon NC LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IMPIC OFC PROMINENCE ATLANTA LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							REEP-IMPIC OFC 24th CAMELBACK AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
					0001728621		NYLIFE Office Holdings Acquisition REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC Westory DC LLC	DE	NIA	NYLIFE Office Holdings Acquisition REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Skyhigh SPV Note Issuer 2020 Parent Trust	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							Skyhigh SPV Note Issuer 2020 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							Sol Invictus Note Issuer 2021-1 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Veritas Doctrina Note Issuer SPV LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							MSVEF Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
					0001742549		MSVEF Feeder LP	DE	NIA	MSVEF Investor LLC	Ownership	55.560	New York Life Insurance Company	NO	
							MSVEF REIT LLC	DE	NIA	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company	NO	
							Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston II LP	DE	NIA	MSVEF-MF Evanston GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-OFC Tampa GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-OFC WFC Tampa FL LP	DE	NIA	MSVEF-OFC Tampa GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-FG WFC Tampa JV LP	DE	NIA	MSVEF-OFC WFC Tampa FL LP	Ownership	94.590	New York Life Insurance Company	NO	
							MSVEF-OFC WFC Tampa PO GP LLC	DE	NIA	MSVEF-FG WFC Tampa JV LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-FG WFC Property Owner LP	DE	NIA	MSVEF-OFC WFC Tampa PO GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 AZ LP	DE	NIA	MSVEF-IND Commerce 303 GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-SW Commerce 303 JV LP	DE	NIA	MSVEF-IND Commerce 303 AZ LP	Ownership	95.000	New York Life Insurance Company	NO	
			88-2404158				MSVEF-MF Pennbrook Station GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
			88-2389603				MSVEF-MF Pennbrook Station PA LP	DE	NIA	MSVEF-MF Pennbrook Station GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
			92-0292003				MSVEF-MF Burroughs Mill GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF Burroughs Mill NJ LP	DE	NIA	MSVEF-MF Burroughs Mill GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							MSVEF-MF Gramercy JV GP LLC (Delaware)	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF Gramercy OH LP (Delaware)	DE	NIA	MSVEF-MF Gramercy JV GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-CR Gramercy JV LP (Delaware)	DE	NIA	MSVEF-MF Gramercy JV GP LLC	Ownership	75.000	New York Life Insurance Company	NO	
							SEAF Sichuan SME Investment Fund LLC	DE	NIA	New York Life Enterprises LLC	Ownership	39.980	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			98-0412951				New York Life International Holdings Limited	MUS	NIA	New York Life Enterprises LLC	Ownership	84.380	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	NYL Cayman Holdings Ltd.	Ownership	15.620	New York Life Insurance Company	NO	
							Max Estates Ltd. (India) Max Ventures and Industries Limited	IND	NIA	New York Life International Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.400	New York Life Insurance Company	NO	
							Max I Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Assets Services Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Pharmax Corporation Ltd.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Towers Pvt.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates 128 Pvt. Ltd.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Ltd.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Acreage Builders Pvt. Ltd.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Cayman Holdings Ltd.	CYM	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Worldwide Capital Investments, LLC	DE	NIA	NYL Cayman Holdings Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	New York Life Enterprises LLC	Ownership	99.998	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company	NO	
							Administradora de Conductos SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Agencias de Distribucion SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Agencias de Distribucion SMNYL, S.A. de C.V.	Ownership	1.000	New York Life Insurance Company	NO	
			26-1483563				Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3853547				New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3808042		0001033244		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0145686		0000071637		NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3929029				NYLINK Insurance Agency Incorporated	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLUK I Company	GBR	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLUK II Company	GBR	NIA	NYLUK I Company	Ownership	100.000	New York Life Insurance Company	NO	
							Gresham Mortgage	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							W Construction Company	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							WUT	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							WIM (AIM)	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors (U.K.) Limited	GBR	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors REIT Manager LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors NCVAD II GP, LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-MF HENLEY CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-SP HENLEY JV LLC	DE	NIA	MNCVAD II-MF HENLEY CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-SP HENLEY OWNER LLC	DE	NIA	MNCVAD II-SP HENLEY JV LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							MNCVAD II-OFC 770 L Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-MF UNION CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II- HOLLIDAY UNION JV LLC	DE	NIA	MNCVAD II-MF UNION CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC HARBORS CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-SEAGATE HARBORS LLC	DE	NIA	MNCVAD II-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 630 K Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-IND SHILOH CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-BIG SHILOH JC LLC	DE	NIA	MNCVAD II-IND SHILOH CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
			84-1758196				MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2306247				MSSDF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company		
			93-2399069				MSSDF II Member LLC	DE	NIA	NYL Investors LLC	Ownership	35.000	New York Life Insurance Company	NO	
			93-2399069				MSSDF II Member LLC	DE	NIA	NYL Investors LLC	Ownership	65.000	New York Life Insurance Annuity Corporation	NO	
			93-2469180				Madison Square Structured Debt Fund II LP	DE	NIA	MSSDF II Member LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-2421807				MSSDF REIT II LLC	DE	NIA	Madisson Square Structured Debt Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company	NO	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	MSSDF Member LLC	Ownership	40.400	New York Life Insurance Company	NO	
			84-1819107				MSSDF REIT LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-3760197				MSSDF REIT Funding Sub V LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VI LLC (Delaware)	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VII LLC (Delaware)	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-1441293				MSSDF-OFCB Voss San Felipe LLC (Delaware)	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-1429937				MSSDF-OFCB Woodway LLC (Delaware)	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-2600376				MSSDF-OFCB Hanover LLC (Delaware)	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-4382159				MSSDF-OFCB El Segundo LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSSIV GP LLC (Delaware)	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture LP	DE	NIA	MSSIV GP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV REIT Manager LLC (Delaware)	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture REIT LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC (Delaware)	DE	NIA	New York Life Insurance Company	Ownership	90.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC (Delaware)	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	10.000	New York Life Insurance Company	NO	
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			94-3390961				Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company	NO	9
			83-4025228				MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			83-4049223				MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND TAMARAC FL	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC BRICKELL FL LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISION-IND POWAY CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPC POWAY JV LLC (Delaware)	DE	NIA	MADISION-IND POWAY CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF GRANARY FLATS TX LLC (Delaware)	DE	NIA	MADISON-LPC POWAY JV LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS JV LLC (Delaware)	DE	NIA	MADISON-MF GRANARY FLATS TX LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS OWNER LLC (Delaware)	DE	NIA	MADISON-AO GRANARY FLATS JV LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND 2080 ENTERPRISE CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND CLAWITER CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-REDCO CLAWITER JV LLC	DE	NIA	MADISON-IND CLAWITER CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND ENTERPRISE RIALTO CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Mill Creek, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway Phases II and III, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Delta Court, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Fremont Distribution Center, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Century, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Newpoint Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Northsight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	90.000	New York Life Insurance Company	NO	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2279230				MADISON-IND Logistics NC LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2283899				MCPF-LRC Logistics LLC	DE	NIA	MADISON-IND Logistics NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MADISON-MF Desert Mirage AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC One Main Place OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Hoyt OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5172577				MADISON-RTL Clifton Heights PA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND Locust CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5640009				MADISON-OFC Weston Pointe FL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF MCCADDEN CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC 1201 WEST IL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MCCAFFERY 1201 WEST IL LLC	DE	NIA	MADISON-OFC 1201 WEST IL LLC	Ownership	92.500	New York Life Insurance Company	NO	
							MADISON-MF CRESTONE AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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			83-4019048				MADISON-MF TECH RIDGE TX LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-RTL SARASOTA FL, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB CITRACADO CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF THE MEADOWS WA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS JV LLC	DE	NIA	MADISON-ACG THE MEADOWS WA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS OWNER LLC	DE	NIA	MADISON-ACG THE MEADOWS JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Osprey QRS Inc	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			87-4097153				Madison-MF Osprey NC GP LLC	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	100.000	New York Life Insurance Company	NO	
			87-4075458				Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	99.000	New York Life Insurance Company	NO	
							Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey NC LP	Ownership	1.000	New York Life Insurance Company	NO	
							MADISON-IND LNDR TABOR ROAD NJ LLC (Delaware)	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Bow River Advisers, LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	49.000	New York Life Insurance Company	NO	
							New York Life Investment Management Asia Limited	CYM	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466		0000061227		MacKay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Shields Emerging Markets Debt Portfolio	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2850988				MacKay Shields Core Plus Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2851036		0001502131		MacKay Shields Core Plus / Opportunities Fund LP	DE	NIA	MacKay Shields Core Plus Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676586				MacKay Municipal Managers Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2332835		0001432467		MacKay Municipal Opportunities Master Fund, L.P.	DE	NIA	MacKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			22-2267512		0001432468		MacKay Municipal Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676650				MacKay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523736		0001460030		MacKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523739		0001460023		MacKay Municipal Credit Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4019880		0001700102		MacKay Municipal Credit Opportunities HL Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1374021				MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	CYM	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1370729		0001710885		MacKay Municipal Credit Opportunities HL (Cayman) Fund, LP	CYM	NIA	MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3040968				MacKay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3041041		0001532022		MacKay Municipal Short Term Opportunities Fund LP	DE	NIA	MacKay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MacKay Shields LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MacKay Shields LLC	Board of Directors	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	MacKay Shields LLC	Ownership	0.010	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.980	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	MacKay Shields LLC	Ownership	0.010	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.990	New York Life Insurance Company	NO	
			27-3064248				MacKay Shields High Yield Active Core Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4248749		0001502130		MacKay Shields High Yield Active Core Fund LP	DE	NIA	MacKay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-0540507				MacKay Shields Credit Strategy Fund Ltd	CYM	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4357172	3859263			MacKay Shields Credit Strategy Partners LP	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001502133		MacKay Shields Defensive Bond Arbitrage Fund Ltd.	BMU	NIA	MacKay Shields LLC	Ownership	0.070	New York Life Insurance Company	NO	
					0001502133		MacKay Shields Defensive Bond Arbitrage Fund Ltd.	BMU	NIA	New York Life Insurance Company	Ownership	14.780	New York Life Insurance Company	NO	
			45-2732939				MacKay Shields Core Fixed Income Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2733007		0001529525		MacKay Shields Core Fixed Income Fund LP	DE	NIA	MacKay Shields Core Fixed Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1760156				MacKay Shields Select Credit Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4553436		0001703194		MacKay Shields Select Credit Opportunities Fund LP	DE	NIA	MacKay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108933				MacKay Shields (International) Ltd.	GBR	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108959				MacKay Shields (Services) Ltd.	GBR	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108940				MacKay Shields UK LLP	GBR	NIA	MacKay Shields (International) Ltd.	Ownership	99.000	New York Life Insurance Company	NO	
			98-1108940				MacKay Shields UK LLP	GBR	NIA	MacKay Shields (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	NO	
			47-3358622				MacKay Municipal Managers California Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal California Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2401724				MacKay Municipal New York Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4002797		0001685030		MacKay Municipal New York Opportunities Fund, L.P.	DE	NIA	MacKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001700100		MacKay Municipal Opportunity HL Fund LP	DE	NIA	MacKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2575585				MacKay Municipal Capital Trading GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4846547				MacKay Municipal Capital Trading Master Fund, L.P	DE	NIA	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1836504				MacKay Municipal Capital Trading Fund, L.P.	DE	NIA	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4932734				MacKay Municipal Managers Strategic Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1846456		0001701742		MacKay Municipal Strategic Opportunities Fund LP	DE	NIA	MacKay Municipal Managers Strategic Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1715543				MacKay Shields Intermediate Bond Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1716026		0001715261		MacKay Shields Intermediate Bond Fund LP	DE	NIA	MacKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466				MacKay Shields General Partner (L/S) LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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			02-0633343				MacKay Shields Long/Short Fund (Master)	DE	NIA	MacKay Shields General Partner (L/S) LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3051488				MacKay Municipal Managers Opportunities Allocation Master Fund LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3085547				MacKay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3088001				MacKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3010096				MacKay Municipal U.S. Infrastructure Opportunities Fund LP	DE	NIA	MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2017635				MacKay Municipal Managers High Yield Select GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2046842		0001783642		MacKay Municipal High Yield Select Fund LP	DE	NIA	MacKay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-0605318				MacKay Flexible Income Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001811009		MacKay Flexible Income Fund LP	DE	NIA	MacKay Flexible Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers High Income Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal High Income Opportunities Fund LP	DE	NIA	MacKay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Cascade CLO Manager LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings GP LLC	DE	NIA	Cascade CLO Manager LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings, LP	CYM	NIA	MKS CLO Holdings GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Advisors, LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Shields Europe Investment Management Limited	IRL	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1580419				MKS Global Sustainable Emerging Markets Equities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1621347				Candriam Global Sustainanble Emerging Markets Equities Fund LP	DE	NIA	MKS Global Sustainable Emerging Markets Equities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1598388				MKS Global Emerging Markets Equities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	MKS Global Emerging Markets Equities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561816				MacKay Shields Series Fund Managing Member LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3539309				MacKay Shields Series Fund	DE	NIA	MacKay Shields Series Fund Managing Member LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			92-3540205				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561393				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP	DE	NIA	MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Optimum Sub LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-1664787				Apogem Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.640	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	Life Insurance Company of North America	Ownership	12.460	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806918		0001538584		Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	NO	
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Ironshore Investment BL I Ltd.	BMU	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	NO	
			46-2213974				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	NO	
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-2734635				MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII Ltd	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Ltd	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO IX LLC	DE	NIA	MCF CLO IX Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Ltd.	NJ	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO 10 LLC	DE	NIA	MCF CLO 10 Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
			36-4883128				MCF KB Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			61-1907486				MCF KB Fund II LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MC KB Fund III LLC (Delaware)	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			84-3329380				MCF Hyundai Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Apogem Direct Lending Hyundai Fund 2 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	2
							Apogem Direct Lending Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Loan Portfolio 2023 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Umbrella (Cayman Islands)	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Nighthawk Fund (Cayman Islands)	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem US Direct Lending Limited I (Cayman Islands)	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem SRL 2 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
			85-1708233				MCF Senior Debt Fund 2020 LP	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			35-2537165				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	NO	
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			98-1450997				MCF PD Fund LP	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			83-4242231				MCF Senior Debt Fund 2019-I LP	DE	NIA	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							Warwick Seller Representative, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar, LP	DE	NIA	New York Life Capital Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV, LP	DE	NIA	New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund II L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670568		GoldPoint Mezzanine Partners Co-Investment Fund A, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001652367		GoldPoint Mezzanine Partners IV, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Blocker LP (GPPMBA)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Preferred Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV B Blocker LP (GPPMBB)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV D Blocker LP (GPPMBD)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV F Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV G Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV I Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	CYM	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670563		GoldPoint Partners Co-Investment Fund-A, LP	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
					0001562188		GoldPoint Partners Co-Investment V, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V G Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt Offshore V, LP	CYM	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V RS LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar GP, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V A Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V-ECI Aggregator LP	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V B Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							GPP PD V D Blocker LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP LuxCo V GP Sarl	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001644721		GoldPoint Partners Select Manager Fund III, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Fund III AIV, L.P.	DE	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar, L.P	DE	NIA	GoldPoint Partners Select Manager IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001725867		GoldPoint Partners Select Manager Fund IV, L.P.	DE	NIA	GoldPoint Partners Select Manager IV GenPar, L.P	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Fund V, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada V GenPar Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund V, L.P.	CAN	NIA	GoldPoint Partners Canada V GenPar Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada III GenPar, Inc	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund III, L.P.	CAN	NIA	GoldPoint Parners Canada III GenPar, Inc .	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Parners Canada IV GenPar Inc	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund IV, L.P.	CAN	NIA	GoldPoint Parners Canada IV GenPar Inc	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment VI GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment VI GenPar, LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001712763		GoldPoint Partners Co-Investment VI LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI - ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker A LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker B LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker C LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker D LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker E LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker F LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							GPP VI Blocker G LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker H LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker I LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII GenPar, GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII, GenPar LP	DE	NIA	Apogem Co-Invest VII GenPar, GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Partners Co-Investment VII, LP	DE	NIA	Apogem Co-Invest VII, GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Private Credit GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001718352		GoldPoint Private Credit Fund, LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Goldpoint Partners Canada GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Canada II GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager Canada Fund II, L.P.	CAN	NIA	NYLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001483925		NYLCAP Mezzanine Offshore Partners III, LP	CYM	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager II GenPar GP, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001520743		NYLCAP Select Manager Fund II, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP India Funding LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-JB Asset Management Co. (Mauritius) LLC	MUS	NIA	NYLCAP India Funding LLC	Ownership	24.660	New York Life Insurance Company	NO	2
					0001356865		New York Life Investment Management India Fund II, LLC	MUS	NIA	NYLIM-JB Asset Management Co., LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management India Fund (FVCI) II, LLC	MUS	NIA	New York Life Investment Management India Fund II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP India Funding III LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-Jacob Ballas Asset Management Co. III, LLC	MUS	NIA	NYLCAP India Funding III LLC	Ownership	24.660	New York Life Insurance Company	NO	3
					0001435025		NYLIM Jacob Ballas India Fund III, LLC	MUS	NIA	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas Capital India (FVCI) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India (FII) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Evolvence Asset Management, Ltd.	CYM	NIA	Apogem Capital LLC	Ownership	24.500	New York Life Insurance Company	NO	
							EIF Managers Limited	MUS	NIA	Evolvence Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	NO	
							EIF Managers II Limited	MUS	NIA	Evolvence Asset Management, Ltd.	Ownership	55.000	New York Life Insurance Company	NO	
							AHF V (S) GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AHF VI (S) GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund V	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund V LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund VI (S)	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund VI (S)	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Tetra Opportunities Partners	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2631913				BMG PAPM GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2611868				BMG PA Private Markets (Delaware) LP	DE	NIA	BMG PAPM GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1503475				BMG Private Markets (Cayman) LP	CYM	NIA	BMG PAPM GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Special Situations LLC (Delaware)	CYM	NIA	BMG Private Markets (Cayman) LP	Ownership	100.000	New York Life Insurance Company	NO	7
			84-2641258				PACD MM, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2106547				PA Capital Direct, LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							ApCap Strategic Partnership I LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Credit Program Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1396530				PA Credit Program Carry, LLC	DE	NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2572635				PACIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591793				PACIF Carry, LLC	DE	NIA	PACIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4877177		0001368975		Private Advisors Coinvestment Fund, LP	DE	NIA	PACIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662477		0001489910		Private Advisors Coinvestment Fund II, LP	DE	NIA	PACIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591588				PACIF II Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591860				PACIF II Carry, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-1360141		0001562375		Private Advisors Coinvestment Fund III, LP	DE	NIA	PACIF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			80-0916710				PACIF III Carry, LLC	DE	NIA	PACIF III Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4489053				PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PAMMF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-1689912		0001762448		PA Middle Market Fund, LP	DE	NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4838202		0001374891		Private Advisors Small Company Buyout Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662399		0001442524		Private Advisors Small Company Buyout Fund IV, LP	DE	NIA	PASCBF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2573409				PASCBF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591925				PASCBF IV Carry, LLC	DE	NIA	PASCBF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-4078336		0001537995		Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-1799496		0001576987		Private Advisors Small Company Buyout V - ERISA Fund, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			46-2714292				PASCBF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			35-2476750				PASCBF V Carry, LLC	DE	NIA	PASBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VI Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4523581				PASCPEF VI Carry, LLC	DE	NIA	PASCPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1223903		0001635254		Private Advisors Small Company Private Equity Fund VI (Cayman), LP	CYM	NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1286549		0001711424		Private Advisors Small Company Private Equity Fund VII (Cayman), LP	CYM	NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VII Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5442078				PASCPEF VII Carry, LLC	DE	NIA	PASCPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VIII GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2042371				Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1417728		0001711426		Private Advisors Small Company Private Equity Fund VIII (Cayman), LP	CYM	NIA	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1939809				PASCPEF IX GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1800282				PA Small Company Private Equity Fund IX, LP	DE	NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1516465				PA Small Company Private Equity Fund IX, (Cayman), LP	CYM	NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF X GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X, LP	DE	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331000				Cuyahoga Capital Partners IV Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331219		0001514824		Cuyahoga Capital Partners IV LP	DE	NIA	Cuyahoga Capital Partners IV Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
			26-3698069	3835342			Cuyahoga Capital Emerging Buyout Partners Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-3698209	3835351			Cuyahoga Capital Emerging Buyout Partners LP	DE	NIA	Cuyahoga Capital Emerging Buyout Partners Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Real Assets Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4479441				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Real Assets Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2582122				PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4468334				PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2884836				PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4146929				Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4511149				RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4252449		0001646590		Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry, LLC	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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			84-3310049				PASF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3090059				PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PA Secondary Fund VI (Cayman), LP	CYM	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PARAF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PARAF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4614299		0001691962		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II (Cayman), LP	CYM	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PARAF II GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				PARAF III GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206				PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1875231				SAF GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2670366				Washington Pike GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2634832				Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5036706				RidgeLake Partners GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5053710				RidgeLake Partners, LP	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RidgeLake Co-Investment Partners, LP	DE	NIA	RidgeLake Partners, LP	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Holdings (Mauritius)	MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Jacob Ballas Capital India Private Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	NO	
							Industrial Assets Holdings Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	
							JB Cerestra Investment Management LLP	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	NO	
			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206685		0001133639		New York Life Investment Management LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Fund II GP, LLC	DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-TND, LLC	DE	NIA	NYLIM Fund II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							WFHG, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	
				4643807	0001406803		Workforce Housing Fund I - 2007, LP	DE	NIA	WFHG, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							IndexIQ Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	74.370	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							IndexIQ Trust	DE	NIA	IndexIQ LLC	Other	0.000	New York Life Insurance Company	NO	
			02-0811753		0001415996		IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							IndexIQ Active ETF Trust	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.500	New York Life Insurance Company	NO	
							IQ MacKay ESG Core Plus Bond ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.270	New York Life Insurance Company	NO	
							IQ MacKay California Municipal Intermediate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	42.660	New York Life Insurance Company	NO	
							IQ MacKay California Municipal Intermediate ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	43.480	New York Life Insurance Company	NO	
							IQ MacKay ESG High Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	99.300	New York Life Insurance Company	NO	
							IQ Winslow Focused Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.370	New York Life Insurance Company	NO	
							IQ Winslow Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	99.800	New York Life Insurance Company	NO	
							IndexIQ ETF Trust	DE	NIA	New York Life Insurance Company	Ownership	10.200	New York Life Insurance Company	NO	
							IQ 50 Percent Hedged FTSE International ETF	DE	NIA	New York Life Investment Management LLC	Ownership	51.160	New York Life Insurance Company	NO	
							IQ 500 International ETF	DE	NIA	New York Life Investment Management LLC	Ownership	91.230	New York Life Insurance Company	NO	
							IQ US Small Cap ETF	DE	NIA	New York Life Investment Management LLC	Ownership	80.700	New York Life Insurance Company	NO	
							IQ Clean Oceans ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	75.840	New York Life Insurance Company	NO	
							IQ Cleaner Transport ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	75.930	New York Life Insurance Company	NO	
							IQ Engender Equality ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	80.100	New York Life Insurance Company	NO	
							IQ FTSE International Equity Currency Neutral ETF	DE	NIA	New York Life Investment Management LLC	Ownership	36.500	New York Life Insurance Company	NO	
							IQ Global Equity R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	76.120	New York Life Insurance Company	NO	
							IQ Healthy Hearts ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	66.380	New York Life Insurance Company	NO	
							IQ Candriam International Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	91.900	New York Life Insurance Company	NO	
							IQ Candriam U.S. Mid Cap Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	95.130	New York Life Insurance Company	NO	
							IQ Candriam US Large Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	84.000	New York Life Insurance Company	NO	
							IQ U.S. Large Cap R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.130	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings International	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings II International	LUX	NIA	New York Life Investment Management Holdings International	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Group	LUX	NIA	New York Life Investment Management Holdings II International	Ownership	100.000	New York Life Insurance Company	NO	
							CGH UK Acquisition Company Limited	GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Partners LP	GBR	NIA	Tristan Equity Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Pool Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Pool Partners LP	GBR	NIA	Tristan Equity Pool Partners LP	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Holdings Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	80.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners (GP) Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners SCSp	LUX	NIA	TCP Incentive Partners (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	LUX	NIA	TCP Co-Investment GP Sarl (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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							CCP III Co-Investment (GP) Limited	GBR	NIA	TCP Co-Investment SCSp (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Co-investment LLP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	GBR	NIA	EPISO 4 Co-Investment LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Incentive Partners LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	4.700	New York Life Insurance Company	NO	
							CCP 5 Co-Investment LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	50.000	New York Life Insurance Company	NO	
							Tristan (Holdings) Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners LLP	GBR	NIA	Tristan Capital Limited	Ownership	92.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners LP	GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Incentive Partners LP	GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	GBR	NIA	Curzon Capital Partners III (GP) Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III LP	LUX	NIA	CCP III (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Ollerton Sarl	LUX	NIA	Curzon Capital Partners III LP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III Sarl	LUX	NIA	Curzon Capital Partners III LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III UK Shopping Sarl	LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							PR Kettering Limited	GBR	NIA	CCP III UK Shopping Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Shopping Eastleigh Sarl	LUX	NIA	CCP III UK Shopping Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							White River Developments Limited	LUX	NIA	CCP III UK Shopping Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Shopping Folkstone Sarl	LUX	NIA	CCP III UK Shopping Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Austria Sarl	LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Shopolis Sarl	LUX	NIA	CCP III Austria Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							CCP III Shopolis Sarl	LUX	NIA	Curzon Capital Partners III Sarl	Ownership	10.000	New York Life Insurance Company	NO	
							CCP III Polska Holding Sarl	LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Netherlands Holding BV	NLD	NIA	CCP III Polska Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Nova Investments Sp. z.o.o Sarl	POL	NIA	CCP III Netherlands Holding BV	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Falcon Holding Sarl	LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Stadtgalerie Written GmbH (Germany)		NIA	CCP III Falcon Holding Sarl	Ownership	92.400	New York Life Insurance Company	NO	
							Stadtgalerie Written Marketing GmbH (Germany)		NIA	CCP III Falcon Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Castle Holding Sarl	LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Fieldcustom Sarl	LUX	NIA	CCP III Castle Holding Sarl	Ownership	94.900	New York Life Insurance Company	NO	
							CCP III Dartford JV Sarl	LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Dartford I Sarl	LUX	NIA	CCP III Dartford JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV GP Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	99.000	New York Life Insurance Company	NO	
							CCP IV Incentive Partners LP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV LP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV S.a.r.l.	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt FinCo S.a.r.l.	LUX	NIA	Curzon Capital Partners IV S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1 Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1	ITA	NIA	CCP IV IREF 1 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 2 Holding Sarl	LUX	NIA	Curzon Capital Partners IV Sarl	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							CCP IV Bolt 1 Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	GBR	NIA	CCP IV Bolt 1 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	GBR	NIA	CCP IV Bolt 2 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Bolt Nominee 1 Limited	GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							Bolt Nominee 2 Limited	GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 2 Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Erneside Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Erneside Sarl	LUX	NIA	CCP IV Erneside Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV France Investments Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							OPPCI CCP IV France Investments	FRA	NIA	CCP IV France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	FRA	NIA	OPPCI CCP IV France Investments	Ownership	99.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	FRA	NIA	CCP IV France Investments Sarl	Ownership	1.000	New York Life Insurance Company	NO	
							CCP IV Omagh Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Garden Tower Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Solent Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							The Forum, Solent, Management Company Limited	GBR	NIA	CCP IV Solent Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SBP Management Limited	GBR	NIA	CCP IV Solent Sarl	Ownership	27.830	New York Life Insurance Company	NO	
							CCP IV Kent Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Kent Sarl	LUX	NIA	CCP IV Kent Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) Sarl		NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Kerin Luxembourg Sarl (PUX)		NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV SCSp	LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	74.000	New York Life Insurance Company	NO	
							Kerin Holding Sarl	LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV UK Holding Sarl	LUX	NIA	Kerin Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Cardiff Gate RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Rotherham Foundry RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Warrington Riverside RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Birmingham Ravenside RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Walsall Bescot RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							RW Sofas Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Milton Keynes RP Limited	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Bangor Springill RP Limited Sar l	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Warrington Pinners Brow RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Bolton Central RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners LP	GBR	NIA	EPISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	64.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 3 LP	GBR	NIA	EPISO 3 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 L.P.	GBR	NIA	European Property Investors Special Opportunities 3 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Luxembourg Holding S.a.r.l.	LUX	NIA	EPISO 3 L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Wave Holding S.a.r.l.	LUX	NIA	EPISO 3 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	LUX	NIA	EPISO 4 GP II Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 4 LP	GBR	NIA	EPISO 4 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							EPISO 4 Caeser Holding Sarl	GBR	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							Trophy Value Added Fund	ITA	NIA	EPISO 4 Caeser Holding Sarl	Ownership	74.150	New York Life Insurance Company	NO	
							EPISO 4 Luxembourg Holding Sarl	LUX	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Leo Holding Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Leo Holding BV (NLD)	NLD	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Powilse Power Station BV (NLD)	NLD	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							EP Office 1 Spzzo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 2 Spzzo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Retail Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Apartments Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Hotel Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Seed Holding Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Seed Sarl	LUX	NIA	EPISO 4 Seed Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Flower Holding Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Flower Sarl	LUX	NIA	EPISO 4 Flower Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Armando Holding Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Armando Holding BV	NLD	NIA	EPISO 4 Armando Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Armando Westwijk	NLD	NIA	EPISO 4 Armando Holding BV	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Armando Diemerplien	NLD	NIA	EPISO 4 Armando Holding BV	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Armando Ridderhof	NLD	NIA	EPISO 4 Armando Holding BV	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight GP Limited	GBR	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight LP	GBR	NIA	EPISO 4 Twilight GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Twilight PRS Eclipse 110 DAC	GBR	NIA	EPISO 4 Twilight LP	Ownership	100.000	New York Life Insurance Company	NO	
							Twilight Finance DAC	IRL	NIA	EPISO 4 Twilight LP	Ownership	100.000	New York Life Insurance Company	NO	
							Twilight Ireland PRS Properties Eclipse DAC	IRL	NIA	EPISO 4 Twilight LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 West Holding Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.500	New York Life Insurance Company	NO	
							EPISO 4 Antrim Sarl	LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Banbridge Sarl	LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 France Investments Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							OPPCI EPISO 4 France Investments	FRA	NIA	EPISO 4 France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SAS VDF	FRA	NIA	OPPCI EPISO 4 France Investments	Ownership	100.000	New York Life Insurance Company	NO	
							SCI VDF	FRA	NIA	SAS VDF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP	NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP (United Kingdom)	GBR	NIA	Tristan Capital Partners LLP	Ownership	80.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life LP	GBR	NIA	CCP 5 GP LLP (United Kingdom)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 (GP) Sarl	LUX	NIA	Curzon Capital Partners 5 Long-Life LP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	GBR	NIA	CCP 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 1 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 2 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 3 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 4 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							CCP 5 Jersey Fragco 5 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 6 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 7 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 8 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 9 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 10 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 11 Limited	NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Long-Life Luxembourg S.á.r.l.	LUX	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 LL GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long Life SCSp	LUX	NIA	CCP 5 LL GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Feeder GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Feeder SCSp	LUX	NIA	CCP 5 Feeder GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners SLP	NJ	NIA	EPISO 5 Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 (GP) Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 SCSp-SICAV-SIF	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Co-Investment SCSp	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 (GP) S.a.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Co-Investment SCSp	LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 6 SCSp SICAV-SIF	LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Luxembourg Holding S.a.r.l.	LUX	NIA	European Property Investors Special Opportunities 6 SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre JV Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 1 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 3 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Curado Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Claybrook, S.L.	ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	90.000	New York Life Insurance Company	NO	
							Barnfield Spain, S.L.	ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Macbeth 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Macbeth 4 SRL	BEL	NIA	EPISO 6 Macbeth 2 Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Montague 1 Sarl	LUX	NIA	EPISO 6 Romeo 2 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Moomin Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Sarl	LUX	NIA	EPISO 6 Siem Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Co-Investment SCSp (Jersey)	NJ	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	92.150	New York Life Insurance Company	NO	
							EPISO 6 Panther GP Limited	NJ	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							EPISO 6 Panther JV SLP	NJ	NIA	EPISO 6 Panther GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Hodco Limited	NJ	NIA	EPISO 6 Panther JV SLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Property Limited	NJ	NIA	EPISO 6 Panther Hodco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag St. Andrew Hotel Limited	GBR	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							Raag Hotels Limited	NJ	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Pub Westminster Limited	GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							RAAG OBS Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK OBS Limited	IRL	NIA	RAAG OBS Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Dublin Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Dublin Limited		NIA	Raag Dublin Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kensington Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kesington Hotel Limited	NJ	NIA	Raag Kensington Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Kensington Limited	GBR	NIA	Raag Kesington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Hotel Limited	NJ	NIA	Raag Westminster Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Westminster Limited	NJ	NIA	Raag Westminster Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Hotel Limited	NJ	NIA	Raag Liverpool Street Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Liverpool Street Limited	GBR	NIA	Raag Liverpool Street Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ragg Kings Cross Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kings Cross Hotel Limited	NJ	NIA	Ragg Kings Cross Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK KX Limited	GBR	NIA	Raag Kings Cross Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddintgon Holdings Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddington Hotel Limited	NJ	NIA	Raag Paddintgon Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Paddington Limited	GBR	NIA	Raag Paddington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Canary Wharf Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Canary Wharf Limited	GBR	NIA	Raag Canary Wharf Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Shoreditch Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Shoreditch Limited	GBR	NIA	Raag Shoreditch Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Aberdeen	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Management Limited	GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag P2 Limited	NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners SLP	NJ	NIA	TIPS One Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Income Plus Strategy One SCSp	LUX	NIA	TIPS One GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha Holdings Sarl	LUX	NIA	Tristan Income Plus Strategy One SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha PV I Sarl	LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha PV II Sarl	LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha PV III Sarl	LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	33.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP	NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Asset Management Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP France	GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP NL BV	GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							TCP Poland Spolka z ograniczona odpowiedzialnoscia	POL	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners SCSp	LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							German Property Performance Partners Investors Feeder Verwaltungs GmbH	DEU	NIA	TCP Incentive Partners (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 SCSp	LUX	NIA	EPISO 4 (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	LUX	NIA	Tristan (Holdings) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxco S.á.r.l.	LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxembourg	LUX	NIA	Candriam Group	Ownership	94.892	New York Life Insurance Company	NO	
							Candriam Belgium	BEL	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam France	FRA	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	FRA	NIA	Candriam Belgium	Ownership	3.030	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	FRA	NIA	Candriam France	Ownership	2.520	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Switzerland LLC	CHE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GP	LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	Candriam Luxembourg	Ownership	66.670	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							Kartesia Management SA	LUX	NIA	KTA Holdco	Ownership	33.000	New York Life Insurance Company	NO	
							Kartesia UK Ltd.	GBR	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Belgium	BEL	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit FFS	FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP III	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities III S.C.A., SICAV-SIF	LUX	NIA	Kartesia GP III	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia III Topco S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP IV	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities IV SCS SICAV-SIF	LUX	NIA	Kartesia GP IV	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities IV	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities IV Topco S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Master GP	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V Feeder SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Opportunities I SCS, SICAV-RAIF	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							KASS Unleveled S.á.r.l.	LUX	NIA	Kartesia Senior Opportunities I SCS, SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							KSO I Topco S.á.r.l.	LUX	NIA	KASS Unleveled S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities V S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							Cordius	LUX	NIA	Candriam Luxembourg	Ownership	12.080	New York Life Insurance Company	NO	
							Cordius	LUX	NIA	Candriam Belgium	Ownership	4.970	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Belgium	Ownership	29.430	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Luxembourg	Ownership	73.040	New York Life Insurance Company	NO	
							IndexIQ	LUX	NIA	Cordius CIG	Ownership	0.400	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Corporate Euro Bond	LUX	NIA	Cordius CIG	Ownership	0.180	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable EMU Equity	LUX	NIA	Cordius CIG	Ownership	13.280	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Europe Equity	LUX	NIA	Cordius CIG	Ownership	0.270	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Japan Equity	LUX	NIA	Cordius CIG	Ownership	0.180	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Sovereign Euro Bond	LUX	NIA	Cordius CIG	Ownership	0.530	New York Life Insurance Company	NO	
							Candriam Absolute Return	LUX	NIA	Cordius CIG	Ownership	0.350	New York Life Insurance Company	NO	
							Candriam Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.210	New York Life Insurance Company	NO	
							Candriam Bonds Capital Securities	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	17.030	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Debt Local Currencies	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Corporate	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Total Return	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Euro Long Term	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds International	LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Diversified Futures	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.100	New York Life Insurance Company	NO	
							Candriam Equities L EMU Innovation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Meta Globe	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	19.960	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Impact One	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	30.620	New York Life Insurance Company	NO	
							Candriam L	LUX	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							Candriam L Dynamic Asset Allocation	LUX	NIA	Cordius CIG	Ownership	4.540	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Income & Growth	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Premia	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam M	LUX	NIA	Cordius CIG	Ownership	5.100	New York Life Insurance Company	NO	
							Candriam M Global Trading	LUX	NIA	Cordius CIG	Ownership	0.060	New York Life Insurance Company	NO	
							Candriam M Impact Finance	LUX	NIA	Cordius CIG	Ownership	12.080	New York Life Insurance Company	NO	
							Candriam M Multi Strategies	LUX	NIA	Cordius CIG	Ownership	0.080	New York Life Insurance Company	NO	
							Candriam Money Market	LUX	NIA	Candriam Luxembourg	Other	0.310	New York Life Insurance Company	NO	
							Candriam Money Market Euro	LUX	NIA	Candriam Money Market	Other	0.170	New York Life Insurance Company	NO	
							Candriam Money Market Euro AAA	LUX	NIA	Cordius CIG	Other	0.520	New York Life Insurance Company	NO	
							Candriam Money Market Usd Sustainable	LUX	NIA	Candriam Money Market	Other	0.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Candriam Multi-Strategies	FRA	NIA	Candriam Belgium	Ownership	16.770	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	FRA	NIA	Candriam France	Ownership	25.720	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	FRA	NIA	Candriam Luxembourg	Ownership	59.080	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Canrdriam Risk Arbitrage	FRA	NIA	Cordius CIG	Ownership	17.110	New York Life Insurance Company	NO	
							Candriam Sustainable	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.100	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global Convertible	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Impact	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	44.370	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Impact	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Future Mobility	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam World Alternative	LUX	NIA	Cordius CIG	Ownership	16.740	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	LUX	NIA	Cordius CIG	Ownership	16.770	New York Life Insurance Company	NO	
							Cleome Index Euro Long Term Bonds	LUX	NIA	Cleome Index	Ownership	0.070	New York Life Insurance Company	NO	
							Cleome Index Short Term Bonds	LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							Cleome Index World Equities	LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							NYLIM GF	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	22.180	New York Life Insurance Company	NO	
							NYLIM GF	LUX	NIA	New York Life Investment Management LLC	Ownership	26.140	New York Life Insurance Company	NO	
							NYLIM GF	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	37.480	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							NYLIM GF US Corporate Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM GF US High Yield Corporate Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
							NYLIM GF US High Yield Corporate Bonds	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	24.460	New York Life Insurance Company	NO	
							NYLIM GF US High Yield Corporate Bonds	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Paricor	LUX	NIA	Cordius CIG	Ownership	0.060	New York Life Insurance Company	NO	
							Paricor Patrimonium	LUX	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited	AUS	NIA	New York Life Investment Management Holdings II International	Ownership	80.130	New York Life Insurance Company	NO	
							Ausbil Australia Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Asset Management Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global Infrastructure Pty. Limited	AUS	NIA	Ausbil Investment Management Limited	Ownership	55.000	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited Employee Share Trust	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global SmallCap Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	30.380	New York Life Insurance Company	NO	
							Ausbil Long Short Focus Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	22.790	New York Life Insurance Company	NO	
			56-2412827		0000914898		NYLIFE Distributors LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
				3663273			Huntsville NYL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Forest Park NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 4 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 1-2-3 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 17, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 20, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Mantua Grove LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Lot 1.01 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND JV LLC	DE	NIA	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	NO	
							NJIND Hook Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue Urban Renewal LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Corbin Street LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2951535				REEP-MF Cumberland TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-1807159				Cumberland Apartments, LLC	TN	NIA	REEP-MF Cumberland TN LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Enclave TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Marina Landing WA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SP Marina Landing LLC	DE	NIA	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	NO	
							REEP-MF Mira Loma II TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Mira Loma II, LLC	DE	NIA	REEP-MF Mira Loma II TX LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF Summitt Ridge CO LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Woodridge IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OF Centerpointe VA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Centerpointe Fairfax Holdings LLC	DE	NIA	REEP-OF Centerpointe VA LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-OFC 575 Lex NY LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 575 Lex NY GP LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Maple REEP-OFC 575 Lex Holdings LP	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Maple REEP-OFC 575 Lex Owner LLC	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-RTL SASI GA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Bradford PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Royal Centre GA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL CTC NY LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							5005 LBJ Tower LLC	DE	NIA	REEP-RTL CTC NY LLC	Ownership	97.000	New York Life Insurance Company	NO	
							REEP-OFC/RTL MARKET ROSS TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1842612				MARKET ROSS TX JV LLC	DE	NIA	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company	NO	
			61-1808552				MARKET ROSS TX GARAGE OWNER LC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4852864				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			32-0511592				MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Mallory TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							3665 Mallory JV LLC	DE	NIA	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	NO	
							REEP-OFC Water Ridge NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wynnewood PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1018932				Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU Fayetteville NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							501 Fayetteville JV LLC	DE	NIA	REEP-MU Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	NO	
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU SOUTH GRAHAM NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MU SOUTH GRAHAM NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM OWNER LLC	DE	NIA	401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND COMMERCE CITY CO LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-BRENNAN COMMERCE CITY JV LLC	DE	NIA	REEP-IND COMMERCE CITY CO LLC	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-OFC Mass Ave MA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3570605				REEP-MF FARMINGTON IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3582543				REEP-MARQUETTE FARMINGTON JV LLC	DE	NIA	REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company	NO	
			85-3602362				REEP-MARQUETTE FARMINGTON OWNER LLC	DE	NIA	REEP-MARQUETTE FARMINGTON JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2888368				REEP-MF BELLEVUE STATION WA LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-LP BELLEVUE STATION JV LLC	DE	NIA	REEP-MF BELLEVUE STATION WA LLC	Ownership	86.150	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT AZ LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT JV LLC	DE	NIA	REEP-HINES ENCLAVE POINT AZ LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF WILDHORSE RANCH TX LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-MP WILDHORSE RANCH JV LLC	DE	NIA	REEP-MF WILDHORSE RANCH TX LLC	Ownership	100.000	New York Life Insurance Company	NO	

Asterisk	Explanation
1	Contractual Client - Madison Capital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio.
2	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares.
3	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares.
4	Investment Pool - Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
5	Reliance Relationship - Entire proceeds of the entity are invested in a funding agreement of the Company.
6	Energy Contracts and Aircraft Loans Investments - with 100% of the investments coming from the Company and its wholly owned affiliate New York Life Insurance and Annuity Corporation.
7	Control of this entity is pursuant to an investment management contract with Apogem Capital LLC, or affiliate, not through ownership of voting interests.
8	Investment Pool - Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
9	Control of this entity is pursuant to a management contract with NYL Investors LLC.
10	Ausbil Investment Management Limited has sole authority over the management of the fund.
11	Investment Pool - Bankruptcy-remote special purpose investment pool vehicle for issuing notes.
12	Investment Pool - Investment pool of leveraged loans managed by Flatiron RR LLC, Manager Series.

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
66915	13-5582869	New York Life Insurance Company (Parent)	477,992,976	25,996,400	(619,926,837)					(3,495,425,528)	(3,611,362,989)	
91596	13-3044743	New York Life Insurance and Annuity Corporation	344,568,709		982,608,393						1,327,177,102	
	13-4199614	New York Life Enterprises LLC		(259,996,400)	(23,393,031)						(283,389,431)	
81353	52-1530175	NYLIFE Insurance Company of Arizona		250,000,000	(45,524,757)						204,475,243	
	52-2206685	New York Life Investment Management Holdings LLC	(198,000,000)		(93,224,723)						(291,224,723)	
	13-4081725	NYLIFE LLC		(16,000,000)	(1,069,742)						(17,069,742)	
	46-4293486	NYL Investors LLC	(165,000,000)		(72,049,929)						(237,049,929)	
	36-4715120	Madison Capital Funding LLC	(506,071,118)	18,928,882						3,495,425,528	3,008,283,292	
65498	23-1503749	Life Insurance Company of North America	46,509,433	(18,928,882)	(127,345,493)						(99,764,942)	
64548	13-2556568	New York Life Group Insurance Company of NY			(73,881)						(73,881)	
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
New York Life Insurance Company	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Insurance and Annuity Corporation	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Insurance Company of Arizona	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
Life Insurance Company of North America	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Group Insurance Company of NY	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]
12. Trusteed Surplus Statement [Document Identifier 490]
18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
19. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
22. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
24. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]
25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

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

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

39. Credit Insurance Experience Exhibit [Document Identifier 230]

41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]

42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

44. Variable Annuities Supplement [Document Identifier 286]

47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Unearned reinsurance premium recoverable	88,409,391		88,409,391	87,632,808
2505.	Collateral assignments	54,706,187		54,706,187	52,288,096
2506.	Federal employees' group life conversion pool fund	4,747,512		4,747,512	5,191,999
2507.	Administrative and other fees due and unpaid	4,017,634		4,017,634	6,926,347
2508.	Amount due for undelivered securities	144,768	144,764	4	
2509.	Overfunded pension and postretirement assets	474,626,730	474,626,730		
2510.	Suspense and clearing	202,238,003	202,238,003		
2511.	Miscellaneous assets	32,220,760	32,220,760		
2597.	Summary of remaining write-ins for Line 25 from overflow page	861,110,985	709,230,257	151,880,728	152,039,250

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Obligations under structured settlement agreements	148,488,779	147,408,551
2505.	Other payable	32,332,717	44,711,966
2506.	Liability for interest on claims	13,781,646	27,084,150
2507.	Contingent liability	11,616,047	50,979,687
2508.	Deferred gains liability	6,187,225	7,839,330
2509.	Reserves required on certain group annuity separate accounts	4,876,754	9,872,083
2510.	Adjustment to agents' progress sharing plan liability	3,794,031	3,850,655
2511.	Deferred liability rebate commission	2,209,468	2,750,574
2512.	Deferred rent payable	(900,667)	(1,200,599)
2513.	(Overfunded) unfunded postretirement obligations for employees and agents	(173,315,678)	(140,339,062)
2597.	Summary of remaining write-ins for Line 25 from overflow page	49,070,322	152,957,335

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Other expenses	4,437,966	(1,059,709)
2705.	Other deductions for reinsurance	2,658,103	8,209,553
2706.	Fines, penalties and fees from regulatory authorities	73,441	969,730
2797.	Summary of remaining write-ins for Line 27 from overflow page	7,169,510	8,119,574

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Change in overfunded postretirement plan asset	30,139,985	48,863,615
5305.	Change in special reserves on certain group annuity contracts	4,995,329	(5,393,315)
5306.	Other	23,042	
5307.	Change in liability for pension benefits	(26,391,225)	301,518,271
5308.	Amortization of goodwill	(418,007,424)	(417,998,082)
5397.	Summary of remaining write-ins for Line 53 from overflow page	(409,240,293)	(73,009,511)

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Amount due for undelivered securities	144,764	1,008,849	864,085
2505.	Aircraft		1,975,563	1,975,563
2597.	Summary of remaining write-ins for Line 25 from overflow page	144,764	2,984,412	2,839,648

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Other expense	4,437,967	4,433,768	25		4,150	24			
2705. Other deductions for reinsurance	2,658,102	2,658,102							
2706. Fines, penalties and fees from regulatory authorities	73,441	193,938	(153,535)	3,323	15,050	14,665			
2797. Summary of remaining write-ins for Line 27 from overflow page	7,169,510	7,285,808	(153,510)	3,323	19,200	14,689			

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 27

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
2704. Other expense	4,433,760		4,432,306	1,259		179	16					
2705. Other deductions for reinsurance	2,658,102		2,658,102									
2706. Fines, penalties and fees from regulatory authorities	193,938		170,159	23,765							14	
2797. Summary of remaining write-ins for Line 27 from overflow page	7,285,800		7,260,567	25,024		179	16				14	

Additional Write-ins for Analysis of Operations - Group Life Insurance Line 27

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
2704. Change in special reserves on certain group policies	(3,835,856)		(3,835,856)						
2705. Other expense	25							25	
2797. Summary of remaining write-ins for Line 27 from overflow page	(3,835,831)		(3,835,856)					25	

Additional Write-ins for Analysis of Operations - Accident and Health Line 27

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
2704. Other expense	24										4	20	
2705. Interest on benefit plans for employees and agents													
2797. Summary of remaining write-ins for Line 27 from overflow page	24										4	20	

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	8,596,397,228	4.117	8,596,397,254		8,596,397,254	4.140
1.02 All other governments	890,352,007	0.426	890,352,005		890,352,005	0.429
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	20,387,248,102	9.763	20,387,248,067		20,387,248,067	9.819
1.06 Industrial and miscellaneous	100,709,761,724	48.228	100,709,761,691		100,709,761,691	48.505
1.07 Hybrid securities	511,745	0.000	511,745		511,745	0.000
1.08 Parent, subsidiaries and affiliates	3,683,968,102	1.764	3,683,968,102		3,683,968,102	1.774
1.09 SVO identified funds	1,466,287,301	0.702	1,466,287,301		1,466,287,301	0.706
1.10 Unaffiliated bank loans	953,388,710	0.457	953,388,708		953,388,708	0.459
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	136,687,914,919	65.457	136,687,914,873		136,687,914,873	65.834
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	163,707,135	0.078	163,707,136		163,707,136	0.079
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	163,707,135	0.078	163,707,136		163,707,136	0.079
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	169,901,337	0.081	169,901,338		169,901,338	0.082
3.02 Industrial and miscellaneous Other (Unaffiliated)	209,028,514	0.100	209,028,515		209,028,515	0.101
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	14,200,679,248	6.800	13,191,450,070		13,191,450,070	6.353
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds	172,773,499	0.083	172,773,498		172,773,498	0.083
3.09 Total common stocks	14,752,382,598	7.065	13,743,153,421		13,743,153,421	6.619
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages	600,642	0.000	600,642		600,642	0.000
4.03 Commercial mortgages	21,675,572,608	10.380	21,675,572,608		21,675,572,608	10.440
4.04 Mezzanine real estate loans	427,447,346	0.205	427,447,346		427,447,346	0.206
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	22,103,620,596	10.585	22,103,620,596		22,103,620,596	10.646
5. Real estate (Schedule A):						
5.01 Properties occupied by company	295,529,297	0.142	295,529,297		295,529,297	0.142
5.02 Properties held for production of income	2,228,021,104	1.067	2,228,021,101		2,228,021,101	1.073
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate	2,523,550,401	1.208	2,523,550,398		2,523,550,398	1.215
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	75,370,969	0.036	75,370,968		75,370,968	0.036
6.02 Cash equivalents (Schedule E, Part 2)	3,473,133,949	1.663	3,473,133,952		3,473,133,952	1.673
6.03 Short-term investments (Schedule DA)	45,555,034	0.022	45,555,033		45,555,033	0.022
6.04 Total cash, cash equivalents and short-term investments	3,594,059,952	1.721	3,594,059,953		3,594,059,953	1.731
7. Contract loans	12,907,076,569	6.181	12,904,969,467		12,904,969,467	6.215
8. Derivatives (Schedule DB)	1,474,370,005	0.706	1,474,370,005		1,474,370,005	0.710
9. Other invested assets (Schedule BA)	14,347,947,122	6.871	14,163,358,081		14,163,358,081	6.822
10. Receivables for securities	18,551,089	0.009	18,551,089		18,551,089	0.009
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	248,661,856	0.119	248,661,856		248,661,856	0.120
13. Total invested assets	208,821,842,242	100.000	207,625,916,875		207,625,916,875	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		2,301,454,089
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	445,359,715	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	81,294,691	526,654,406
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(183,408,470)	
	3.2 Totals, Part 3, Column 11	46,707,822	(136,700,648)
4.	Total gain (loss) on disposals, Part 3, Column 18		66,117,029
5.	Deduct amounts received on disposals, Part 3, Column 15		126,951,914
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	105,186,662	
	8.2 Totals, Part 3, Column 9	1,835,905	107,022,567
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		2,523,550,396
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		2,523,550,396

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		22,049,338,238
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,959,363,895	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	205,515,914	2,164,879,810
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	12,874,468	
	3.2 Totals, Part 3, Column 11	2,032,161	14,906,629
4.	Accrual of discount		5,791,214
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	(70,938,831)	
	5.2 Totals, Part 3, Column 8		(70,938,831)
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		2,056,949,219
8.	Deduct amortization of premium and mortgage interest points and commitment fees		526,270
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10	2,880,977	2,880,977
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		22,103,620,594
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		22,103,620,594
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		22,103,620,594

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		14,203,760,174
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	618,512,116	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,339,920,968	1,958,433,083
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		719,397
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(25,506,886)	
	5.2 Totals, Part 3, Column 9	78,030,680	52,523,794
6.	Total gain (loss) on disposals, Part 3, Column 19		(3,951,204)
7.	Deduct amounts received on disposals, Part 3, Column 16		1,535,878,396
8.	Deduct amortization of premium and depreciation		166,602,239
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	75,332,260	
	9.2 Totals, Part 3, Column 14	10,680,056	86,012,316
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	235,089,127	
	10.2 Totals, Part 3, Column 11	11,980,676	247,069,803
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		14,347,947,122
12.	Deduct total nonadmitted amounts		184,589,041
13.	Statement value at end of current period (Line 11 minus Line 12)		14,163,358,080

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		144,113,107,372
2.	Cost of bonds and stocks acquired, Part 3, Column 7		23,212,703,651
3.	Accrual of discount		391,328,067
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	31,131,709	
	4.2. Part 2, Section 1, Column 15	(15,772,255)	
	4.3. Part 2, Section 2, Column 13	222,748,331	
	4.4. Part 4, Column 11	(249,698,015)	(11,590,230)
5.	Total gain (loss) on disposals, Part 4, Column 19		36,534,661
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		16,258,451,466
7.	Deduct amortization of premium		120,192,357
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	253,510,731	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	720,367	
	8.4. Part 4, Column 15	36,307,578	290,538,676
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	38,864,696	
	9.2. Part 2, Section 1, Column 17	2,005,065	
	9.3. Part 2, Section 2, Column 14	7,234,488	
	9.4. Part 4, Column 13	12,108,617	60,212,866
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		10,239,119
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		151,604,004,627
12.	Deduct total nonadmitted amounts		1,009,229,169
13.	Statement value at end of current period (Line 11 minus Line 12)		150,594,775,458

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	8,596,397,228	6,190,846,794	8,297,282,495	11,048,047,683
Governments	2. Canada	291,568,270	295,268,318	306,909,092	274,476,074
(Including all obligations guaranteed by governments)	3. Other Countries	598,783,737	601,288,187	462,408,921	707,590,816
	4. Totals	9,486,749,235	7,087,403,299	9,066,600,508	12,030,114,573
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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	20,387,248,102	19,440,066,852	18,976,107,639	23,911,767,014
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	80,433,856,261	75,068,321,221	80,680,690,280	79,914,586,819
	9. Canada	2,909,013,504	2,802,595,697	2,927,980,220	2,937,894,846
	10. Other Countries	19,787,079,715	18,811,605,153	20,053,616,517	19,792,415,892
	11. Totals	103,129,949,480	96,682,522,071	103,662,287,017	102,644,897,557
Parent, Subsidiaries and Affiliates	12. Totals	3,683,968,102	3,664,594,517	3,683,602,844	3,684,252,564
	13. Total Bonds	136,687,914,919	126,874,586,739	135,388,598,008	142,271,031,708
PREFERRED STOCKS	14. United States	161,328,745	161,342,732	120,235,157	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries	2,378,390	2,378,390	2,256,390	
	17. Totals	163,707,135	163,721,122	122,491,547	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	163,707,135	163,721,122	122,491,547	
COMMON STOCKS	20. United States	425,608,212	425,608,212	323,266,664	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	15,821,435	15,821,435	17,625,029	
	22. Other Countries	110,273,703	110,273,703	55,552,048	
	23. Totals	551,703,350	551,703,350	396,443,741	
Parent, Subsidiaries and Affiliates	24. Totals	14,200,679,248	14,200,679,248	11,028,177,861	
	25. Total Common Stocks	14,752,382,598	14,752,382,598	11,424,621,602	
	26. Total Stocks	14,916,089,733	14,916,103,720	11,547,113,149	
	27. Total Bonds and Stocks	151,604,004,652	141,790,690,459	146,935,711,157	

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 Col. 7 as a % of Line 12.7	9 Total from Col. 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	2,008,564,066	724,197,190	724,520,809	1,467,130,049	5,478,497,589	XXX	10,402,909,703	7.4	10,208,772,001	7.8	10,389,717,933	13,191,770
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	2,008,564,066	724,197,190	724,520,809	1,467,130,049	5,478,497,589	XXX	10,402,909,703	7.4	10,208,772,001	7.8	10,389,717,933	13,191,770
2. All Other Governments												
2.1 NAIC 1	27,200,975	158,977,742	394,797,143	114,759,511	53,234,219	XXX	748,969,590	0.5	729,778,283	0.6	698,861,859	50,107,731
2.2 NAIC 2		42,534,846	33,168,375	9,194,152	15,217,222	XXX	100,114,595	0.1	65,430,379	0.0	77,423,623	22,690,972
2.3 NAIC 3	4,228,068	19,792,081	12,342,483	1,745,342	9,679,800	XXX	47,787,774	0.0	17,513,405	0.0	36,946,218	10,841,556
2.4 NAIC 4			2,576,882			XXX	2,576,882	0.0			2,576,882	
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	31,429,043	221,304,669	442,884,883	125,699,005	78,131,241	XXX	899,448,841	0.6	812,722,067	0.6	815,808,582	83,640,259
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	281,181,417	1,951,083,084	5,540,158,788	6,090,440,308	5,676,610,385	XXX	19,539,473,982	14.0	19,458,085,903	14.8	19,482,766,371	56,707,611
5.2 NAIC 2		12,096,566	136,926,100	397,023,736	277,327,423	XXX	823,373,825	0.6	841,043,408	0.6	749,123,825	74,250,000
5.3 NAIC 3						XXX			54,721,539	0.0		
5.4 NAIC 4				23,940,000		XXX	23,940,000	0.0			23,940,000	
5.5 NAIC 5	3,496	51,237	94,434	116,680	194,412	XXX	460,259	0.0	308,757	0.0	460,260	(1)
5.6 NAIC 6						XXX						
5.7 Totals	281,184,913	1,963,230,887	5,677,179,322	6,511,520,724	5,954,132,220	XXX	20,387,248,066	14.6	20,354,159,607	15.5	20,256,290,456	130,957,610

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 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	4,315,189,961	17,974,421,397	14,555,959,773	8,946,986,036	12,307,524,618	XXX	58,100,081,785	41.6	53,606,688,419	40.9	27,502,308,126	30,597,773,659
6.2 NAIC 2	1,928,146,822	12,141,764,509	13,623,093,684	4,915,390,775	4,208,914,604	XXX	36,817,310,394	26.4	34,577,352,985	26.4	18,498,997,223	18,318,313,171
6.3 NAIC 3	217,169,116	2,229,309,377	1,804,186,710	63,456,089	39,048,925	XXX	4,353,170,217	3.1	4,228,204,027	3.2	993,101,873	3,360,068,344
6.4 NAIC 4	157,692,591	1,344,771,695	736,376,205	34,571,155	4,807,428	XXX	2,278,219,074	1.6	1,922,349,069	1.5	351,455,614	1,926,763,460
6.5 NAIC 5	67,744,976	227,653,210	27,822,603	2,784,896	987,999	XXX	326,993,684	0.2	278,081,393	0.2	40,586,202	286,407,482
6.6 NAIC 6	3,741,286	15,471,697	15,280,380	702,497		XXX	35,195,860	0.0	46,971,874	0.0	12,989,846	22,206,014
6.7 Totals	6,689,684,752	33,933,391,885	30,762,719,355	13,963,891,448	16,561,283,574	XXX	101,910,971,014	72.9	94,659,647,767	72.2	47,399,438,884	54,511,532,130
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3		511,745				XXX	511,745	0.0	517,202	0.0		511,745
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals		511,745				XXX	511,745	0.0	517,202	0.0		511,745
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	22,009,729	146,948,486	22,461,819			XXX	191,420,034	0.1	185,979,047	0.1		191,420,034
8.2 NAIC 2		3,425,707,451	2,875,549			XXX	3,428,583,000	2.5	3,652,864,100	2.8		3,428,583,000
8.3 NAIC 3		2,438,761	61,526,306			XXX	63,965,067	0.0	69,388,498	0.1	1,109,040	62,856,027
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals	22,009,729	3,575,094,698	86,863,674			XXX	3,683,968,101	2.6	3,908,231,645	3.0	1,109,040	3,682,859,061
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	1,032,137,140	1,032,137,140	0.7	22,227,070	0.0	1,032,137,140	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	434,150,161	434,150,161	0.3	142,179,530	0.1	434,150,161	
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX	1,466,287,301	1,466,287,301	1.0	164,406,600	0.1	1,466,287,301	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2		22,037,973	16,074,295			XXX	38,112,268	0.0	28,289,508	0.0		38,112,268
10.3 NAIC 3		128,231,964	72,441,822			XXX	200,673,786	0.1	243,676,406	0.2		200,673,786
10.4 NAIC 4	4,117,266	616,856,992	57,808,358			XXX	678,782,616	0.5	711,353,567	0.5		678,782,616
10.5 NAIC 5	2,772,805	27,372,184	2,645,089			XXX	32,790,078	0.0	31,440,766	0.0		32,790,078
10.6 NAIC 6	1,902,640	1,127,319				XXX	3,029,959	0.0	3,005,782	0.0		3,029,959
10.7 Totals	8,792,711	795,626,432	148,969,564			XXX	953,388,707	0.7	1,017,766,029	0.8		953,388,707
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 6,654,146,148	20,955,627,899	21,237,898,332	16,619,315,904	23,515,866,811		88,982,855,094	63.7	XXX	XXX	58,073,654,289	30,909,200,805
12.2 NAIC 2	(d) 1,928,146,822	15,644,141,345	13,812,138,003	5,321,608,663	4,501,459,249	1,032,137,140	42,239,631,222	30.2	XXX	XXX	20,357,681,811	21,881,949,411
12.3 NAIC 3	(d) 221,397,184	2,380,283,928	1,950,497,321	65,201,431	48,728,725		4,666,108,589	3.3	XXX	XXX	1,031,157,131	3,634,951,458
12.4 NAIC 4	(d) 161,809,857	1,961,628,687	796,761,445	58,511,155	4,807,428	434,150,161	3,417,668,733	2.4	XXX	XXX	812,122,657	2,605,546,076
12.5 NAIC 5	(d) 70,521,277	255,076,631	30,562,126	2,901,576	1,182,411		(c) 360,244,021	0.3	XXX	XXX	41,046,462	319,197,559
12.6 NAIC 6	(d) 5,643,926	16,599,016	15,280,380	702,497			(c) 38,225,819	0.0	XXX	XXX	12,989,846	25,235,973
12.7 Totals	9,041,665,214	41,213,357,506	37,843,137,607	22,068,241,226	28,072,044,624	1,466,287,301	(b) 139,704,733,478	100.0	XXX	XXX	80,328,652,196	59,376,081,282
12.8 Line 12.7 as a % of Col. 7	6.5	29.5	27.1	15.8	20.1	1.0	100.0	XXX	XXX	XXX	57.5	42.5
13. Total Bonds Prior Year												
13.1 NAIC 1	5,243,393,577	18,313,276,273	21,771,782,412	15,315,752,362	23,545,099,029		XXX	XXX	84,189,303,653	64.2	55,400,563,182	28,788,740,471
13.2 NAIC 2	1,833,788,465	13,637,973,986	13,981,285,008	5,981,571,118	3,730,361,803	22,227,070	XXX	XXX	39,187,207,450	29.9	18,226,494,053	20,960,713,397
13.3 NAIC 3	170,321,422	1,971,125,275	2,278,101,692	139,857,652	54,615,036		XXX	XXX	4,614,021,077	3.5	1,199,636,662	3,414,384,415
13.4 NAIC 4	88,409,096	1,437,861,476	1,080,219,640	25,340,947	1,871,477	142,179,530	XXX	XXX	2,775,882,166	2.1	403,398,775	2,372,483,391
13.5 NAIC 5	28,660,222	219,837,060	59,355,343	1,224,378	753,913		XXX	XXX	(c) 309,830,916	0.2	66,793,157	243,037,759
13.6 NAIC 6	7,504,554	21,878,069	10,243,361	1,027,483	9,324,189		XXX	XXX	(c) 49,977,656	0.0	10,630,286	39,347,370
13.7 Totals	7,372,077,336	35,601,952,139	39,180,987,456	21,464,773,940	27,342,025,447	164,406,600	XXX	XXX	(b) 131,126,222,918	100.0	75,307,516,115	55,818,706,803
13.8 Line 13.7 as a % of Col. 9	5.6	27.2	29.9	16.4	20.9	0.1	XXX	XXX	100.0	XXX	57.4	42.6
14. Total Publicly Traded Bonds												
14.1 NAIC 1	4,232,266,547	10,222,349,029	13,548,771,691	11,719,920,520	18,350,346,502		58,073,654,289	41.6	55,400,563,182	42.2	58,073,654,289	XXX
14.2 NAIC 2	663,001,496	5,381,465,137	7,321,669,119	2,277,627,906	3,681,781,014	1,032,137,140	20,357,681,812	14.6	18,226,494,053	13.9	20,357,681,812	XXX
14.3 NAIC 3	59,017,596	521,302,156	398,259,387	19,600,334	32,977,659		1,031,157,132	0.7	1,199,636,662	0.9	1,031,157,132	XXX
14.4 NAIC 4	25,764,923	229,930,897	91,496,283	30,780,393		434,150,161	812,122,657	0.6	403,398,775	0.3	812,122,657	XXX
14.5 NAIC 5	267,649	37,739,379	325,557	2,049,930	663,947		41,046,462	0.0	66,793,157	0.1	41,046,462	XXX
14.6 NAIC 6	34,728	383,638	12,391,553	179,927			12,989,846	0.0	10,630,286	0.0	12,989,846	XXX
14.7 Totals	4,980,352,939	16,393,170,236	21,372,913,590	14,050,159,010	22,065,769,122	1,466,287,301	80,328,652,198	57.5	75,307,516,115	57.4	80,328,652,198	XXX
14.8 Line 14.7 as a % of Col. 7	6.2	20.4	26.6	17.5	27.5	1.8	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	3.6	11.7	15.3	10.1	15.8	1.0	57.5	XXX	XXX	XXX	57.5	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	2,421,879,601	10,733,278,870	7,689,126,641	4,899,395,384	5,165,520,309		30,909,200,805	22.1	28,788,740,471	22.0	XXX	30,909,200,805
15.2 NAIC 2	1,265,145,326	10,262,676,208	6,490,468,884	3,043,980,757	819,678,235		21,881,949,410	15.7	20,960,713,397	16.0	XXX	21,881,949,410
15.3 NAIC 3	162,379,588	1,858,981,772	1,552,237,934	45,601,097	15,751,066		3,634,951,457	2.6	3,414,384,415	2.6	XXX	3,634,951,457
15.4 NAIC 4	136,044,934	1,731,697,790	705,265,162	27,730,762	4,807,428		2,605,546,076	1.9	2,372,483,391	1.8	XXX	2,605,546,076
15.5 NAIC 5	70,253,628	217,337,252	30,236,569	851,646	518,464		319,197,559	0.2	243,037,759	0.2	XXX	319,197,559
15.6 NAIC 6	5,609,198	16,215,378	2,888,827	522,570			25,235,973	0.0	39,347,370	0.0	XXX	25,235,973
15.7 Totals	4,061,312,275	24,820,187,270	16,470,224,017	8,018,082,216	6,006,275,502		59,376,081,280	42.5	55,818,706,803	42.6	XXX	59,376,081,280
15.8 Line 15.7 as a % of Col. 7	6.8	41.8	27.7	13.5	10.1		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.9	17.8	11.8	5.7	4.3		42.5	XXX	XXX	XXX	XXX	42.5

(a) Includes $ 24,098,845,690 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 3,013,334,075 current year of bonds with Z designations and $ 1,988,484,366 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.

(c) Includes $ 22,070,188 current year, $ 4,517,754 prior year of bonds with 5GI designations and $ 23,906,951 current year, $ 29,908,210 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 $ 2,697,087,860 ; NAIC 2 $ 317,958,941 ; NAIC 3 $ 1,771,825 ; NAIC 4 $; NAIC 5 $; NAIC 6 $

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 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,915,381,461	200,238,687	73,816,018	968,543,449	5,438,618,992	XXX	8,596,598,607	6.2	8,350,298,112	6.4	8,594,903,285	1,695,322
1.02 Residential Mortgage-Backed Securities	20,815,904	109,314,504	152,636,797	160,345,208	11,090,238	XXX	454,202,651	0.3	475,232,735	0.4	454,202,652	(1)
1.03 Commercial Mortgage-Backed Securities	69,822,820	407,176,905	494,057,866	338,241,392	28,788,358	XXX	1,338,087,341	1.0	1,366,610,767	1.0	1,338,087,341	
1.04 Other Loan-Backed and Structured Securities	2,543,881	7,467,094	4,010,128			XXX	14,021,103	0.0	16,630,387	0.0	2,524,655	11,496,448
1.05 Totals	2,008,564,066	724,197,190	724,520,809	1,467,130,049	5,478,497,588	XXX	10,402,909,702	7.4	10,208,772,001	7.8	10,389,717,933	13,191,769
2. All Other Governments												
2.01 Issuer Obligations	31,429,043	221,304,669	442,884,883	125,699,005	78,131,241	XXX	899,448,841	0.6	812,722,066	0.6	815,808,583	83,640,258
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	31,429,043	221,304,669	442,884,883	125,699,005	78,131,241	XXX	899,448,841	0.6	812,722,066	0.6	815,808,583	83,640,258
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	53,828,648	567,125,989	2,509,139,759	4,827,365,088	5,839,508,829	XXX	13,796,968,313	9.9	13,292,980,126	10.1	13,666,010,702	130,957,611
5.02 Residential Mortgage-Backed Securities	207,057,309	1,205,649,239	1,546,616,580	1,441,031,310	109,396,759	XXX	4,509,751,197	3.2	4,908,976,703	3.7	4,509,751,197	
5.03 Commercial Mortgage-Backed Securities	20,298,956	190,455,659	1,621,422,982	243,124,327	5,226,633	XXX	2,080,528,557	1.5	2,152,202,781	1.6	2,080,528,556	1
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	281,184,913	1,963,230,887	5,677,179,321	6,511,520,725	5,954,132,221	XXX	20,387,248,067	14.6	20,354,159,610	15.5	20,256,290,455	130,957,612
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	4,611,017,446	22,811,404,738	24,906,765,312	12,298,297,710	15,708,842,365	XXX	80,336,327,571	57.5	73,961,414,422	56.4	41,493,270,741	38,843,056,830
6.02 Residential Mortgage-Backed Securities	89,502,411	324,738,654	333,258,393	679,083,316	465,187,503	XXX	1,891,770,277	1.4	1,933,164,151	1.5	153,338,682	1,738,431,595
6.03 Commercial Mortgage-Backed Securities	836,368,727	4,045,867,265	2,529,216,315	87,000,000		XXX	7,498,452,307	5.4	7,348,724,292	5.6	5,453,462,927	2,044,989,380
6.04 Other Loan-Backed and Structured Securities	1,152,796,168	6,751,381,229	2,993,479,336	899,510,422	387,253,706	XXX	12,184,420,861	8.7	11,416,344,899	8.7	299,366,535	11,885,054,326
6.05 Totals	6,689,684,752	33,933,391,886	30,762,719,356	13,963,891,448	16,561,283,574	XXX	101,910,971,016	72.9	94,659,647,764	72.2	47,399,438,885	54,511,532,131
7. Hybrid Securities												
7.01 Issuer Obligations		511,745				XXX	511,745	0.0	517,202	0.0		511,745
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals		511,745				XXX	511,745	0.0	517,202	0.0		511,745
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations		3,422,043,000				XXX	3,422,043,000	2.4	3,646,324,100	2.8		3,422,043,000
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities	22,009,729	153,051,699	86,863,674			XXX	261,925,102	0.2	261,907,545	0.2	1,109,040	260,816,062
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals	22,009,729	3,575,094,699	86,863,674			XXX	3,683,968,102	2.6	3,908,231,645	3.0	1,109,040	3,682,859,062

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 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	1,466,287,301	1,466,287,301	1.0	164,406,600	0.1	1,466,287,301	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	8,792,711	795,626,432	148,969,565			XXX	953,388,708	0.7	1,017,766,029	0.8		953,388,708
10.03 Totals	8,792,711	795,626,432	148,969,565			XXX	953,388,708	0.7	1,017,766,029	0.8		953,388,708
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	6,611,656,598	27,222,628,828	27,932,605,972	18,219,905,252	27,065,101,427	XXX	107,051,898,077	76.6	XXX	XXX	64,569,993,311	42,481,904,766
12.02 Residential Mortgage-Backed Securities	317,375,624	1,639,702,397	2,032,511,770	2,280,459,834	585,674,500	XXX	6,855,724,125	4.9	XXX	XXX	5,117,292,531	1,738,431,594
12.03 Commercial Mortgage-Backed Securities	926,490,503	4,643,499,829	4,644,697,163	668,365,719	34,014,991	XXX	10,917,068,205	7.8	XXX	XXX	8,872,078,824	2,044,989,381
12.04 Other Loan-Backed and Structured Securities	1,177,349,778	6,911,900,022	3,084,353,138	899,510,422	387,253,706	XXX	12,460,367,066	8.9	XXX	XXX	303,000,230	12,157,366,836
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	1,466,287,301	1,466,287,301	1.0	XXX	XXX	1,466,287,301	
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans	8,792,711	795,626,432	148,969,565			XXX	953,388,708	0.7	XXX	XXX		953,388,708
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	9,041,665,214	41,213,357,508	37,843,137,608	22,068,241,227	28,072,044,624	1,466,287,301	139,704,733,482	100.0	XXX	XXX	80,328,652,197	59,376,081,285
12.10 Line 12.09 as a % of Col. 7	6.5	29.5	27.1	15.8	20.1	1.0	100.0	XXX	XXX	XXX	57.5	42.5
13. Total Bonds Prior Year												
13.01 Issuer Obligations	5,592,766,056	23,277,462,146	27,974,754,171	17,063,964,900	26,155,308,755	XXX	XXX	XXX	100,064,256,028	76.3	60,466,980,453	39,597,275,575
13.02 Residential Mortgage-Backed Securities	308,944,519	1,625,425,697	2,125,973,666	2,510,099,350	746,930,357	XXX	XXX	XXX	7,317,373,589	5.6	5,557,792,265	1,759,581,324
13.03 Commercial Mortgage-Backed Securities	561,772,989	4,111,598,583	4,972,990,914	1,177,177,600	43,997,754	XXX	XXX	XXX	10,867,537,840	8.3	8,790,533,835	2,077,004,005
13.04 Other Loan-Backed and Structured Securities	903,630,872	6,015,779,829	3,666,151,457	713,532,092	395,788,581	XXX	XXX	XXX	11,694,882,831	8.9	325,573,172	11,369,309,659
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	164,406,600	XXX	XXX	164,406,600	0.1	164,406,600	
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans	4,962,901	571,685,883	441,117,245			XXX	XXX	XXX	1,017,766,029	0.8	2,229,789	1,015,536,240
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	7,372,077,337	35,601,952,138	39,180,987,453	21,464,773,942	27,342,025,447	164,406,600	XXX	XXX	131,126,222,917	100.0	75,307,516,114	55,818,706,803
13.10 Line 13.09 as a % of Col. 9	5.6	27.2	29.9	16.4	20.9	0.1	XXX	XXX	100.0	XXX	57.4	42.6
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	4,433,526,251	11,252,837,305	15,310,004,285	11,723,233,871	21,850,391,599	XXX	64,569,993,311	46.2	60,466,980,453	46.1	64,569,993,311	XXX
14.02 Residential Mortgage-Backed Securities	245,848,077	1,361,339,180	1,730,097,039	1,658,325,271	121,682,963	XXX	5,117,292,530	3.7	5,557,792,265	4.2	5,117,292,530	XXX
14.03 Commercial Mortgage-Backed Securities	285,098,987	3,708,939,421	4,262,659,706	581,365,719	34,014,991	XXX	8,872,078,824	6.4	8,790,533,835	6.7	8,872,078,824	XXX
14.04 Other Loan-Backed and Structured Securities	15,879,623	70,054,330	70,152,560	87,234,149	59,679,569	XXX	303,000,231	0.2	325,573,172	0.2	303,000,231	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	1,466,287,301	1,466,287,301	1.0	164,406,600	0.1	1,466,287,301	XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX			2,229,789	0.0		XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	4,980,352,938	16,393,170,236	21,372,913,590	14,050,159,010	22,065,769,122	1,466,287,301	80,328,652,197	57.5	75,307,516,114	57.4	80,328,652,197	XXX
14.10 Line 14.09 as a % of Col. 7	6.2	20.4	26.6	17.5	27.5	1.8	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	3.6	11.7	15.3	10.1	15.8	1.0	57.5	XXX	XXX	XXX	57.5	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	2,178,130,347	15,969,791,523	12,622,601,687	6,496,671,381	5,214,709,828	XXX	42,481,904,766	30.4	39,597,275,575	30.2	XXX	42,481,904,766
15.02 Residential Mortgage-Backed Securities	71,527,547	278,363,217	302,414,731	622,134,563	463,991,537	XXX	1,738,431,595	1.2	1,759,581,324	1.3	XXX	1,738,431,595
15.03 Commercial Mortgage-Backed Securities	641,391,516	934,560,408	382,037,457	87,000,000		XXX	2,044,989,381	1.5	2,077,004,005	1.6	XXX	2,044,989,381
15.04 Other Loan-Backed and Structured Securities	1,161,470,155	6,841,845,692	3,014,200,578	812,276,273	327,574,137	XXX	12,157,366,835	8.7	11,369,309,659	8.7	XXX	12,157,366,835
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans	8,792,711	795,626,432	148,969,565			XXX	953,388,708	0.7	1,015,536,240	0.8	XXX	953,388,708
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	4,061,312,276	24,820,187,272	16,470,224,018	8,018,082,217	6,006,275,502		59,376,081,285	42.5	55,818,706,803	42.6	XXX	59,376,081,285
15.10 Line 15.09 as a % of Col. 7	6.8	41.8	27.7	13.5	10.1		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.9	17.8	11.8	5.7	4.3		42.5	XXX	XXX	XXX	XXX	42.5

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	274,209,169	274,209,169			
2. Cost of short-term investments acquired	56,591,621	56,591,621			
3. Accrual of discount	4,861,596	4,861,596			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	93,092	93,092			
6. Deduct consideration received on disposals	290,252,263	290,252,263			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value	51,819	51,819			
9. Deduct current year's other than temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	45,555,035	45,555,035			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	45,555,035	45,555,035			

(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 10, prior year)			742,596,665
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	37,906,126		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		37,906,126	
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	126,450,521		
	3.2 Section 2, Column 19	(6,362,449)	120,088,073	
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(539,603,138)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			(518,104,708)
7.	Amortization:			
	7.1 Section 1, Column 19	(1,877,360)		
	7.2 Section 2, Column 21	(2,639,957)	(4,517,317)	
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	(1,321,050)		
	9.2 Section 2, Column 20	20,707	(1,300,343)	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			873,274,774
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			873,274,774

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				224,301
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(629,130)
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	(10,437,304)			
	3.14 Section 1, Column 18, prior year	5,238,616	(15,675,919)	(15,675,919)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(10,437,304)			
	3.24 Section 1, Column 19, prior year plus	5,238,616			
	3.25 SSAP No. 108 Adjustments		(15,675,919)	(15,675,919)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		1,560,377		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	1,560,377			
	4.23 SSAP No. 108 Adjustments		1,560,377		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				(404,829)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(404,829)

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
REPL39	Long Bond Replication	1.F	175,000,000	237,125,418	246,360,324	10/16/2023	10/17/2025	Bond Forward		17,146,867	761152-A*-8	RESMED INC	2.A	100,000	96,501
REPL39	Long Bond Replication	1.F						Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	100,000	95,891
REPL39	Long Bond Replication	1.F						Bond Forward			42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	5,000,000	4,926,736
REPL39	Long Bond Replication	1.F						Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	300,000	292,383
REPL39	Long Bond Replication	1.F						Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	199,000	175,657
REPL39	Long Bond Replication	1.F						Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	2,100,000	2,013,710
REPL39	Long Bond Replication	1.F						Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	2,500,000	2,409,403
REPL39	Long Bond Replication	1.F						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	895,302	875,891
REPL39	Long Bond Replication	1.F						Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	100,000	97,461
REPL39	Long Bond Replication	1.F						Bond Forward			57169*-AY-3	MARS INC	1.E	1,000,000	935,594
REPL39	Long Bond Replication	1.F						Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	408,000	360,141
REPL39	Long Bond Replication	1.F						Bond Forward			761152-A*-8	RESMED INC	2.A	3,000,000	2,895,018
REPL39	Long Bond Replication	1.F						Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	584,898
REPL39	Long Bond Replication	1.F						Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	2,700,000	2,589,056
REPL39	Long Bond Replication	1.F						Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	800,000	751,855
REPL39	Long Bond Replication	1.F						Bond Forward			11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	2,000,000	2,023,869
REPL39	Long Bond Replication	1.F						Bond Forward			18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	1.G	200,000	191,391
REPL39	Long Bond Replication	1.F						Bond Forward			23357*-AB-7	DTE GAS COMPANY	1.F	300,000	293,604
REPL39	Long Bond Replication	1.F						Bond Forward			28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	2.B	200,000	193,954
REPL39	Long Bond Replication	1.F						Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	1,500,000	1,445,642
REPL39	Long Bond Replication	1.F						Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	300,000	287,536
REPL39	Long Bond Replication	1.F						Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	200,000	194,534
REPL39	Long Bond Replication	1.F						Bond Forward			41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	100,000	96,654
REPL39	Long Bond Replication	1.F						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,193,735	1,167,855
REPL39	Long Bond Replication	1.F						Bond Forward			42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	1,000,000	985,347
REPL39	Long Bond Replication	1.F						Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	1,000,000	946,672
REPL39	Long Bond Replication	1.F						Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	200,000	194,922
REPL39	Long Bond Replication	1.F						Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	8,000,000	7,619,928
REPL39	Long Bond Replication	1.F						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	292,485
REPL39	Long Bond Replication	1.F						Bond Forward			56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	297,343
REPL39	Long Bond Replication	1.F						Bond Forward			56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	328,660	318,104
REPL39	Long Bond Replication	1.F						Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	575,509
REPL39	Long Bond Replication	1.F						Bond Forward			57169*-AX-5	MARS INC	1.E	2,000,000	1,917,397
REPL39	Long Bond Replication	1.F						Bond Forward			57169*-AY-3	MARS INC	1.E	3,000,000	2,806,781
REPL39	Long Bond Replication	1.F						Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	1,500,000	1,560,078
REPL39	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	542,775	575,439
REPL39	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	54,550	57,833
REPL39	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	118,511	125,643
REPL39	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	111,828	118,558
REPL39	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	113,192	120,004
REPL39	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	114,556	121,450
REPL39	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	114,556	121,450
REPL39	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	110,465	117,112

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
REPL39	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	110,465	117,112
REPL39	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	109,101	115,667
REPL39	Long Bond Replication	1.F						Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	200,000	188,395
REPL39	Long Bond Replication	1.F						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,000,000	985,411
REPL39	Long Bond Replication	1.F						Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	88,270
REPL39	Long Bond Replication	1.F						Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	1.G	800,000	778,529
REPL39	Long Bond Replication	1.F						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	600,000	579,808
REPL39	Long Bond Replication	1.F						Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	1,800,000	1,702,734
REPL39	Long Bond Replication	1.F						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	500,000	486,797
REPL39	Long Bond Replication	1.F						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	200,000	194,719
REPL39	Long Bond Replication	1.F						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	1,000,000	958,988
REPL39	Long Bond Replication	1.F						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	1,200,000	1,150,786
REPL39	Long Bond Replication	1.F						Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	2,000,000	1,890,720
REPL39	Long Bond Replication	1.F						Bond Forward			761152-A*-8	RESMED INC	2.A	700,000	675,504
REPL39	Long Bond Replication	1.F						Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	300,000	297,804
REPL39	Long Bond Replication	1.F						Bond Forward			798237-F#-5	SAN JOSE WATER	1.F	2,484,122	2,607,630
REPL39	Long Bond Replication	1.F						Bond Forward			87305N-A#-5	TTX COMPANY	1.F	700,000	648,205
REPL39	Long Bond Replication	1.F						Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	800,000	779,865
REPL39	Long Bond Replication	1.F						Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	600,000	575,346
REPL39	Long Bond Replication	1.F						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	1,000,000	959,975
REPL39	Long Bond Replication	1.F						Bond Forward			G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	300,000	290,235
REPL39	Long Bond Replication	1.F						Bond Forward			G1744#-AM-0	CADOGAN ESTATES LIMITED	2.B	1,000,000	1,012,092
REPL39	Long Bond Replication	1.F						Bond Forward			G2044@-BC-8	COMPASS GROUP PLC	1.G	4,000,000	3,900,520
REPL39	Long Bond Replication	1.F						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	1,500,000	1,475,319
REPL39	Long Bond Replication	1.F						Bond Forward			Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	1,600,000	1,572,542
REPL39	Long Bond Replication	1.F						Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	7,700,000	7,449,220
REPL39	Long Bond Replication	1.F						Bond Forward			Q3917#-AB-0	FLINDERS PORT HOLDINGS	2.B FE	1,100,000	1,080,375
REPL39	Long Bond Replication	1.F						Bond Forward			Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	1,500,000	1,412,485
REPL39	Long Bond Replication	1.F						Bond Forward			Q3971@-AB-5	GPT RE LTD	1.G FE	900,000	854,086
REPL39	Long Bond Replication	1.F						Bond Forward			Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,000,000	957,041
REPL39	Long Bond Replication	1.F						Bond Forward			41242*-AU-6	HARDWOOD FUNDING LLC	1.G FE	4,094,817	3,992,964
REPL39	Long Bond Replication	1.F						Bond Forward			42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	10,000,000	9,853,471
REPL39	Long Bond Replication	1.F						Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	1,300,000	1,266,992
REPL39	Long Bond Replication	1.F						Bond Forward			57169*-AY-3	MARS INC	1.E	10,000,000	9,355,936
REPL39	Long Bond Replication	1.F						Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	2,263,000	1,997,544
REPL39	Long Bond Replication	1.F						Bond Forward			761152-A*-8	RESMED INC	2.A	5,900,000	5,693,536
REPL39	Long Bond Replication	1.F						Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	7,000,000	6,823,815
REPL39	Long Bond Replication	1.F						Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	5,500,000	5,274,002
REPL39	Long Bond Replication	1.F						Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	2,005,419	1,879,637
REPL39	Long Bond Replication	1.F						Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	15,200,000	14,285,240
REPL39	Long Bond Replication	1.F						Bond Forward			Q3971@-AB-5	GPT RE LTD	1.G FE	10,700,000	10,154,134
REPL39	Long Bond Replication	1.F						Bond Forward			Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	8,500,000	8,265,269
REPL39	Long Bond Replication	1.F						Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	200,542	187,964
REPL39	Long Bond Replication	1.F						Bond Forward			Q3971@-AB-5	GPT RE LTD	1.G FE	2,300,000	2,182,664
REPL39	Long Bond Replication	1.F						Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	700,000	674,462
REPL39	Long Bond Replication	1.F						Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	1,000,000	963,761
REPL39	Long Bond Replication	1.F						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	596,868	583,928
REPL39	Long Bond Replication	1.F						Bond Forward			42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	1,500,000	1,478,021

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
REPL39	Long Bond Replication	1.F						Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	100,000	97,461
REPL39	Long Bond Replication	1.F						Bond Forward			57169*-AY-3	MARS INC	1.E	1,000,000	935,594
REPL39	Long Bond Replication	1.F						Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	88,270
REPL39	Long Bond Replication	1.F						Bond Forward			77519@-AQ-3	ROGERS GROUP INC	2.B	500,000	487,340
REPL39	Long Bond Replication	1.F						Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	400,000	389,932
REPL39	Long Bond Replication	1.F						Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	200,542	187,964
REPL39	Long Bond Replication	1.F						Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	1,200,000	1,127,782
REPL39	Long Bond Replication	1.F						Bond Forward			Q3971@-AB-5	GPT RE LTD	1.G FE	500,000	474,492
REPL39	Long Bond Replication	1.F						Bond Forward			Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	1,000,000	972,385
REPL39	Long Bond Replication	1.F						Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	88,270
REPL39	Long Bond Replication	1.F						Bond Forward			Q3971@-AB-5	GPT RE LTD	1.G FE	900,000	854,086
REPL39	Long Bond Replication	1.F						Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	2,500,000	2,409,403
REPL39	Long Bond Replication	1.F						Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	1,493,000	1,317,867
REPL39	Long Bond Replication	1.F						Bond Forward			761152-A*-8	RESMED INC	2.A	2,600,000	2,509,016
REPL39	Long Bond Replication	1.F						Bond Forward			77519@-AQ-3	ROGERS GROUP INC	2.B	3,900,000	3,801,252
REPL39	Long Bond Replication	1.F						Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	7,420,052	6,954,656
REPL39	Long Bond Replication	1.F						Bond Forward			Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	3,750,000	3,646,442
REPL39	Long Bond Replication	1.F						Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	500,000	481,881
REPL39	Long Bond Replication	1.F						Bond Forward			42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	5,000,000	4,926,736
REPL39	Long Bond Replication	1.F						Bond Forward			45458*-BB-7	INDIANA-AMERICAN WATER CO.	1.G	9,000,000	9,780,771
REPL39	Long Bond Replication	1.F						Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	200,000	194,922
REPL39	Long Bond Replication	1.F						Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	952,491
REPL39	Long Bond Replication	1.F						Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	268,000	236,563
REPL39	Long Bond Replication	1.F						Bond Forward			77519@-AQ-3	ROGERS GROUP INC	2.B	1,000,000	974,680
REPL39	Long Bond Replication	1.F						Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	1,200,000	1,169,797
REPL39	Long Bond Replication	1.F						Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	400,000	375,927
REPL39	Long Bond Replication	1.F						Bond Forward			G7334@-AA-1	RRPF ENGINE LEASING LIMITED	2.C FE	500,000	476,406
REPL39	Long Bond Replication	1.F						Bond Forward			05279#-AH-2	AUTOLIV ASP INC	2.B FE	1,500,000	1,482,930
REPL39	Long Bond Replication	1.F						Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	700,000	674,462
REPL39	Long Bond Replication	1.F						Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	1,000,000	963,761
REPL39	Long Bond Replication	1.F						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	895,302	875,891
REPL39	Long Bond Replication	1.F						Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	300,000	292,383
REPL39	Long Bond Replication	1.F						Bond Forward			57169*-AY-3	MARS INC	1.E	2,000,000	1,871,187
REPL39	Long Bond Replication	1.F						Bond Forward			761152-A*-8	RESMED INC	2.A	1,300,000	1,254,508
REPL39	Long Bond Replication	1.F						Bond Forward			77519@-AQ-3	ROGERS GROUP INC	2.B	500,000	487,340
REPL39	Long Bond Replication	1.F						Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	584,898
REPL39	Long Bond Replication	1.F						Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	1,200,000	1,150,691
REPL39	Long Bond Replication	1.F						Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	601,626	563,891
REPL39	Long Bond Replication	1.F						Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	2,000,000	1,879,637
REPL39	Long Bond Replication	1.F						Bond Forward			Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	2,000,000	1,944,769
REPL39	Long Bond Replication	1.F						Bond Forward			294752-A@-9	EQUITY ONE INC	2.A	1,100,000	1,060,137
REPL39	Long Bond Replication	1.F						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	298,434	291,964
REPL39	Long Bond Replication	1.F						Bond Forward			49427R-B@-0	KILROY REALTY LP	2.B	100,000	97,461
REPL39	Long Bond Replication	1.F						Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	129,000	113,868
REPL39	Long Bond Replication	1.F						Bond Forward			761152-A*-8	RESMED INC	2.A	700,000	675,504
REPL39	Long Bond Replication	1.F						Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	400,000	389,932
REPL39	Long Bond Replication	1.F						Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	600,000	575,346
REPL39	Long Bond Replication	1.F						Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	1,600,000	1,503,709
17305AC*2	Long Bond Replication	1.G	250,000,000	271,041,770	204,596,629	03/17/2022	01/24/2024	Bond Forward		(60,842,261)	031100-M*-8	AMETEK INC	2.A	2,000,000	1,961,170
17305AC*2	Long Bond Replication	1.G						Bond Forward			151895-D*-7	CENTERPOINT PROPERTIES TRUST	1.G FE	800,000	789,643
17305AC*2	Long Bond Replication	1.G						Bond Forward			23357*-AB-7	DTE GAS COMPANY	1.F	1,500,000	1,468,020
17305AC*2	Long Bond Replication	1.G						Bond Forward			34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	600,000	590,064

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
17305AC*2	Long Bond Replication	1.G						Bond Forward			46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	800,000	785,045
17305AC*2	Long Bond Replication	1.G						Bond Forward			553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,100,000	1,076,888
17305AC*2	Long Bond Replication	1.G						Bond Forward			56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	388,875
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	542,777	575,441
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	54,550	57,833
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	118,511	125,643
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	111,828	118,558
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	113,192	120,004
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	114,556	121,450
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	114,556	121,450
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	110,465	117,112
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	110,465	117,112
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	109,101	115,667
17305AC*2	Long Bond Replication	1.G						Bond Forward			798237-F#-5	SAN JOSE WATER	1.F	4,968,244	5,215,260
17305AC*2	Long Bond Replication	1.G						Bond Forward			88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D	1,000,000	863,516
17305AC*2	Long Bond Replication	1.G						Bond Forward			97786#-AN-2	WOLSELEY CAPITAL INC	2.A FE	500,000	490,310
17305AC*2	Long Bond Replication	1.G						Bond Forward			C1465*-AL-7	CGI GROUP INC	2.A	1,000,000	987,663
17305AC*2	Long Bond Replication	1.G						Bond Forward			F8568@-AD-1	SONEPAR SA	2.A	1,000,000	977,564
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMITED	2.B	400,000	388,993
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q7450@-AE-0	PERTH AIRPORT PTY LTD	2.B FE	1,200,000	1,166,943
17305AC*2	Long Bond Replication	1.G						Bond Forward			151895-D*-7	CENTERPOINT PROPERTIES TRUST	1.G FE	1,300,000	1,283,170
17305AC*2	Long Bond Replication	1.G						Bond Forward			18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	1.G	300,000	287,086
17305AC*2	Long Bond Replication	1.G						Bond Forward			311900-B@-2	FASTENAL COMPANY	1.F	1,000,000	943,904
17305AC*2	Long Bond Replication	1.G						Bond Forward			34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	300,000	295,032
17305AC*2	Long Bond Replication	1.G						Bond Forward			41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	200,000	193,308
17305AC*2	Long Bond Replication	1.G						Bond Forward			46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	1,200,000	1,177,568
17305AC*2	Long Bond Replication	1.G						Bond Forward			553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	500,000	489,495
17305AC*2	Long Bond Replication	1.G						Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	800,000	767,345
17305AC*2	Long Bond Replication	1.G						Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	386,736
17305AC*2	Long Bond Replication	1.G						Bond Forward			57169*-AX-5	MARS INC	1.E	1,000,000	958,698
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	4,869,512	4,770,811
17305AC*2	Long Bond Replication	1.G						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	600,000	591,247
17305AC*2	Long Bond Replication	1.G						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	900,000	869,712
17305AC*2	Long Bond Replication	1.G						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	300,000	292,078
17305AC*2	Long Bond Replication	1.G						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	200,000	194,719
17305AC*2	Long Bond Replication	1.G						Bond Forward			90312*-AC-8	UNS GAS INC	1.G	11,310,013	11,180,662
17305AC*2	Long Bond Replication	1.G						Bond Forward			97670M-A*-7	WISCONSIN GAS LLC	1.F	2,500,000	2,438,804
17305AC*2	Long Bond Replication	1.G						Bond Forward			031100-M*-8	AMETEK INC	2.A	4,500,000	4,412,633
17305AC*2	Long Bond Replication	1.G						Bond Forward			553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	500,000	489,495
17305AC*2	Long Bond Replication	1.G						Bond Forward			031100-M*-8	AMETEK INC	2.A	12,000,000	11,767,021
17305AC*2	Long Bond Replication	1.G						Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	2,750,000	2,653,798
17305AC*2	Long Bond Replication	1.G						Bond Forward			553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	4,800,000	4,699,150
17305AC*2	Long Bond Replication	1.G						Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	1.G	3,900,000	3,795,327

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
17305AC*2	Long Bond Replication	1.G						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	1,200,000	1,168,313
17305AC*2	Long Bond Replication	1.G						Bond Forward			G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	5,000,000	4,837,251
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q3917#-AB-0	FLINDERS PORT HOLDINGS	2.B FE	5,800,000	5,696,522
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q3958@-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	13,500,000	13,279,104
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMITED	2.B	8,000,000	7,779,854
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q7450@-AE-0	PERTH AIRPORT PTY LTD	2.B FE	14,600,000	14,197,811
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	6,900,000	6,856,759
17305AC*2	Long Bond Replication	1.G						Bond Forward			03028P-C@-3	AMERICAN TRANSMISSION COMPANY	1.F	2,700,000	2,669,007
17305AC*2	Long Bond Replication	1.G						Bond Forward			42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	3,000,000	2,982,256
17305AC*2	Long Bond Replication	1.G						Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	500,000	520,026
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	180,926	191,814
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	18,183	19,278
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	39,504	41,881
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	37,276	39,519
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	37,731	40,001
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	38,185	40,483
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	38,185	40,483
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	36,822	39,037
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	36,822	39,037
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	36,367	38,556
17305AC*2	Long Bond Replication	1.G						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	2,000,000	1,909,298
17305AC*2	Long Bond Replication	1.G						Bond Forward			86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	100,000	99,732
17305AC*2	Long Bond Replication	1.G						Bond Forward			88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D	2,000,000	1,727,033
17305AC*2	Long Bond Replication	1.G						Bond Forward			N7338@-AC-5	RED ELECTRICA FINANCE B.V.	2.A	500,000	502,907
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	300,000	298,120
17305AC*2	Long Bond Replication	1.G						Bond Forward			00003#-AC-7	A&E TELEVISION NETWORKS LLC	1.G YE	1,000,000	986,544
17305AC*2	Long Bond Replication	1.G						Bond Forward			18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	1.G	100,000	95,695
17305AC*2	Long Bond Replication	1.G						Bond Forward			23357*-AB-7	DTE GAS COMPANY	1.F	500,000	489,340
17305AC*2	Long Bond Replication	1.G						Bond Forward			27556*-AA-9	EAST TENNESSEE NATURAL GAS LLC	1.G	1,000,000	976,927
17305AC*2	Long Bond Replication	1.G						Bond Forward			311900-B@-2	FASTENAL COMPANY	1.F	500,000	471,952
17305AC*2	Long Bond Replication	1.G						Bond Forward			34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	100,000	98,344
17305AC*2	Long Bond Replication	1.G						Bond Forward			41242*-AY-8	HARDWOOD FUNDING LLC	1.G FE	200,000	192,047
17305AC*2	Long Bond Replication	1.G						Bond Forward			41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	100,000	96,654
17305AC*2	Long Bond Replication	1.G						Bond Forward			42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	1,000,000	954,609
17305AC*2	Long Bond Replication	1.G						Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	500,000	482,509
17305AC*2	Long Bond Replication	1.G						Bond Forward			46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	800,000	785,045
17305AC*2	Long Bond Replication	1.G						Bond Forward			553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	200,000	195,798
17305AC*2	Long Bond Replication	1.G						Bond Forward			56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	297,343
17305AC*2	Long Bond Replication	1.G						Bond Forward			56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	388,875
17305AC*2	Long Bond Replication	1.G						Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	191,836
17305AC*2	Long Bond Replication	1.G						Bond Forward			57169*-AX-5	MARS INC	1.E	1,000,000	958,698
17305AC*2	Long Bond Replication	1.G						Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	500,000	520,026
17305AC*2	Long Bond Replication	1.G						Bond Forward			74170*-AC-3	PRIME PROPERTY FUND LLC	1.G	400,000	394,883

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
17305AC*2	Long Bond Replication	1.G						Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	1.G	200,000	194,632
17305AC*2	Long Bond Replication	1.G						Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	1.G	900,000	849,842
17305AC*2	Long Bond Replication	1.G						Bond Forward			74170*-AJ-8	PRIME PROPERTY FUND LLC	1.G	600,000	583,119
17305AC*2	Long Bond Replication	1.G						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	400,000	386,539
17305AC*2	Long Bond Replication	1.G						Bond Forward			786584-A#-9	SAFRAN	1.G	1,000,000	998,378
17305AC*2	Long Bond Replication	1.G						Bond Forward			87278*-AD-4	TPF EQUITY REIT OPERATING PARTNERS	1.G YE	3,200,000	3,107,931
17305AC*2	Long Bond Replication	1.G						Bond Forward			88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D	1,000,000	863,516
17305AC*2	Long Bond Replication	1.G						Bond Forward			97786#-AN-2	WOLSELEY CAPITAL INC	2.A FE	100,000	98,062
17305AC*2	Long Bond Replication	1.G						Bond Forward			C1465*-AL-7	CGI GROUP INC	2.A	1,000,000	987,663
17305AC*2	Long Bond Replication	1.G						Bond Forward			F8568@-AD-1	SONEPAR SA	2.A	1,000,000	977,564
17305AC*2	Long Bond Replication	1.G						Bond Forward			G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	200,000	193,490
17305AC*2	Long Bond Replication	1.G						Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000	486,879
17305AC*2	Long Bond Replication	1.G						Bond Forward			G2044@-BA-2	COMPASS GROUP PLC	1.G	500,000	490,850
17305AC*2	Long Bond Replication	1.G						Bond Forward			G2044@-BC-8	COMPASS GROUP PLC	1.G	1,000,000	975,130
17305AC*2	Long Bond Replication	1.G						Bond Forward			G8781#-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.B	800,000	796,889
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	1,700,000	1,644,633
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q3917#-AB-0	FLINDERS PORT HOLDINGS	2.B FE	400,000	392,864
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q3958@-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	1,500,000	1,475,456
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMITED	2.B	400,000	388,993
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q7450@-AE-0	PERTH AIRPORT PTY LTD	2.B FE	600,000	583,472
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	500,000	496,867
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	200,000	195,898
17305AC*2	Long Bond Replication	1.G						Bond Forward			038336-D#-7	APTARGROUP INC	2.C	500,000	497,760
17305AC*2	Long Bond Replication	1.G						Bond Forward			18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	1.G	100,000	95,695
17305AC*2	Long Bond Replication	1.G						Bond Forward			34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	100,000	98,344
17305AC*2	Long Bond Replication	1.G						Bond Forward			41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	100,000	96,654
17305AC*2	Long Bond Replication	1.G						Bond Forward			46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	400,000	392,523
17305AC*2	Long Bond Replication	1.G						Bond Forward			553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	200,000	195,798
17305AC*2	Long Bond Replication	1.G						Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	1.G	100,000	97,316
17305AC*2	Long Bond Replication	1.G						Bond Forward			786584-A#-9	SAFRAN	1.G	1,000,000	998,378
17305AC*2	Long Bond Replication	1.G						Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000	486,879
17305AC*2	Long Bond Replication	1.G						Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	497,146
17305AC*2	Long Bond Replication	1.G						Bond Forward			G8781#-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.B	400,000	398,444
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q3917#-AB-0	FLINDERS PORT HOLDINGS	2.B FE	200,000	196,432
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	1,000,000	993,733
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q3917#-AB-0	FLINDERS PORT HOLDINGS	2.B FE	3,200,000	3,142,908
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMITED	2.B	2,900,000	2,820,197
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q7450@-AE-0	PERTH AIRPORT PTY LTD	2.B FE	4,000,000	3,889,811
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	1,300,000	1,291,853
17305AC*2	Long Bond Replication	1.G						Bond Forward			G7334@-AQ-6	RRPF ENGINE LEASING LTD	2.C FE	10,500,000	10,741,479
17305AC*2	Long Bond Replication	1.G						Bond Forward			038336-D#-7	APTARGROUP INC	2.C	2,000,000	1,991,039
17305AC*2	Long Bond Replication	1.G						Bond Forward			151895-D*-7	CENTERPOINT PROPERTIES TRUST	1.G FE	300,000	296,116
17305AC*2	Long Bond Replication	1.G						Bond Forward			18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	1.G	300,000	287,086
17305AC*2	Long Bond Replication	1.G						Bond Forward			23357*-AB-7	DTE GAS COMPANY	1.F	1,500,000	1,468,020
17305AC*2	Long Bond Replication	1.G						Bond Forward			27556*-AA-9	EAST TENNESSEE NATURAL GAS LLC	1.G	1,000,000	976,927
17305AC*2	Long Bond Replication	1.G						Bond Forward			311900-B@-2	FASTENAL COMPANY	1.F	1,000,000	943,904

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
17305AC*2	Long Bond Replication	1.G						Bond Forward			34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	1,700,000	1,671,849
17305AC*2	Long Bond Replication	1.G						Bond Forward			41242*-AY-8	HARDWOOD FUNDING LLC	1.G FE	400,000	384,093
17305AC*2	Long Bond Replication	1.G						Bond Forward			41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	100,000	96,654
17305AC*2	Long Bond Replication	1.G						Bond Forward			42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	1,094,000	1,044,342
17305AC*2	Long Bond Replication	1.G						Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	1,750,000	1,688,780
17305AC*2	Long Bond Replication	1.G						Bond Forward			46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	2,400,000	2,355,135
17305AC*2	Long Bond Replication	1.G						Bond Forward			553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,800,000	1,762,181
17305AC*2	Long Bond Replication	1.G						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	97,495
17305AC*2	Long Bond Replication	1.G						Bond Forward			56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	800,000	777,751
17305AC*2	Long Bond Replication	1.G						Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	191,836
17305AC*2	Long Bond Replication	1.G						Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	500,000	520,026
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	180,926	191,814
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	18,183	19,278
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	39,504	41,881
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	37,276	39,519
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	38,185	40,483
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	37,731	40,001
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	38,185	40,483
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	36,822	39,037
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	36,822	39,037
17305AC*2	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	36,367	38,556
17305AC*2	Long Bond Replication	1.G						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,000,000	985,411
17305AC*2	Long Bond Replication	1.G						Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	1.G	1,700,000	1,605,257
17305AC*2	Long Bond Replication	1.G						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	200,000	193,269
17305AC*2	Long Bond Replication	1.G						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	100,000	97,359
17305AC*2	Long Bond Replication	1.G						Bond Forward			86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	100,000	99,732
17305AC*2	Long Bond Replication	1.G						Bond Forward			88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D	1,500,000	1,295,274
17305AC*2	Long Bond Replication	1.G						Bond Forward			97786#-AN-2	WOLSELEY CAPITAL INC	2.A FE	600,000	588,372
17305AC*2	Long Bond Replication	1.G						Bond Forward			F8568@-AD-1	SONEPAR SA	2.A	1,000,000	977,564
17305AC*2	Long Bond Replication	1.G						Bond Forward			G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	100,000	96,745
17305AC*2	Long Bond Replication	1.G						Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000	486,879
17305AC*2	Long Bond Replication	1.G						Bond Forward			G2044@-BC-8	COMPASS GROUP PLC	1.G	1,000,000	975,130
17305AC*2	Long Bond Replication	1.G						Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	497,146
17305AC*2	Long Bond Replication	1.G						Bond Forward			G7332#-AG-8	RRPF ENGINE LEASING LIMITED	2.C FE	500,000	501,677
17305AC*2	Long Bond Replication	1.G						Bond Forward			G8781#-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.B	700,000	697,277
17305AC*2	Long Bond Replication	1.G						Bond Forward			N7338@-AC-5	RED ELECTRICA FINANCE B.V.	2.A	500,000	502,907
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	2,600,000	2,515,321
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMITED	2.B	700,000	680,737
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	900,000	881,543
17305AC*2	Long Bond Replication	1.G						Bond Forward			031100-M*-8	AMETEK INC	2.A	4,000,000	3,922,340
17305AC*2	Long Bond Replication	1.G						Bond Forward			038336-D#-7	APTARGROUP INC	2.C	500,000	497,760
17305AC*2	Long Bond Replication	1.G						Bond Forward			151895-D*-7	CENTERPOINT PROPERTIES TRUST	1.G FE	300,000	296,116
17305AC*2	Long Bond Replication	1.G						Bond Forward			311900-B@-2	FASTENAL COMPANY	1.F	4,800,000	4,530,737

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
17305AC*2	Long Bond Replication	1.G						Bond Forward			41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	200,000	193,308
17305AC*2	Long Bond Replication	1.G						Bond Forward			46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	2,000,000	1,962,613
17305AC*2	Long Bond Replication	1.G						Bond Forward			553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	900,000	881,091
17305AC*2	Long Bond Replication	1.G						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	97,495
17305AC*2	Long Bond Replication	1.G						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	500,000	487,475
17305AC*2	Long Bond Replication	1.G						Bond Forward			56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	500,000	495,572
17305AC*2	Long Bond Replication	1.G						Bond Forward			56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	388,875
17305AC*2	Long Bond Replication	1.G						Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	383,672
17305AC*2	Long Bond Replication	1.G						Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	96,684
17305AC*2	Long Bond Replication	1.G						Bond Forward			57169*-AX-5	MARS INC	1.E	2,000,000	1,917,397
17305AC*2	Long Bond Replication	1.G						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,000,000	985,411
17305AC*2	Long Bond Replication	1.G						Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	1.G	1,000,000	973,161
17305AC*2	Long Bond Replication	1.G						Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	1.G	900,000	849,842
17305AC*2	Long Bond Replication	1.G						Bond Forward			74170*-AJ-8	PRIME PROPERTY FUND LLC	1.G	200,000	194,373
17305AC*2	Long Bond Replication	1.G						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	400,000	386,539
17305AC*2	Long Bond Replication	1.G						Bond Forward			786584-A#-9	SAFRAN	1.G	4,000,000	3,993,510
17305AC*2	Long Bond Replication	1.G						Bond Forward			87278*-AD-4	TPF EQUITY REIT OPERATING PARTNERS	1.G YE	1,100,000	1,068,351
17305AC*2	Long Bond Replication	1.G						Bond Forward			97670M-A*-7	WISCONSIN GAS LLC	1.F	300,000	292,656
17305AC*2	Long Bond Replication	1.G						Bond Forward			C1465*-AL-7	CGI GROUP INC	2.A	4,000,000	3,950,650
17305AC*2	Long Bond Replication	1.G						Bond Forward			G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	200,000	193,490
17305AC*2	Long Bond Replication	1.G						Bond Forward			G2044@-BA-2	COMPASS GROUP PLC	1.G	1,000,000	981,700
17305AC*2	Long Bond Replication	1.G						Bond Forward			G8781#-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.B	2,700,000	2,689,499
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q3393*-AH-4	ELECTRANET PTY LTD	2.B	500,000	488,118
17305AC*2	Long Bond Replication	1.G						Bond Forward			Q3958@-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	3,000,000	2,950,912
17305AC*2	Long Bond Replication	1.G						Bond Forward			151895-D*-7	CENTERPOINT PROPERTIES TRUST	1.G FE	300,000	296,116
17305AC*2	Long Bond Replication	1.G						Bond Forward			18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	1.G	200,000	191,391
17305AC*2	Long Bond Replication	1.G						Bond Forward			311900-B@-2	FASTENAL COMPANY	1.F	1,400,000	1,321,465
17305AC*2	Long Bond Replication	1.G						Bond Forward			34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	100,000	98,344
17305AC*2	Long Bond Replication	1.G						Bond Forward			41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	200,000	193,308
17305AC*2	Long Bond Replication	1.G						Bond Forward			553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	200,000	195,798
17305AC*2	Long Bond Replication	1.G						Bond Forward			57169*-AX-5	MARS INC	1.E	1,000,000	958,698
17305AC*2	Long Bond Replication	1.G						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	800,000	773,077
17305AC*2	Long Bond Replication	1.G						Bond Forward			97786#-AN-2	WOLSELEY CAPITAL INC	2.A FE	200,000	196,124
17305AC*2	Long Bond Replication	1.G						Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	3,000,000	2,895,052
17305AC#8	Long Bond Replication	1. G	110,000,000	156,852,365	147,110,004	03/28/2023	03/26/2025	Bond Forward		(6,815,629)	82104#-AJ-8	SHEETZ INC	2.A Z	500,000	490,994
17305AC#8	Long Bond Replication	1. G						Bond Forward			153609-J#-0	CENTRAL HUDSON GAS & ELECTRIC CORP	2.A	2,000,000	1,861,784
17305AC#8	Long Bond Replication	1. G						Bond Forward			82104#-AJ-8	SHEETZ INC	2.A Z	700,000	687,392
17305AC#8	Long Bond Replication	1. G						Bond Forward			941848-F@-7	WATERS CORPORATION	2.B	1,400,000	1,303,127
17305AC#8	Long Bond Replication	1. G						Bond Forward			Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	400,000	396,459
17305AC#8	Long Bond Replication	1. G						Bond Forward			03028P-C@-3	AMERICAN TRANSMISSION COMPANY	1.F	4,200,000	4,151,789
17305AC#8	Long Bond Replication	1. G						Bond Forward			15189W-B*-0	CENTERPOINT ENERGY RESOURCES CORPO	1.G	7,000,000	7,071,888
17305AC#8	Long Bond Replication	1. G						Bond Forward			23357*-AB-7	DTE GAS COMPANY	1.F	2,900,000	2,838,172
17305AC#8	Long Bond Replication	1. G						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,400,000	2,339,878
17305AC#8	Long Bond Replication	1. G						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	2,000,000	1,970,822
17305AC#8	Long Bond Replication	1. G						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	8,350,000	8,068,994
17305AC#8	Long Bond Replication	1. G						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	2,100,000	2,044,547
17305AC#8	Long Bond Replication	1. G						Bond Forward			798237-F#-5	SAN JOSE WATER	1.F	7,452,365	7,822,890

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
17305AC#8	Long Bond Replication	1. G						Bond Forward			82104#-AJ-8	SHEETZ INC	2.A Z	7,100,000	6,972,116
17305AC#8	Long Bond Replication	1. G						Bond Forward			86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	1,300,000	1,296,522
17305AC#8	Long Bond Replication	1. G						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	2,000,000	1,919,949
17305AC#8	Long Bond Replication	1. G						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	14,500,000	14,261,418
17305AC#8	Long Bond Replication	1. G						Bond Forward			N4281@-BV-6	KONINKLIJKE VOPAK NV	2.B	6,000,000	5,870,748
17305AC#8	Long Bond Replication	1. G						Bond Forward			Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	14,000,000	13,759,745
17305AC#8	Long Bond Replication	1. G						Bond Forward			Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	12,500,000	11,770,705
17305AC#8	Long Bond Replication	1. G						Bond Forward			C5847*-AB-9	MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	3,500,000	3,552,379
17305AC#8	Long Bond Replication	1. G						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	6,000,000	5,759,847
17305AC#8	Long Bond Replication	1. G						Bond Forward			82104#-AJ-8	SHEETZ INC	2.A Z	500,000	490,994
17305AC#8	Long Bond Replication	1. G						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	1,000,000	959,975
17305AC#8	Long Bond Replication	1. G						Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	1,000,000	994,292
17305AC#8	Long Bond Replication	1. G						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	1,500,000	1,475,319
17305AC#8	Long Bond Replication	1. G						Bond Forward			N4281@-BV-6	KONINKLIJKE VOPAK NV	2.B	800,000	782,766
17305AC#8	Long Bond Replication	1. G						Bond Forward			Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	600,000	589,703
17305AC#8	Long Bond Replication	1. G						Bond Forward			Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	400,000	396,459
17305AC#8	Long Bond Replication	1. G						Bond Forward			Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,600,000	1,531,266
17305AC#8	Long Bond Replication	1. G						Bond Forward			82104#-AJ-8	SHEETZ INC	2.A Z	300,000	294,596
17305AC#8	Long Bond Replication	1. G						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	1,000,000	959,975
17305AC#8	Long Bond Replication	1. G						Bond Forward			N4281@-BV-6	KONINKLIJKE VOPAK NV	2.B	400,000	391,383
17305AC#8	Long Bond Replication	1. G						Bond Forward			Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	1,000,000	982,839
17305AC#8	Long Bond Replication	1. G						Bond Forward			05332*-BJ-6	AUTOMOTIVE RENTALS INC	2.A	9,000,000	8,892,943
17305AC#8	Long Bond Replication	1. G						Bond Forward			15189W-B*-0	CENTERPOINT ENERGY RESOURCES CORPO	1.G	2,000,000	2,020,539
17305AC#8	Long Bond Replication	1. G						Bond Forward			42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	4,500,000	4,473,384
17305AC#8	Long Bond Replication	1. G						Bond Forward			56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	1,100,000	1,090,258
17305AC#8	Long Bond Replication	1. G						Bond Forward			86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	100,000	99,732
17305AC#8	Long Bond Replication	1. G						Bond Forward			N7338@-AC-5	RED ELECTRICA FINANCE B.V.	2.A	1,000,000	1,005,814
17305AC#8	Long Bond Replication	1. G						Bond Forward			C5847*-AB-9	MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	1,000,000	1,014,965
17305AC#8	Long Bond Replication	1. G						Bond Forward			82104#-AJ-8	SHEETZ INC	2.A Z	1,400,000	1,374,783
17305AC#8	Long Bond Replication	1. G						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	4,000,000	3,839,898
17305AC#8	Long Bond Replication	1. G						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	4,000,000	3,934,184
17305AC#8	Long Bond Replication	1. G						Bond Forward			N4281@-BV-6	KONINKLIJKE VOPAK NV	2.B	1,800,000	1,761,224
17305AC#8	Long Bond Replication	1. G						Bond Forward			Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	400,000	388,095
17305AC#8	Long Bond Replication	1. G						Bond Forward			Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	1,000,000	991,148
17305AC#8	Long Bond Replication	1. G						Bond Forward			C5847*-AB-9	MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	500,000	507,483
17305AC#8	Long Bond Replication	1. G						Bond Forward			82104#-AJ-8	SHEETZ INC	2.A Z	1,200,000	1,178,386
17305AC#8	Long Bond Replication	1. G						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	2,500,000	2,458,865
17305AC#8	Long Bond Replication	1. G						Bond Forward			Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	750,000	706,242
17305AC#8	Long Bond Replication	1. G						Bond Forward			Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	600,000	594,689
17305AC#8	Long Bond Replication	1. G						Bond Forward			Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,600,000	1,531,266
17305AD*1	Long Bond Replication	1.A	300,000,000	408,669,240	391,773,148	07/17/2023	07/18/2025	Bond Forward		(10,156,423)	09951*-AJ-9	BORAL INDUSTRIES INC	2.B	1,000,000	978,088
17305AD*1	Long Bond Replication	1.A						Bond Forward			11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	2,000,000	2,023,869
17305AD*1	Long Bond Replication	1.A						Bond Forward			27731#-AB-1	EASTGROUP PROPERTIES INC.	2.B	1,500,000	1,458,889
17305AD*1	Long Bond Replication	1.A						Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	500,000	480,123
17305AD*1	Long Bond Replication	1.A						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,790,603	1,751,783
17305AD*1	Long Bond Replication	1.A						Bond Forward			42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	1,000,000	984,696
17305AD*1	Long Bond Replication	1.A						Bond Forward			45168D-A@-3	IDEXX LABORATORIES INC.	2.B	7,500,000	7,384,215

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
17305AD*1	Long Bond Replication	1.A						Bond Forward			56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	191,498
17305AD*1	Long Bond Replication	1.A						Bond Forward			08773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,300,000	1,266,226
17305AD*1	Long Bond Replication	1.A						Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	1,900,000	1,842,094
17305AD*1	Long Bond Replication	1.A						Bond Forward			031100-P*-5	AMETEK INC	2.A	1,000,000	984,054
17305AD*1	Long Bond Replication	1.A						Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2.B	300,000	293,426
17305AD*1	Long Bond Replication	1.A						Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	400,000	380,255
17305AD*1	Long Bond Replication	1.A						Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	1.G	500,000	485,129
17305AD*1	Long Bond Replication	1.A						Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	1,200,000	1,152,294
17305AD*1	Long Bond Replication	1.A						Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	400,000	378,777
17305AD*1	Long Bond Replication	1.A						Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	100,000	94,694
17305AD*1	Long Bond Replication	1.A						Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	500,000	479,227
17305AD*1	Long Bond Replication	1.A						Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	100,000	97,267
17305AD*1	Long Bond Replication	1.A						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	2,200,000	2,159,362
17305AD*1	Long Bond Replication	1.A						Bond Forward			56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	328,660	318,104
17305AD*1	Long Bond Replication	1.A						Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	2,900,000	2,743,294
17305AD*1	Long Bond Replication	1.A						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	600,000	575,393
17305AD*1	Long Bond Replication	1.A						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	800,000	767,190
17305AD*1	Long Bond Replication	1.A						Bond Forward			073096-A*-0	BAYPORT POLYMERS LLC	1.E PL	10,000,000	10,062,800
17305AD*1	Long Bond Replication	1.A						Bond Forward			031100-P*-5	AMETEK INC	2.A	1,000,000	984,054
17305AD*1	Long Bond Replication	1.A						Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2.B	500,000	489,044
17305AD*1	Long Bond Replication	1.A						Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	700,000	672,172
17305AD*1	Long Bond Replication	1.A						Bond Forward			05279#-AH-2	AUTOLIV ASP INC	2.B FE	6,750,000	6,673,185
17305AD*1	Long Bond Replication	1.A						Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2.B	4,300,000	4,205,778
17305AD*1	Long Bond Replication	1.A						Bond Forward			11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	8,000,000	8,095,478
17305AD*1	Long Bond Replication	1.A						Bond Forward			27731#-AB-1	EASTGROUP PROPERTIES INC.	2.B	23,500,000	22,855,931
17305AD*1	Long Bond Replication	1.A						Bond Forward			28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	2.B	1,200,000	1,163,723
17305AD*1	Long Bond Replication	1.A						Bond Forward			34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	2,900,000	2,851,978
17305AD*1	Long Bond Replication	1.A						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	25,700,000	25,225,270
17305AD*1	Long Bond Replication	1.A						Bond Forward			42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	4,500,000	4,473,384
17305AD*1	Long Bond Replication	1.A						Bond Forward			45168D-A@-3	IDEXX LABORATORIES INC.	2.B	14,900,000	14,669,974
17305AD*1	Long Bond Replication	1.A						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	500,000	487,475
17305AD*1	Long Bond Replication	1.A						Bond Forward			56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,300,000	3,270,775
17305AD*1	Long Bond Replication	1.A						Bond Forward			56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	8,800,000	8,555,261
17305AD*1	Long Bond Replication	1.A						Bond Forward			74170*-AC-3	PRIME PROPERTY FUND LLC	1.G	4,100,000	4,047,550
17305AD*1	Long Bond Replication	1.A						Bond Forward			74170*-AJ-8	PRIME PROPERTY FUND LLC	1.G	7,700,000	7,483,363
17305AD*1	Long Bond Replication	1.A						Bond Forward			87278*-AD-4	TPF EQUITY REIT OPERATING PARTNERS	1.G YE	38,200,000	37,100,925
17305AD*1	Long Bond Replication	1.A						Bond Forward			97670M-A*-7	WISCONSIN GAS LLC	1.F	7,500,000	7,316,411
17305AD*1	Long Bond Replication	1.A						Bond Forward			G2044@-BA-2	COMPASS GROUP PLC	1.G	8,000,000	7,853,600
17305AD*1	Long Bond Replication	1.A						Bond Forward			N7338@-AC-5	RED ELECTRICA FINANCE B.V.	2.A	4,000,000	4,023,256
17305AD*1	Long Bond Replication	1.A						Bond Forward			08773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	11,700,000	11,396,030
17305AD*1	Long Bond Replication	1.A						Bond Forward			08773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	24,400,000	23,351,805
17305AD*1	Long Bond Replication	1.A						Bond Forward			11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	500,000	505,967
17305AD*1	Long Bond Replication	1.A						Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	2,500,000	2,366,679

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
17305AD*1	Long Bond Replication	1.A						Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	600,000	565,186
17305AD*1	Long Bond Replication	1.A						Bond Forward			720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,000,000	951,434
17305AD*1	Long Bond Replication	1.A						Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	600,000	581,714
17305AD*1	Long Bond Replication	1.A						Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2.B	200,000	195,618
17305AD*1	Long Bond Replication	1.A						Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	100,000	95,064
17305AD*1	Long Bond Replication	1.A						Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	1.G	200,000	194,052
17305AD*1	Long Bond Replication	1.A						Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	500,000	480,123
17305AD*1	Long Bond Replication	1.A						Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	600,000	568,165
17305AD*1	Long Bond Replication	1.A						Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000	189,388
17305AD*1	Long Bond Replication	1.A						Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	200,000	191,691
17305AD*1	Long Bond Replication	1.A						Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	100,000	97,267
17305AD*1	Long Bond Replication	1.A						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	800,000	785,222
17305AD*1	Long Bond Replication	1.A						Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	500,000	473,336
17305AD*1	Long Bond Replication	1.A						Bond Forward			56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	191,498
17305AD*1	Long Bond Replication	1.A						Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	100,000	94,198
17305AD*1	Long Bond Replication	1.A						Bond Forward			74170*-AK-5	PRIME PROPERTY FUND LLC	1.G	500,000	477,037
17305AD*1	Long Bond Replication	1.A						Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	1,200,000	1,135,156
17305AD*1	Long Bond Replication	1.A						Bond Forward			G1744#-AM-0	CADOGAN ESTATES LIMITED	2.B	500,000	506,046
17305AD*1	Long Bond Replication	1.A						Bond Forward			Q8773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	800,000	779,216
17305AD*1	Long Bond Replication	1.A						Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	300,000	290,857
17305AD*1	Long Bond Replication	1.A						Bond Forward			031100-P*-5	AMETEK INC	2.A	1,000,000	984,054
17305AD*1	Long Bond Replication	1.A						Bond Forward			038336-E@-8	APTARGROUP INC	2.C	500,000	484,896
17305AD*1	Long Bond Replication	1.A						Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	100,000	95,064
17305AD*1	Long Bond Replication	1.A						Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	1.G	100,000	97,026
17305AD*1	Long Bond Replication	1.A						Bond Forward			28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	2.B	100,000	96,977
17305AD*1	Long Bond Replication	1.A						Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	200,000	191,691
17305AD*1	Long Bond Replication	1.A						Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	100,000	97,267
17305AD*1	Long Bond Replication	1.A						Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	1,000,000	946,672
17305AD*1	Long Bond Replication	1.A						Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	200,000	188,395
17305AD*1	Long Bond Replication	1.A						Bond Forward			G1744#-AM-0	CADOGAN ESTATES LIMITED	2.B	500,000	506,046
17305AD*1	Long Bond Replication	1.A						Bond Forward			05279#-AH-2	AUTOLIV ASP INC	2.B FE	2,500,000	2,471,550
17305AD*1	Long Bond Replication	1.A						Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2.B	2,000,000	1,956,176
17305AD*1	Long Bond Replication	1.A						Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	1,100,000	1,045,701
17305AD*1	Long Bond Replication	1.A						Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	1,200,000	1,152,294
17305AD*1	Long Bond Replication	1.A						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	4,476,508	4,379,457
17305AD*1	Long Bond Replication	1.A						Bond Forward			42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	3,000,000	2,954,088
17305AD*1	Long Bond Replication	1.A						Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	2,900,000	2,743,294
17305AD*1	Long Bond Replication	1.A						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	600,000	575,393
17305AD*1	Long Bond Replication	1.A						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	800,000	767,190
17305AD*1	Long Bond Replication	1.A						Bond Forward			17858P-A*-2	CITY OF HOPE	1.F	37,000,000	38,622,413
17305AD*1	Long Bond Replication	1.A						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	4,400,000	4,318,723

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
17305AD*1	Long Bond Replication	1.A						Bond Forward			450319-D*-6	ITC MIDWEST LLC	1.F	3,500,000	3,402,507
17305AD*1	Long Bond Replication	1.A						Bond Forward			44929@-AJ-3	ICRE REIT HOLDINGS	2.B	14,000,000	14,123,494
17305AD*1	Long Bond Replication	1.A						Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	4,000,000	3,878,092
17305AD*1	Long Bond Replication	1.A						Bond Forward			031100-P*-5	AMETEK INC	2.A	2,000,000	1,968,107
17305AD*1	Long Bond Replication	1.A						Bond Forward			038336-E*-0	APTARGROUP INC	2.C	1,500,000	1,457,050
17305AD*1	Long Bond Replication	1.A						Bond Forward			038336-E@-8	APTARGROUP INC	2.C	2,000,000	1,939,584
17305AD*1	Long Bond Replication	1.A						Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2.B	600,000	586,853
17305AD*1	Long Bond Replication	1.A						Bond Forward			11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	1,000,000	1,011,935
17305AD*1	Long Bond Replication	1.A						Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	300,000	285,191
17305AD*1	Long Bond Replication	1.A						Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	1.G	1,200,000	1,164,310
17305AD*1	Long Bond Replication	1.A						Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	200,000	192,049
17305AD*1	Long Bond Replication	1.A						Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000	189,388
17305AD*1	Long Bond Replication	1.A						Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	100,000	94,694
17305AD*1	Long Bond Replication	1.A						Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	1,000,000	958,453
17305AD*1	Long Bond Replication	1.A						Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	200,000	194,534
17305AD*1	Long Bond Replication	1.A						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,200,000	5,103,946
17305AD*1	Long Bond Replication	1.A						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,790,603	1,751,783
17305AD*1	Long Bond Replication	1.A						Bond Forward			42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	1,000,000	984,696
17305AD*1	Long Bond Replication	1.A						Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	500,000	473,336
17305AD*1	Long Bond Replication	1.A						Bond Forward			56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	287,247
17305AD*1	Long Bond Replication	1.A						Bond Forward			57169*-AU-1	MARS INC	1.E	10,000,000	9,764,956
17305AD*1	Long Bond Replication	1.A						Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	100,000	94,198
17305AD*1	Long Bond Replication	1.A						Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	600,000	567,578
17305AD*1	Long Bond Replication	1.A						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	100,000	95,899
17305AD*1	Long Bond Replication	1.A						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	200,000	191,798
17305AD*1	Long Bond Replication	1.A						Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	7,800,000	7,562,279
17305AD*1	Long Bond Replication	1.A						Bond Forward			031100-P*-5	AMETEK INC	2.A	1,000,000	984,054
17305AD*1	Long Bond Replication	1.A						Bond Forward			038336-E@-8	APTARGROUP INC	2.C	500,000	484,896
17305AD*1	Long Bond Replication	1.A						Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	1.G	2,400,000	2,328,620
17305AD*1	Long Bond Replication	1.A						Bond Forward			27731#-AB-1	EASTGROUP PROPERTIES INC.	2.B	1,500,000	1,458,889
17305AD*1	Long Bond Replication	1.A						Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	1,000,000	946,942
17305AD*1	Long Bond Replication	1.A						Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000	189,388
17305AD*1	Long Bond Replication	1.A						Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	700,000	670,917
17305AD*1	Long Bond Replication	1.A						Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	200,000	194,534
17305AD*1	Long Bond Replication	1.A						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	2,200,000	2,159,362
17305AD*1	Long Bond Replication	1.A						Bond Forward			42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	1,000,000	984,696
17305AD*1	Long Bond Replication	1.A						Bond Forward			44929@-AJ-3	ICRE REIT HOLDINGS	2.B	4,000,000	4,035,284
17305AD*1	Long Bond Replication	1.A						Bond Forward			56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	191,498
17305AD*1	Long Bond Replication	1.A						Bond Forward			56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	32,866	31,810
17305AD*1	Long Bond Replication	1.A						Bond Forward			74170*-AC-3	PRIME PROPERTY FUND LLC	1.G	600,000	592,324
17305AD*1	Long Bond Replication	1.A						Bond Forward			74170*-AK-5	PRIME PROPERTY FUND LLC	1.G	200,000	190,815

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
17305AD*1	Long Bond Replication	1.A						Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	1,200,000	1,135,156
17305AD*1	Long Bond Replication	1.A						Bond Forward			08773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	800,000	779,216
17305AD*1	Long Bond Replication	1.A						Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	600,000	581,714
17305AD*1	Long Bond Replication	1.A						Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2.B	200,000	195,618
17305AD*1	Long Bond Replication	1.A						Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	200,000	190,128
17305AD*1	Long Bond Replication	1.A						Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	1.G	200,000	194,052
17305AD*1	Long Bond Replication	1.A						Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	100,000	96,025
17305AD*1	Long Bond Replication	1.A						Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	800,000	757,554
17305AD*1	Long Bond Replication	1.A						Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000	189,388
17305AD*1	Long Bond Replication	1.A						Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	100,000	97,267
17305AD*1	Long Bond Replication	1.A						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	800,000	785,222
17305AD*1	Long Bond Replication	1.A						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	100,000	95,899
17305AD*1	Long Bond Replication	1.A						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	100,000	95,899
38149CA*6	Long Bond Replication	1.C	350,000,000	360,616,349	234,342,336	10/22/2020	03/19/2024	Bond Forward		(116,964,020)	024010-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	2,000,000	1,962,610
38149CA*6	Long Bond Replication	1.C						Bond Forward			941848-D*-1	WATERS CORPORATION	2.B	100,000	98,922
38149CA*6	Long Bond Replication	1.C						Bond Forward			024010-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	2,000,000	1,962,610
38149CA*6	Long Bond Replication	1.C						Bond Forward			00913R-AD-8	AIR LIQUIDE FINANCE SA	1.F FE	6,392,798	6,091,571
38149CA*6	Long Bond Replication	1.C						Bond Forward			05565E-AT-2	BMW US CAPITAL LLC	1.F FE	3,443,226	3,312,987
38149CA*6	Long Bond Replication	1.C						Bond Forward			100743-AK-9	BOSTON GAS COMPANY	2.A FE	4,998,141	4,702,485
38149CA*6	Long Bond Replication	1.C						Bond Forward			12636Y-AA-0	CRH AMERICA INC	2.A FE	5,036,294	4,834,377
38149CA*6	Long Bond Replication	1.C						Bond Forward			141781-AE-4	CARGILL INC	1.F FE	4,675,155	4,782,935
38149CA*6	Long Bond Replication	1.C						Bond Forward			2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	3,896,628	3,698,311
38149CA*6	Long Bond Replication	1.C						Bond Forward			233851-CU-6	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	5,542,781	5,365,008
38149CA*6	Long Bond Replication	1.C						Bond Forward			25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FIN	2.A FE	10,496,026	10,187,812
38149CA*6	Long Bond Replication	1.C						Bond Forward			649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP	1.G FE	6,584,539	6,225,035
38149CA*6	Long Bond Replication	1.C						Bond Forward			708653-AA-8	PENN-AMER WATER CO	1.E	4,051,386	4,236,178
38149CA*6	Long Bond Replication	1.C						Bond Forward			708653-AA-8	PENN-AMER WATER CO	1.E	3,064,061	3,214,661
38149CA*6	Long Bond Replication	1.C						Bond Forward			708653-AA-8	PENN-AMER WATER CO	1.E	3,697,389	3,855,910
38149CA*6	Long Bond Replication	1.C						Bond Forward			708653-AA-8	PENN-AMER WATER CO	1.E	98,425	103,262
38149CA*6	Long Bond Replication	1.C						Bond Forward			708653-AA-8	PENN-AMER WATER CO	1.E	120,050	125,197
38149CA*6	Long Bond Replication	1.C						Bond Forward			75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICE	1.G FE	8,540,594	8,124,189
38149CA*6	Long Bond Replication	1.C						Bond Forward			771196-BK-7	ROCHE HOLDINGS INC	1.C FE	6,682,930	6,423,713
38149CA*6	Long Bond Replication	1.C						Bond Forward			771196-BL-5	ROCHE HOLDINGS INC	1.C FE	4,932,434	4,672,602
38149CA*6	Long Bond Replication	1.C						Bond Forward			771367-CD-9	ROCHESTER GAS AND ELECTRIC CORPORA	1.F FE	2,298,299	2,170,233
38149CA*6	Long Bond Replication	1.C						Bond Forward			80622G-AC-8	SCENTRE MGMT LTD/RE1 LTD	1.F FE	3,541,566	3,405,146
38149CA*6	Long Bond Replication	1.C						Bond Forward			82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	9,741,873	9,211,445
38149CA*6	Long Bond Replication	1.C						Bond Forward			82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	3,748,755	3,621,089
38149CA*6	Long Bond Replication	1.C						Bond Forward			18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	1.G	2,800,000	2,679,468
38149CA*6	Long Bond Replication	1.C						Bond Forward			42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	13,633,000	13,014,179
38149CA*6	Long Bond Replication	1.C						Bond Forward			44929@-AF-1	ICRE REIT HOLDINGS	2.B	4,600,000	4,482,177
38149CA*6	Long Bond Replication	1.C						Bond Forward			44929@-AF-1	ICRE REIT HOLDINGS	2.B	4,600,000	4,482,177
38149CA*6	Long Bond Replication	1.C						Bond Forward			461127-E@-7	INTERTEK FINANCE PLC	2.A	4,000,000	3,942,848
38149CA*6	Long Bond Replication	1.C						Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,300,000	2,206,117

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
38149CA*6	Long Bond Replication	1.C						Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	1,400,000	1,353,575
38149CA*6	Long Bond Replication	1.C						Bond Forward			57169*-AX-5	MARS INC	1.E	9,000,000	8,628,285
38149CA*6	Long Bond Replication	1.C						Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	5,500,000	5,720,287
38149CA*6	Long Bond Replication	1.C						Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	1.G	18,600,000	17,563,396
38149CA*6	Long Bond Replication	1.C						Bond Forward			77519@-AQ-3	ROGERS GROUP INC	2.B	10,900,000	10,624,011
38149CA*6	Long Bond Replication	1.C						Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	8,500,000	8,276,937
38149CA*6	Long Bond Replication	1.C						Bond Forward			G1696#-BF-2	BUNZL FINANCE PLC	2.A	17,500,000	17,284,426
38149CA*6	Long Bond Replication	1.C						Bond Forward			G2044@-BC-8	COMPASS GROUP PLC	1.G	10,500,000	10,238,865
38149CA*6	Long Bond Replication	1.C						Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	15,000,000	14,914,383
38149CA*6	Long Bond Replication	1.C						Bond Forward			G4691#-AJ-4	IMI GROUP LIMITED	2.A	8,000,000	7,771,400
38149CA*6	Long Bond Replication	1.C						Bond Forward			G7332#-AG-8	RRPF ENGINE LEASING LIMITED	2.C FE	6,000,000	6,020,124
38149CA*6	Long Bond Replication	1.C						Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	19,500,000	18,864,908
38149CA*6	Long Bond Replication	1.C						Bond Forward			Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	13,200,000	12,807,127
38149CA*6	Long Bond Replication	1.C						Bond Forward			Q3977*-AC-9	GENESIS ENERGY LIMITED	2.A FE	18,100,000	17,421,654
38149CA*6	Long Bond Replication	1.C						Bond Forward			Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	4,000,000	3,964,591
38149CA*6	Long Bond Replication	1.C						Bond Forward			Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	5,200,000	5,093,359
38149CA*6	Long Bond Replication	1.C						Bond Forward			Q9396#-AH-4	VICTORIA POWER NETWORKS (FINANCE)	1.G	8,400,000	8,198,628
38149CA*6	Long Bond Replication	1.C						Bond Forward			N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA NV	2.B	3,500,000	3,465,498
38149CA*6	Long Bond Replication	1.C						Bond Forward			05279#-AG-4	AUTOLIV ASP INC	2.B FE	750,000	745,620
38149CA*6	Long Bond Replication	1.C						Bond Forward			46361*-BE-5	THE IRVINE COMPANY LLC	1.E PL	2,400,000	2,374,005
38149CA*6	Long Bond Replication	1.C						Bond Forward			74170*-AD-1	PRIME PROPERTY FUND LLC	1.G	200,000	197,395
38149CA*6	Long Bond Replication	1.C						Bond Forward			882884-A*-0	TEXAS NEW MEXICO POWER COMPANY	1.F	400,000	396,371
38149CA*6	Long Bond Replication	1.C						Bond Forward			941848-D*-1	WATERS CORPORATION	2.B	300,000	296,766
38149CA*6	Long Bond Replication	1.C						Bond Forward			F0164#-AC-6	AIR LIQUIDE FINANCE	1.G	1,000,000	984,215
38149CA*6	Long Bond Replication	1.C						Bond Forward			G1696#-BA-3	BUNZL FINANCE PLC	2.A	300,000	297,846
38149CA*6	Long Bond Replication	1.C						Bond Forward			N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA NV	2.B	1,500,000	1,485,214
38149CA*6	Long Bond Replication	1.C						Bond Forward			Q3917#-AA-2	FLINDERS PORT HOLDINGS	2.B FE	100,000	98,756
38149CA*6	Long Bond Replication	1.C						Bond Forward			024010-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	700,000	686,913
38149CA*6	Long Bond Replication	1.C						Bond Forward			74170*-AD-1	PRIME PROPERTY FUND LLC	1.G	100,000	98,697
38149CA*6	Long Bond Replication	1.C						Bond Forward			F0164#-AC-6	AIR LIQUIDE FINANCE	1.G	1,000,000	984,215
38149CA*6	Long Bond Replication	1.C						Bond Forward			G1696#-BA-3	BUNZL FINANCE PLC	2.A	200,000	198,564
38149CA*6	Long Bond Replication	1.C						Bond Forward			153609-C#-7	CENTRAL HUDSON GAS & ELECTRIC CORP	2.A	13,500,000	13,500,000
38149CA*6	Long Bond Replication	1.C						Bond Forward			18055#-AW-2	CLARION LION PROPERTIES FUND HOLDI	1.G	2,000,000	2,000,124
38149CA*6	Long Bond Replication	1.C						Bond Forward			882884-A*-0	TEXAS NEW MEXICO POWER COMPANY	1.F	1,000,000	990,928
38149CA*6	Long Bond Replication	1.C						Bond Forward			F0164#-AC-6	AIR LIQUIDE FINANCE	1.G	2,000,000	1,968,430
38149CA*6	Long Bond Replication	1.C						Bond Forward			G1696#-BA-3	BUNZL FINANCE PLC	2.A	800,000	794,256
38149CA*6	Long Bond Replication	1.C						Bond Forward			024010-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	2,700,000	2,649,523
38149CA*6	Long Bond Replication	1.C						Bond Forward			05279#-AG-4	AUTOLIV ASP INC	2.B FE	1,250,000	1,242,700
38149CA*6	Long Bond Replication	1.C						Bond Forward			46361*-BE-5	THE IRVINE COMPANY LLC	1.E PL	4,800,000	4,748,010
38149CA*6	Long Bond Replication	1.C						Bond Forward			74170*-AD-1	PRIME PROPERTY FUND LLC	1.G	600,000	592,185
38149CA*6	Long Bond Replication	1.C						Bond Forward			882884-A*-0	TEXAS NEW MEXICO POWER COMPANY	1.F	600,000	594,557
38149CA*6	Long Bond Replication	1.C						Bond Forward			F0164#-AC-6	AIR LIQUIDE FINANCE	1.G	1,000,000	984,215
38149CA*6	Long Bond Replication	1.C						Bond Forward			N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA NV	2.B	1,000,000	990,142
949746J#9	Long Bond Replication	2.B	100,000,000	100,714,783	74,228,718	03/26/2021	03/26/2024	Bond Forward		(21,255,049)	743674-BE-2	PROTECTIVE LIFE CORPORATION	1.G FE	8,784,327	7,784,854
949746J#9	Long Bond Replication	2.B						Bond Forward			806851-AH-4	SCHLUMBERGER HOLDINGS CORP	2.A FE	2,648,878	2,624,315
949746J#9	Long Bond Replication	2.B						Bond Forward			980236-AQ-6	WOODSIDE FINANCE LTD	2.A FE	4,195,597	4,038,170
949746J#9	Long Bond Replication	2.B						Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	7,600,000	7,196,762
949746J#9	Long Bond Replication	2.B						Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	1,800,000	1,704,496

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
949746J#9	Long Bond Replication	2.B						Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	5,500,000	5,271,492
949746J#9	Long Bond Replication	2.B						Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	1,300,000	1,264,474
949746J#9	Long Bond Replication	2.B						Bond Forward			53621@-AN-6	LION INDUSTRIAL PROPERTIES LP	2.A	3,000,000	2,880,600
949746J#9	Long Bond Replication	2.B						Bond Forward			56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,200,000	3,063,969
949746J#9	Long Bond Replication	2.B						Bond Forward			56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	985,981	954,313
949746J#9	Long Bond Replication	2.B						Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	29,000,000	27,415,440
949746J#9	Long Bond Replication	2.B						Bond Forward			761152-A@-6	RESMED INC	2.A	4,500,000	4,209,614
949746J#9	Long Bond Replication	2.B						Bond Forward			87305N-A#-5	TTX COMPANY	1.F	11,300,000	10,463,885
949746J#9	Long Bond Replication	2.B						Bond Forward			Q3393*-AJ-0	ELECTRANET PTY LTD	2.B	6,000,000	5,766,440
949746J#9	Long Bond Replication	2.B						Bond Forward			Q5995#-AE-4	MERIDIAN ENERGY LTD	2.A	6,900,000	6,529,589
949746J#9	Long Bond Replication	2.B						Bond Forward			C5847*-AE-3	MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	4,000,000	4,315,354
94978*BH3	Long Bond Replication	2.B	185,000,000	185,592,481	140,274,587	03/26/2021	09/26/2024	Bond Forward		(36,886,705)	05565E-AY-1	BMW US CAPITAL LLC	1.F FE	4,298,424	4,145,138
94978*BH3	Long Bond Replication	2.B						Bond Forward			12636Y-AC-6	CRH AMERICA FINANCE INC	2.A FE	5,483,575	5,319,520
94978*BH3	Long Bond Replication	2.B						Bond Forward			166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY	1.G FE	3,892,547	3,727,411
94978*BH3	Long Bond Replication	2.B						Bond Forward			2027A0-JZ-3	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	2,599,173	2,532,071
94978*BH3	Long Bond Replication	2.B						Bond Forward			25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FIN	2.A FE	4,240,541	4,216,545
94978*BH3	Long Bond Replication	2.B						Bond Forward			30217A-AB-9	EXPERIAN FINANCE PLC	2.A FE	2,752,236	2,724,453
94978*BH3	Long Bond Replication	2.B						Bond Forward			39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	1.F FE	1,950,000	1,897,052
94978*BH3	Long Bond Replication	2.B						Bond Forward			39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	1.F FE	1,348,059	1,313,344
94978*BH3	Long Bond Replication	2.B						Bond Forward			39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	1.F FE	1,048,198	1,021,489
94978*BH3	Long Bond Replication	2.B						Bond Forward			39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	1.F FE	599,017	583,708
94978*BH3	Long Bond Replication	2.B						Bond Forward			42981C-AA-6	HIGH STREET FUNDING TRUST I	2.A FE	1,350,000	1,278,165
94978*BH3	Long Bond Replication	2.B						Bond Forward			62954W-AD-7	NTT FINANCE CORP	1.F FE	4,600,000	4,063,699
94978*BH3	Long Bond Replication	2.B						Bond Forward			6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	1.D FE	3,149,268	2,751,316
94978*BH3	Long Bond Replication	2.B						Bond Forward			71427Q-AA-6	PERNOD RICARD INTERNATIONAL FINANC	2.A FE	5,836,258	5,100,488
94978*BH3	Long Bond Replication	2.B						Bond Forward			78516F-AA-7	SABAL TRAIL TRANSMISSION LLC	2.A FE	4,100,000	3,970,103
94978*BH3	Long Bond Replication	2.B						Bond Forward			151895-D#-3	CENTERPOINT PROPERTIES TRUST	1.G FE	22,700,000	21,598,871
94978*BH3	Long Bond Replication	2.B						Bond Forward			151895-D#-3	CENTERPOINT PROPERTIES TRUST	1.G FE	22,700,000	21,598,871
94978*BH3	Long Bond Replication	2.B						Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	3,200,000	3,042,040
94978*BH3	Long Bond Replication	2.B						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	10,445,185	10,218,732
94978*BH3	Long Bond Replication	2.B						Bond Forward			42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	6,000,000	5,908,175
94978*BH3	Long Bond Replication	2.B						Bond Forward			458830-E#-9	INTERMOUNTAIN GAS CO	2.A	1,100,000	1,027,247
94978*BH3	Long Bond Replication	2.B						Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	12,000,000	11,360,060
94978*BH3	Long Bond Replication	2.B						Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	2,800,000	2,637,535
94978*BH3	Long Bond Replication	2.B						Bond Forward			74170*-AK-5	PRIME PROPERTY FUND LLC	1.G	6,100,000	5,819,854
94978*BH3	Long Bond Replication	2.B						Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	26,300,000	24,878,840
94978*BH3	Long Bond Replication	2.B						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	5,500,000	5,274,435
94978*BH3	Long Bond Replication	2.B						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	4,500,000	4,315,446
94978*BH3	Long Bond Replication	2.B						Bond Forward			91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	7,000,000	6,858,507
94978*BH3	Long Bond Replication	2.B						Bond Forward			G1744#-AM-0	CADOGAN ESTATES LIMITED	2.B	6,000,000	6,072,553
94978*BH3	Long Bond Replication	2.B						Bond Forward			G7334@-AA-1	RRPF ENGINE LEASING LIMITED	2.C FE	2,000,000	1,905,623
126076RZ5	Corporate Bond Replication	2.B	50,000,000	58,501,067	44,019,096	01/25/2022	12/20/2026	CD SWAP	560,180	843,600	912810-RS-9	TREASURY BOND	1.A	48,720,154	37,599,610
126076RZ5	Corporate Bond Replication	2.B						CD SWAP			912810-SP-4	TREASURY BOND	1.A	9,220,733	5,575,887
126076NV8	Corporate Bond Replication	2.B	50,000,000	71,372,866	44,759,425	12/02/2021	12/20/2026	CD SWAP	608,378	843,600	912803-FV-0	TREASURY STRIP (PRIN)	1.A	53,780,549	33,611,950
126076NV8	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	16,983,939	10,303,875
126076RY8	Corporate Bond Replication	2.B	50,000,000	71,611,315	35,468,250	01/22/2022	12/20/2026	CD SWAP	597,331	843,600	912803-FM-0	TREASURY STRIP	1.A	71,013,984	34,624,650
126076VD9	Corporate Bond Replication	2.B	50,000,000	83,499,629	49,218,508	05/12/2022	06/20/2027	CD SWAP	198,822	933,000	912810-SL-3	TREASURY BOND	1.A	83,300,807	48,285,508
126076VC1	Corporate Bond Replication	2.B	50,000,000	75,693,494	48,858,000	04/27/2022	06/20/2027	CD SWAP	310,918	933,000	912810-SS-8	TREASURY BOND	1.A	75,382,576	47,925,000

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
REPLCDX2	Corporate Bond Replication	2.B	25,000,000	104,281,356	100,284,714	10/21/2023	12/20/2028	CD SWAP	206,475	465,250	912803-EC-3	TREASURY STRIP -PRIN	1.A	104,074,882	99,819,464
126076XQ8	Corporate Bond Replication	2.B	50,000,000	81,373,481	49,591,253	06/14/2022	06/20/2027	CD SWAP	36,079	933,000	912810-SS-8	TREASURY BOND	1.A	81,337,403	48,658,253
126076ZG8	Corporate Bond Replication	2.B	50,000,000	74,781,263	48,858,000	08/31/2022	06/20/2027	CD SWAP	141,886	933,000	912810-SS-8	TREASURY BOND	1.A	74,639,378	47,925,000
949746L@8	Long Bond Replication	1.G	200,000,000	277,580,450	262,469,022	07/07/2023	07/08/2025	Bond Forward		(4,719,340)	74986@-BB-6	RREEF AMERICA REIT II INC	1.G	200,000	179,624
949746L@8	Long Bond Replication	1.G						Bond Forward			76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	2,000,000	1,955,133
949746L@8	Long Bond Replication	1.G						Bond Forward			97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,465,143
949746L@8	Long Bond Replication	1.G						Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	1,700,000	1,637,979
949746L@8	Long Bond Replication	1.G						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,010,508	954,649
949746L@8	Long Bond Replication	1.G						Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	3,000,000	2,836,080
949746L@8	Long Bond Replication	1.G						Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	200,000	179,624
949746L@8	Long Bond Replication	1.G						Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	1,400,000	1,389,754
949746L@8	Long Bond Replication	1.G						Bond Forward			87305N-A#-5	TTX COMPANY	1.F	1,200,000	1,111,209
949746L@8	Long Bond Replication	1.G						Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	900,000	855,981
949746L@8	Long Bond Replication	1.G						Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	1,100,000	1,059,869
949746L@8	Long Bond Replication	1.G						Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	2,000,000	1,933,923
949746L@8	Long Bond Replication	1.G						Bond Forward			97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	600,000	586,057
949746L@8	Long Bond Replication	1.G						Bond Forward			C5847*-AB-9	MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	1,000,000	1,014,965
949746L@8	Long Bond Replication	1.G						Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	11,100,000	10,658,722
949746L@8	Long Bond Replication	1.G						Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	15,600,000	15,030,870
949746L@8	Long Bond Replication	1.G						Bond Forward			311900-B@-2	FASTENAL COMPANY	1.F	21,500,000	20,293,927
949746L@8	Long Bond Replication	1.G						Bond Forward			41242*-AY-8	HARDWOOD FUNDING LLC	1.G FE	4,500,000	4,321,049
949746L@8	Long Bond Replication	1.G						Bond Forward			41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	1,600,000	1,546,464
949746L@8	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	1,990,181	2,109,951
949746L@8	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	200,018	212,055
949746L@8	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	434,540	460,690
949746L@8	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	410,037	434,713
949746L@8	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	415,038	440,015
949746L@8	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	420,038	445,316
949746L@8	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	420,038	445,316
949746L@8	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	405,037	429,412
949746L@8	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	405,037	429,412
949746L@8	Long Bond Replication	1.G						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	400,036	424,111
949746L@8	Long Bond Replication	1.G						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,115,592	10,501,138
949746L@8	Long Bond Replication	1.G						Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	3,600,000	3,233,227
949746L@8	Long Bond Replication	1.G						Bond Forward			76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	23,500,000	22,972,813
949746L@8	Long Bond Replication	1.G						Bond Forward			81725T-G#-1	SENSIENT TECHNOLOGIES CORPORATION	2.B	2,333,333	2,289,287
949746L@8	Long Bond Replication	1.G						Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	11,000,000	10,636,574
949746L@8	Long Bond Replication	1.G						Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	9,600,000	9,130,469
949746L@8	Long Bond Replication	1.G						Bond Forward			97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	15,000,000	14,651,432
949746L@8	Long Bond Replication	1.G						Bond Forward			45168D-A@-3	IDEXX LABORATORIES INC.	2.B	2,300,000	2,264,493
949746L@8	Long Bond Replication	1.G						Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	2,000,000	1,890,720
949746L@8	Long Bond Replication	1.G						Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	200,000	179,624
949746L@8	Long Bond Replication	1.G						Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	500,000	496,341
949746L@8	Long Bond Replication	1.G						Bond Forward			76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	1,000,000	977,567

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
949746L@8	Long Bond Replication	1.G						Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	500,000	483,481
949746L@8	Long Bond Replication	1.G						Bond Forward			86468@-AH-5	SUEZ WATER RESOURCES LLC	1.F	400,000	383,336
949746L@8	Long Bond Replication	1.G						Bond Forward			87305N-A#-5	TTX COMPANY	1.F	700,000	648,205
949746L@8	Long Bond Replication	1.G						Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	600,000	570,654
949746L@8	Long Bond Replication	1.G						Bond Forward			91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	500,000	489,893
949746L@8	Long Bond Replication	1.G						Bond Forward			97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	900,000	879,086
949746L@8	Long Bond Replication	1.G						Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	1,000,000	945,360
949746L@8	Long Bond Replication	1.G						Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	300,000	297,804
949746L@8	Long Bond Replication	1.G						Bond Forward			86468@-AH-5	SUEZ WATER RESOURCES LLC	1.F	400,000	383,336
949746L@8	Long Bond Replication	1.G						Bond Forward			87305N-A#-5	TTX COMPANY	1.F	500,000	463,004
949746L@8	Long Bond Replication	1.G						Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	300,000	285,327
949746L@8	Long Bond Replication	1.G						Bond Forward			91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	250,000	244,947
949746L@8	Long Bond Replication	1.G						Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	1,700,000	1,637,979
949746L@8	Long Bond Replication	1.G						Bond Forward			34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	1,500,000	1,475,161
949746L@8	Long Bond Replication	1.G						Bond Forward			42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	2,500,000	2,485,214
949746L@8	Long Bond Replication	1.G						Bond Forward			461127-F*-8	INTERTEK FINANCE PLC	2.A	3,000,000	2,846,771
949746L@8	Long Bond Replication	1.G						Bond Forward			56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,600,000	2,527,691
949746L@8	Long Bond Replication	1.G						Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	1.G	6,700,000	6,326,600
949746L@8	Long Bond Replication	1.G						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	900,000	869,712
949746L@8	Long Bond Replication	1.G						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	300,000	292,078
949746L@8	Long Bond Replication	1.G						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	200,000	194,719
949746L@8	Long Bond Replication	1.G						Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	14,000,000	13,235,040
949746L@8	Long Bond Replication	1.G						Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	1,000,000	898,119
949746L@8	Long Bond Replication	1.G						Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	4,000,000	3,867,845
949746L@8	Long Bond Replication	1.G						Bond Forward			86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	600,000	598,395
949746L@8	Long Bond Replication	1.G						Bond Forward			86468@-AH-5	SUEZ WATER RESOURCES LLC	1.F	1,400,000	1,341,676
949746L@8	Long Bond Replication	1.G						Bond Forward			87305N-A#-5	TTX COMPANY	1.F	5,100,000	4,722,638
949746L@8	Long Bond Replication	1.G						Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	3,300,000	3,138,599
949746L@8	Long Bond Replication	1.G						Bond Forward			97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,465,143
949746L@8	Long Bond Replication	1.G						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	2,000,000	1,919,949
949746L@8	Long Bond Replication	1.G						Bond Forward			G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	500,000	483,725
949746L@8	Long Bond Replication	1.G						Bond Forward			G7332#-AG-8	RRPF ENGINE LEASING LIMITED	2.C FE	2,000,000	2,006,708
949746L@8	Long Bond Replication	1.G						Bond Forward			N7338@-AC-5	RED ELECTRICA FINANCE B.V.	2.A	1,000,000	1,005,814
949746L@8	Long Bond Replication	1.G						Bond Forward			Q8773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,200,000	1,168,824
949746L@8	Long Bond Replication	1.G						Bond Forward			Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	2,600,000	2,488,307
949746L@8	Long Bond Replication	1.G						Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	3,100,000	3,077,313
949746L@8	Long Bond Replication	1.G						Bond Forward			Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	800,000	783,594
949746L@8	Long Bond Replication	1.G						Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	300,000	289,055
949746L@8	Long Bond Replication	1.G						Bond Forward			45168D-A@-3	IDEXX LABORATORIES INC.	2.B	7,500,000	7,384,215
949746L@8	Long Bond Replication	1.G						Bond Forward			720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	2,000,000	1,902,867
949746L@8	Long Bond Replication	1.G						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	4,000,000	3,818,596
949746L@8	Long Bond Replication	1.G						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,010,508	954,649
949746L@8	Long Bond Replication	1.G						Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	6,000,000	5,672,160
949746L@8	Long Bond Replication	1.G						Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	200,000	179,624
949746L@8	Long Bond Replication	1.G						Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	3,100,000	3,077,313
949746L@8	Long Bond Replication	1.G						Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	1,000,000	966,961
949746L@8	Long Bond Replication	1.G						Bond Forward			87305N-A#-5	TTX COMPANY	1.F	2,200,000	2,037,217
949746L@8	Long Bond Replication	1.G						Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	1,800,000	1,711,963

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
949746L@8	Long Bond Replication	1.G						Bond Forward			91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	250,000	244,947
949746L@8	Long Bond Replication	1.G						Bond Forward			461127-F*-8	INTERTEK FINANCE PLC	2.A	4,000,000	3,795,695
949746L@8	Long Bond Replication	1.G						Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	2,000,000	1,890,720
949746L@8	Long Bond Replication	1.G						Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	400,000	359,247
949746L@8	Long Bond Replication	1.G						Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	5,700,000	5,658,285
949746L@8	Long Bond Replication	1.G						Bond Forward			76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	1,500,000	1,466,350
949746L@8	Long Bond Replication	1.G						Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	1,000,000	966,961
949746L@8	Long Bond Replication	1.G						Bond Forward			87305N-A#-5	TTX COMPANY	1.F	700,000	648,205
949746L@8	Long Bond Replication	1.G						Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	1,200,000	1,141,309
949746L@8	Long Bond Replication	1.G						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,010,508	954,649
949746L@8	Long Bond Replication	1.G						Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	100,000	89,812
949746L@8	Long Bond Replication	1.G						Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	500,000	496,341
949746L@8	Long Bond Replication	1.G						Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	500,000	483,481
12607@st8	Corporate Bond Replication	1.F	50,000,000	53,531,399	36,706,881	02/05/2022	12/20/2026	CD SWAP	495,646	843,600	912810-SX-7	TREASURY BOND	1.A	53,035,753	35,863,281
12607@su5	Corporate Bond Replication	1.D	50,000,000	70,217,400	41,539,387	02/25/2022	12/20/2026	CD SWAP	383,805	843,600	912803-FT-5	TREASURY STRIP (PRIN)	1.A	35,149,004	20,347,894
12607@su5	Corporate Bond Replication	1.D						CD SWAP			912803-FT-5	TREASURY STRIP (PRIN)	1.A	34,684,591	20,347,894
06051AA#9	Structured Credit fixed Bond Replication	1.FZ	200,000,000	219,187,952	199,928,093	04/04/2022	03/10/2032	Interest Rate Swap		(18,136,838)	00120D-AA-4	AGL_2022-17A-A	1.A FE	25,000,000	24,950,605
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			00120D-AC-0	AGL_2022-17A-B	1.C FE	3,400,000	3,370,494
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A	1.A FE	25,250,000	25,188,218
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	1.C FE	4,500,000	4,457,824
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	2,487,952	2,487,353
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	8,500,000	8,457,000
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			13877J-AC-5	CANYON CLO LTD CANYC_2022-1	1.C FE	5,000,000	4,951,144
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			15032Q-AA-0	CEDAR FUNDING LTD CEDF_2022-15A	1.A FE	10,000,000	9,925,098
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			15032Q-AC-6	CEDAR FUNDING LTD CEDF_2022-15A	1.C FE	3,500,000	3,456,271
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			15032Q-AE-2	CEDAR FUNDING LTD CEDF_2022-15A	1.F FE	1,500,000	1,472,024
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			29003W-AA-3	ELMWOOD CLO 14 LTD ELM14_22-1A	1.A FE	10,000,000	9,984,279
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			29003W-AC-9	ELMWOOD CLO 14 LTD ELM14_22-1A	1.C FE	4,500,000	4,465,900
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			36321R-AA-4	GALAXY CLO LTD GALXY_2022-30A	1.A FE	7,500,000	7,475,441
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			36321R-AC-0	GALAXY CLO LTD GALXY_2022-30A	1.C FE	2,700,000	2,657,983
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			55953W-AA-8	MAGNETITE CLO LTD MAGNE_2022-32A	1.A FE	3,000,000	2,997,386
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			55953W-AE-0	MAGNETITE CLO LTD MAGNE_2022-32A	1.F FE	1,450,000	1,442,731
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			67098W-AN-1	OAK HILL CREDIT PARTNERS OAKC_2020-7A	1.A FE	10,000,000	10,001,360
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			67098W-AQ-4	OAK HILL CREDIT PARTNERS OAKC_2020-7A	1.C FE	5,000,000	4,965,614
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			69689Q-AA-3	PALMER SQUARE CLO PLMRS_2022-1	1.A FE	25,000,000	24,983,970
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			69689Q-AC-9	PALMER SQUARE CLO PLMRS_2022-1	1.C FE	3,700,000	3,676,766

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.A FE	10,000,000	9,940,773
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			70017B-AC-3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.C FE	2,500,000	2,445,360
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			70017B-AE-9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.F FE	1,450,000	1,424,317
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			75888E-AA-6	REGATTA XIX FUNDING LTD REG19_22-1A	1.A FE	7,500,000	7,502,752
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			75888E-AG-3	REGATTA XIX FUNDING LTD REG19_22-1A	1.C FE	3,500,000	3,481,516
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			83616K-AA-5	SOUND POINT CLO LTD SNDPT_2022-A	1.A FE	27,500,000	27,227,173
06051AA#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			83616K-AC-1	SOUND POINT CLO LTD SNDPT_2022-A	1.C FE	4,750,000	4,675,579
17305AB#9	Structured Credit fixed Bond Replication	1.FZ	100,000,000	106,820,000	90,638,092	08/31/2021	08/31/2031	Interest Rate Swap		(15,625,449)	00141Y-AA-3	AIG CLO AIGIM_21-1	1.A FE	37,900,000	37,928,743
17305AB#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			26246G-AA-1	DRYDEN 87 CLO LTD DRSLF_2021-87A	1.A FE	9,100,000	9,086,648
17305AB#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			55281F-AP-5	MCF CLO LLC MCFCL_2017-3A	1.C FE	8,700,000	8,353,545
17305AB#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			67098U-AN-5	OAK HILL CREDIT PARTNERS OAKC_20-6A	1.A FE	16,000,000	16,006,347
17305AB#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			70017K-AL-3	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	1.A FE	14,040,000	13,969,815
17305AB#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			70017K-AQ-2	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	1.F FE	1,080,000	1,060,454
17305AB#9	Structured Credit fixed Bond Replication	1.FZ						Interest Rate Swap			81880X-AL-6	SHACKLETON CLO LTD SHACK_19-14A	1.A FE	20,000,000	19,857,988
9999999999 - Totals				3,069,064,079	2,491,024,467	XXX	XXX	XXX	3,539,520	(265,839,597)	XXX	XXX	XXX	3,065,524,559	2,756,864,063

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	21	3,739,019,115	20	3,348,760,548	20	3,280,723,094	20	3,335,723,502	21	3,739,019,115
2. Add: Opened or Acquired Transactions	1	166,186,283				715,320,620	2	341,406,775	5	1,222,913,678
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	(11,047,261)	XXX	767,321	XXX	799,630	XXX	801,656	XXX	(8,678,654)
4. Less: Closed or Disposed of Transactions	2	542,627,043				636,897,935	2	541,751,412	6	1,721,276,390
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,770,546	XXX	68,804,775	XXX	24,221,904	XXX	67,116,442	XXX	162,913,667
7. Ending Inventory	20	3,348,760,548	20	3,280,723,094	20	3,335,723,505	20	3,069,064,079	20	3,069,064,082

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	873,274,774	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(404,832)	
3.	Total (Line 1 plus Line 2)		872,869,942
4.	Part D, Section 1, Column 6	1,474,370,000	
5.	Part D, Section 1, Column 7	(601,500,058)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	577,145,883	
8.	Part B, Section 1, Column 13	(404,832)	
9.	Total (Line 7 plus Line 8)		576,741,051
10.	Part D, Section 1, Column 9	1,570,271,508	
11.	Part D, Section 1, Column 10	(993,530,457)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	880,710,183	
14.	Part B, Section 1, Column 20	8,503,359	
15.	Part D, Section 1, Column 12	889,213,542	
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	2,148,033,013	1,659,337,978	165,673,469	323,021,566
2. Cost of cash equivalents acquired	168,555,818,290	153,642,125,195	13,148,847,022	1,764,846,073
3. Accrual of discount	81,739,151	81,739,151		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals	(49,490)	(49,490)		
6. Deduct consideration received on disposals	167,312,550,285	152,412,032,515	13,107,984,987	1,792,532,783
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value	143,273	143,273		
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,473,133,952	2,971,263,593	206,535,504	295,334,856
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	3,473,133,952	2,971,263,593	206,535,504	295,334,856

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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/07/2023	06/08/2026		40,000,000	3.1% / (1.6%)		1,692,000		1,594,697		1,594,697	(97,303)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/27/2022	06/29/2027		100,000,000	2.4% / (0.25%)	4,202,500			2,518,903		2,518,903	(1,070,596)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/27/2022	10/27/2026		50,000,000	2.25% / (SOFR)	2,685,000			1,033,385		1,033,385	(678,770)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/03/2022	12/07/2027		40,000,000	2.6% / (SOFR)	3,012,000			1,766,629		1,766,629	(741,058)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/28/2023	03/30/2026		50,000,000	2.55% / (SOFR)		2,555,000		1,419,134		1,419,134	(1,135,866)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/10/2027		30,000,000	2.5% / (SOFR)	1,935,000			920,269		920,269	(436,336)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/06/2028		50,000,000	2.4% / (SOFR)		3,095,000		1,789,485		1,789,485	(1,305,515)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/24/2022	10/26/2027		60,000,000	2.75% / (SOFR)	3,096,000			3,030,532		3,030,532	(1,162,390)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/06/2023	04/06/2026		50,000,000	2.4% / (SOFR)		2,525,000		1,175,134		1,175,134	(1,349,866)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	08/24/2022	09/24/2027		30,000,000	2.5% / (SOFR)	2,370,000			1,273,907		1,273,907	(609,344)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/16/2022	11/16/2027		50,000,000	2.25% / (SOFR)	2,040,000			1,525,526		1,525,526	(837,885)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/28/2022	11/30/2027		40,000,000	2.3% / (SOFR)	2,788,000			1,599,129		1,599,129	(863,350)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/20/2023	04/26/2026		40,000,000	2.35% / (SOFR)		2,280,000		1,477,472		1,477,472	(802,528)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/20/2023	04/20/2028		40,000,000	2.55% / (SOFR)		2,336,000		1,762,574		1,762,574	(573,426)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2028		50,000,000	2.45% / (SOFR)		3,030,000		1,872,812		1,872,812	(1,157,188)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/01/2023	08/01/2024		100,000,000	SOFR / (5.35%)		955,000		112,976		112,976	(842,024)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK PT30B789TSUIDF371261	07/20/2022	07/22/2024		100,000,000	SOFR / (3.75%)	1,580,000			1,019,002		1,019,002	(1,478,092)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK PT30B789TSUIDF371261	08/24/2022	11/17/2027		40,000,000	2.25% / (SOFR)	2,220,000			1,174,204		1,174,204	(646,604)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK PT30B789TSUIDF371261	09/01/2022	07/19/2027		50,000,000	2.5% / (SOFR)	2,967,500			1,579,024		1,579,024	(869,668)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK PT30B789TSUIDF371261	09/06/2022	09/06/2024		40,000,000	SOFR / (3.25%)	2,276,000			2,128,088		2,128,088	(840,150)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK PT30B789TSUIDF371261	12/05/2022	12/07/2027		50,000,000	2.3% / (SOFR)	2,910,000			1,623,247		1,623,247	(849,796)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2022	07/20/2026		50,000,000	2.25% / (0.25%)	3,935,000			1,659,453		1,659,453	(1,167,620)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/27/2022	03/25/2027		40,000,000	2.4% / (SOFR)	2,960,000			1,274,899		1,274,899	(751,587)						B0311

SCHEDULE DB - PART A - SECTION 1

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Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/03/2022	06/02/2027		40,000,000	2.35% / (SOFR)	2,928,000			1,249,519		1,249,519	(726,112)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/17/2022	10/18/2027		35,000,000	2.4% / (SOFR)	2,936,500			1,409,925		1,409,925	(719,008)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2022	09/20/2027		40,000,000	2.5% / (SOFR)	2,368,000			1,422,268		1,422,268	(680,399)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/27/2022	10/27/2027		50,000,000	2.5% / (SOFR)	3,143,750			2,282,013		2,282,013	(1,255,013)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/31/2022	11/02/2027		40,000,000	2.7% / (SOFR)	2,840,000			2,385,877		2,385,877	(972,587)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/10/2023	07/10/2024		200,000,000	SOFR / (5.3%)		2,168,000		197,316		197,316	(1,970,684)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/31/2023	07/31/2024		100,000,000	SOFR / (5.5%)		940,000		90,090		90,090	(849,910)						B0311
0209999999. Subtotal - Purchased Options - Hedging Other - Other										55,193,250	21,576,000		44,367,490	XXX	44,367,490	(27,440,675)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										55,193,250	21,576,000		44,367,490	XXX	44,367,490	(27,440,675)					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other										55,193,250	21,576,000		44,367,490	XXX	44,367,490	(27,440,675)					XXX	XXX
0499999999. Total Purchased Options										55,193,250	21,576,000		44,367,490	XXX	44,367,490	(27,440,675)					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/14/2008	06/11/2029		2,500,000	5.124% / (SOFR)			(1,024)			180,677					29,180		B031
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/14/2008	06/11/2029		6,000,000	5.124% / (SOFR)			(2,457)			433,624					70,031		B031
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/14/2008	06/11/2029		21,000,000	5.124% / (SOFR)			(6,980)			1,517,683					245,110		B031

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/14/2008	06/11/2029		3,000,000	5.124% / (SOFR)			(1,228)			216,812					35,016		B031
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/14/2008	06/11/2029		500,000	5.124% / (SOFR)			(205)			36,135					5,836		B031
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/14/2008	06/11/2029		5,000,000	5.124% / (SOFR)			(1,713)			361,353					58,359		B031
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/14/2008	06/11/2029		500,000	5.124% / (SOFR)			(205)			36,135					5,836		B031
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(13,812)		XXX	2,782,419					449,368	XXX	XXX
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369@AM8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2012	04/01/2028		20,000,000	USD 4.187% / (GBP 4.394%)			140,411	3,741,874		3,522,266	(916,965)				206,272		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369@AM8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2012	04/01/2028		4,000,000	USD 4.187% / (GBP 4.394%)			28,082	748,375		704,453	(183,393)				41,254		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369@AM8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2012	04/01/2028		4,000,000	USD 4.187% / (GBP 4.394%)			28,082	748,375		704,453	(183,393)				41,254		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369@AM8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2012	04/01/2028		14,000,000	USD 4.187% / (GBP 4.394%)			98,287	2,619,312		2,465,586	(641,875)				144,390		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/07/2021	12/14/2028		881,075,000	GBP 0.75% / (USD 1.455%)			(6,601,837)	(52,455,238)		(62,542,976)	46,738,861	(4,381)			9,810,152		B021
Currency Swap	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/25/2023	11/08/2028		31,410,720	USD 6.509% / (EUR 4.71%)			461,089	(1,397,389)		(1,314,953)	(1,397,389)				346,241		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF MONTREAL NQ6HPCNCCU6TUTQYE16	10/26/2023	11/08/2030		52,357,760	USD 7.06% / (EUR 5.19%)			872,037	(2,432,887)		(2,118,160)	(2,432,887)				685,680		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/20/2022	09/27/2024		63,704,006	HKD 4.26% / (USD 4.5225%)			(156,703)	328,369		536,520	(30,756)	1,222			274,457		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/21/2023	07/28/2025		63,984,439	HKD 4.94% / (USD %)			(479,545)	47,936		506,600	50,313	(2,377)			401,543		B020
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2044		857,100	USD 4.6425% / (GBP 4.38%)			12,513	219,700		247,168	(93,709)				19,510		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2044		6,428,250	USD 4.6425% / (GBP 4.38%)			93,851	1,647,751		1,853,763	(702,817)				146,326		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2044		2,999,850	USD 4.6425% / (GBP 4.38%)			43,797	768,951		865,089	(327,981)				68,285		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2044		2,142,750	USD 4.6425% / (GBP 4.38%)			31,284	549,250		617,921	(234,272)				48,775		B023
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039		1,587,800	USD 3.10325% / (GBP 2.3%)			12,163	(69,419)		(17,762)	(93,943)				31,010		B023
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039		6,880,468	USD 3.10325% / (GBP 2.3%)			52,708	(300,814)		(76,970)	(407,088)				134,379		B023
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039		28,580,408	USD 3.10325% / (GBP 2.3%)			218,941	(1,249,536)		(319,723)	(1,690,979)				558,188		B023

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039		2,646,334	USD 3.10325% / (GBP 2.3%)			20,272	(115,698)		(29,604)	(156,572)				51,684		B023
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039		7,409,735	USD 3.10325% / (GBP 2.3%)			56,762	(323,954)		(82,891)	(438,402)				144,715		B023
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039		6,351,202	USD 3.10325% / (GBP 2.3%)			48,653	(277,675)		(71,050)	(375,773)				124,042		B023
Currency Swap	QPH FINANCE CO PTY LIMITED 07794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		3,767,880	USD 4.572% / (AUD 4.98%)			5,974	287,896		415,568	(250,580)				93,851		B023
Currency Swap	QPH FINANCE CO PTY LIMITED 07794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		12,042,440	USD 4.572% / (AUD 4.98%)			19,092	920,138		1,328,187	(800,873)				299,954		B023
Currency Swap	QPH FINANCE CO PTY LIMITED 07794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		3,029,080	USD 4.572% / (AUD 4.98%)			4,802	231,446		334,084	(201,447)				75,448		B023
Currency Swap	QPH FINANCE CO PTY LIMITED 07794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		369,400	USD 4.572% / (AUD 4.98%)			586	28,225		40,742	(24,567)				9,201		B023
Currency Swap	QPH FINANCE CO PTY LIMITED 07794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		369,400	USD 4.572% / (AUD 4.98%)			586	28,225		40,742	(24,567)				9,201		B023
Currency Swap	QPH FINANCE CO PTY LIMITED 07794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		7,535,760	USD 4.572% / (AUD 4.98%)			11,947	575,792		831,135	(501,160)				187,701		B023
Currency Swap	QPH FINANCE CO PTY LIMITED 07794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		3,767,880	USD 4.572% / (AUD 4.98%)			5,974	287,896		415,568	(250,580)				93,851		B023
Currency Swap	QPH FINANCE CO PTY LIMITED 07794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		369,400	USD 4.572% / (AUD 4.98%)			586	28,225		40,742	(24,567)				9,201		B023
Currency Swap	VESTEDA FINANCE BV N9361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		2,468,550	USD 2.704% / (EUR 1.38%)			34,921	148,785		145,880	(189,696)				42,722		B023
Currency Swap	VESTEDA FINANCE BV N9361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		25,861,000	USD 2.704% / (EUR 1.38%)			365,841	1,558,697		1,528,265	(1,987,290)				447,568		B023
Currency Swap	VESTEDA FINANCE BV N9361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		1,293,050	USD 2.704% / (EUR 1.38%)			18,292	77,935		76,413	(99,365)				22,378		B023
Currency Swap	VESTEDA FINANCE BV N9361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		1,293,050	USD 2.704% / (EUR 1.38%)			18,292	77,935		76,413	(99,365)				22,378		B023
Currency Swap	VESTEDA FINANCE BV N9361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		12,342,750	USD 2.704% / (EUR 1.38%)			174,606	743,924		729,399	(948,479)				213,612		B023
Currency Swap	VESTEDA FINANCE BV N9361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		3,056,300	USD 2.704% / (EUR 1.38%)			43,236	184,210		180,613	(234,862)				52,894		B023
Currency Swap	VESTEDA FINANCE BV N9361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		587,750	USD 2.704% / (EUR 1.38%)			8,315	35,425		34,733	(45,166)				10,172		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/08/2021	04/17/2028		795,544,948	CAD 2% / (USD 1.8325%)			216,605	(37,164,848)		(15,567,277)	20,426,806		(81,320)		8,247,071		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/31/2021	09/08/2026		274,837,500	AUD 4.8944% / (USD SOFR)			(4,949,264)	(18,956,327)		(19,982,055)	3,057,643		(13,486)		2,254,007		B020
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/27/2021	10/04/2028		409,675,000	EUR 0.25% / (USD 1.76%)			(6,379,875)	(23,047,453)		(23,004,873)	13,085,738		4,475		4,471,084		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/27/2021	10/04/2028		292,625,000	EUR 0.25% / (USD 1.76%)			(4,557,054)	(16,462,466)		(16,432,052)	9,346,956		3,196		3,193,631		B021
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			6,819	43,100		114,946	(135,057)				19,517		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		6,805,000	USD 3.318% / (GBP 2.51%)			68,185	431,002		1,149,465	(1,350,572)				195,166		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			6,819	43,100		114,946	(135,057)				19,517		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			6,819	43,100		114,946	(135,057)				19,517		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			6,819	43,100		114,946	(135,057)				19,517		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			6,819	43,100		114,946	(135,057)				19,517		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			6,819	43,100		114,946	(135,057)				19,517		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			6,819	43,100		114,946	(135,057)				19,517		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			6,819	43,100		114,946	(135,057)				19,517		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		637,450	USD 2.857% / (CAD 3.19%)			(929)	30,746		(6,283)	11,381				9,029		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		6,454,183	USD 2.857% / (CAD 3.19%)			(10,321)	311,304		(63,614)	115,236				91,416		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		239,044	USD 2.857% / (CAD 3.19%)			(382)	11,530		(2,356)	4,268				3,386		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		239,044	USD 2.857% / (CAD 3.19%)			(382)	11,530		(2,356)	4,268				3,386		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		3,426,295	USD 2.857% / (CAD 3.19%)			(5,479)	165,260		(33,770)	61,175				48,530		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		239,044	USD 2.857% / (CAD 3.19%)			(382)	11,530		(2,356)	4,268				3,386		B023
Currency Swap	RHEINKALK HOLDING GMBH D70028AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		882,800	USD 3.754% / (EUR 2.38%)			12,630	(920)		(3,292)	(73,620)				14,135		B023
Currency Swap	RHEINKALK HOLDING GMBH D70028AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		4,193,300	USD 3.754% / (EUR 2.38%)			59,992	(4,371)		(15,635)	(349,694)				67,141		B023
Currency Swap	RHEINKALK HOLDING GMBH D70028AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		441,400	USD 3.754% / (EUR 2.38%)			6,315	(460)		(1,646)	(36,810)				7,068		B023
Currency Swap	RHEINKALK HOLDING GMBH D70028AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		441,400	USD 3.754% / (EUR 2.38%)			6,315	(460)		(1,646)	(36,810)				7,068		B023
Currency Swap	RHEINKALK HOLDING GMBH D70028AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		14,566,200	USD 3.754% / (EUR 2.38%)			208,395	(15,182)		(54,311)	(1,214,725)				233,227		B023
Currency Swap	RHEINKALK HOLDING GMBH D70028AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		3,641,550	USD 3.919% / (EUR 2.58%)			50,998	(3,795)		(19,069)	(323,986)				66,296		B023
Currency Swap	RHEINKALK HOLDING GMBH D70028AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		441,400	USD 3.919% / (EUR 2.58%)			6,182	(460)		(2,311)	(39,271)				8,036		B023
Currency Swap	RHEINKALK HOLDING GMBH D70028AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		18,428,450	USD 3.919% / (EUR 2.58%)			258,078	(19,207)		(96,502)	(1,639,565)				335,498		B023
Currency Swap	RHEINKALK HOLDING GMBH D70028AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		1,213,850	USD 3.919% / (EUR 2.58%)			16,999	(1,265)		(6,356)	(107,995)				22,099		B023
Currency Swap	RHEINKALK HOLDING GMBH D70028AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		1,213,850	USD 3.919% / (EUR 2.58%)			16,999	(1,265)		(6,356)	(107,995)				22,099		B023
Currency Swap	RHEINKALK HOLDING GMBH D70028AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		441,400	USD 3.919% / (EUR 2.58%)			6,182	(460)		(2,311)	(39,271)				8,036		B023
Currency Swap	RHEINKALK HOLDING GMBH D70028AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		1,213,850	USD 3.919% / (EUR 2.58%)			16,999	(1,265)		(6,356)	(107,995)				22,099		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	RHEINKALK HOLDING GMBH D70028AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		441,400	USD 3.919% / (EUR 2.58%)			6,182	(460)		(2,311)	(39,271)				8,036		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		2,669,500	USD 4.725% / (EUR 3.27%)			37,898	(92,125)		(106,058)	(238,631)				43,135		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		533,900	USD 4.725% / (EUR 3.27%)			7,580	(18,425)		(21,212)	(47,726)				8,627		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		533,900	USD 4.725% / (EUR 3.27%)			7,580	(18,425)		(21,212)	(47,726)				8,627		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		533,900	USD 4.725% / (EUR 3.27%)			7,580	(18,425)		(21,212)	(47,726)				8,627		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		533,900	USD 4.725% / (EUR 3.27%)			7,580	(18,425)		(21,212)	(47,726)				8,627		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/12/2022	09/16/2025		525,825,000	GBP 4.35% / (USD SOFR)			(7,085,455)	47,834,835		42,126,201	41,853,309	30,035			3,440,367		B020
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		2,166,000	USD 5.7825% / (GBP 6.31%)			124,089	(256,119)		(527,318)	(101,399)				36,390		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		1,710,000	USD 5.7825% / (GBP 6.31%)			97,965	(202,199)		(416,304)	(80,052)				28,729		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		13,794,000	USD 5.7825% / (GBP 6.31%)			790,252	(1,631,076)		(3,358,184)	(645,749)				231,748		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		6,384,000	USD 5.7825% / (GBP 6.31%)			365,736	(754,878)		(1,554,201)	(298,859)				107,255		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		6,270,000	USD 5.7825% / (GBP 6.31%)			359,205	(741,398)		(1,526,447)	(293,522)				105,340		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/04/2023	01/09/2030		688,350,000	EUR 3.625% / (USD 4.772%)			(17,042,938)	29,672,588		46,260,121	30,208,016	(535,428)			8,451,677		B021
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		372,720	USD 5.6175% / (GBP 5.97%)			(1,397)	(9,720)		(38,610)	(9,720)				6,163		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		16,772,400	USD 5.6175% / (GBP 5.97%)			(62,883)	(437,395)		(1,737,444)	(437,395)				277,341		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		496,960	USD 5.6175% / (GBP 5.97%)			(1,863)	(12,960)		(51,480)	(12,960)				8,218		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		496,960	USD 5.6175% / (GBP 5.97%)			(1,863)	(12,960)		(51,480)	(12,960)				8,218		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		124,240	USD 5.6175% / (GBP 5.97%)			(466)	(3,240)		(12,870)	(3,240)				2,054		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		10,560,400	USD 5.6175% / (GBP 5.97%)			(39,593)	(275,397)		(1,093,946)	(275,397)				174,622		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		372,720	USD 5.6175% / (GBP 5.97%)			(1,397)	(9,720)		(38,610)	(9,720)				6,163		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		372,720	USD 5.6175% / (GBP 5.97%)			(1,397)	(9,720)		(38,610)	(9,720)				6,163		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		124,240	USD 5.6175% / (GBP 5.97%)			(466)	(3,240)		(12,870)	(3,240)				2,054		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2023	10/11/2033		3,760,500	USD 5.51% / (GBP 6.02%)			(72,168)	(63,899)		(373,176)	(63,899)				58,820		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2023	10/11/2033		3,760,500	USD 5.51% / (GBP 6.02%)			(72,168)	(63,899)		(373,176)	(63,899)				58,820		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2023	10/11/2033		3,760,500	USD 5.51% / (GBP 6.02%)			(72,168)	(63,899)		(373,176)	(63,899)				58,820		B023
Currency Swap	SPIRAX SARCO OVERSEAS LIMITED G8357*AF2	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/10/2023	09/05/2030		550,900	USD 5.616% / (EUR 4.38%)			(13,301)	(1,425)		(12,551)	(1,425)				7,122		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	SPIRAX SARCO OVERSEAS LIMITED G8357*AF2	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/10/2023	09/05/2030		47,928,300	USD 5.616% / (EUR 4.38%)			(1,157,212)	(123,981)		(1,091,976)	(123,981)				619,599		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/23/2014	10/16/2034		1,704,100	USD 4.045% / (GBP 3.79%)			21,835	429,300		437,414	(119,659)				28,001		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/23/2014	10/16/2034		15,762,925	USD 4.045% / (GBP 3.79%)			201,975	3,971,028		4,046,081	(1,106,842)				259,011		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/23/2014	10/16/2034		8,520,500	USD 4.045% / (GBP 3.79%)			109,176	2,146,502		2,187,071	(598,293)				140,006		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/23/2014	10/16/2034		426,025	USD 4.045% / (GBP 3.79%)			5,459	107,325		109,354	(29,915)				7,000		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/23/2014	10/16/2034		5,964,350	USD 4.045% / (GBP 3.79%)			76,423	1,502,551		1,530,950	(418,805)				98,004		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		3,156,000	USD 4.4425% / (AUD 5%)			9,314	426,601		495,469	(169,998)				77,781		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		1,814,700	USD 4.4425% / (AUD 5%)			5,355	245,295		284,895	(97,749)				44,724		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		22,959,900	USD 4.4425% / (AUD 5%)			67,757	3,103,521		3,604,536	(1,236,737)				565,857		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		3,550,500	USD 4.4425% / (AUD 5%)			10,478	479,926		557,402	(191,248)				87,504		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		946,800	USD 4.4425% / (AUD 5%)			2,794	127,980		148,641	(50,999)				23,334		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		8,442,300	USD 4.4425% / (AUD 5%)			24,914	1,141,157		1,325,379	(454,745)				208,064		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		1,814,700	USD 4.4425% / (AUD 5%)			5,355	245,295		284,895	(97,749)				44,724		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		946,800	USD 4.4425% / (AUD 5%)			2,794	127,980		148,641	(50,999)				23,334		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/09/2019	10/18/2027		650,260,104	CHF 0.25% / (USD 3.224%)			(19,120,996)	122,032,417		116,020,958	69,743,364	(1,643)			6,337,952		B021
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/16/2021	06/16/2061		8,334,000	USD 3.362% / (GBP 2.07%)			124,090	685,202		2,512,130	(2,593,517)				255,124		B023
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/16/2021	06/16/2061		1,389,000	USD 3.362% / (GBP 2.07%)			20,682	114,200		418,688	(432,253)				42,521		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/05/2021	11/16/2051		680,500	USD 3.295% / (GBP 2.51%)			6,662	43,100		101,309	(116,350)				17,971		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/05/2021	11/16/2051		4,083,000	USD 3.295% / (GBP 2.51%)			39,972	258,601		607,852	(698,097)				107,825		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/05/2021	11/16/2051		680,500	USD 3.295% / (GBP 2.51%)			6,662	43,100		101,309	(116,350)				17,971		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/05/2021	11/16/2051		680,500	USD 3.295% / (GBP 2.51%)			6,662	43,100		101,309	(116,350)				17,971		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/05/2021	11/16/2051		680,500	USD 3.295% / (GBP 2.51%)			6,662	43,100		101,309	(116,350)				17,971		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/05/2021	11/16/2051		680,500	USD 3.295% / (GBP 2.51%)			6,662	43,100		101,309	(116,350)				17,971		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/06/2022	04/13/2025		119,955,000	CAD 3.352% / (USD 3.335%)			(278,926)	(6,197,985)		(5,542,988)	3,072,587	(20,765)			679,874		B021
Currency Swap	DECHRA PHARMACEUTICALS PLC 243435B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/01/2022	07/14/2032		2,601,250	USD 5.196% / (EUR 3.93%)			25,165	(160,375)		(236,466)	(158,459)				38,014		B023
Currency Swap	DECHRA PHARMACEUTICALS PLC 243435B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/01/2022	07/14/2032		6,243,000	USD 5.196% / (EUR 3.93%)			60,396	(384,901)		(567,519)	(380,302)				91,234		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		1,746,640	USD 5.423% / (GBP 5.49%)			(11,696)	(38,079)		(145,495)	(38,079)				33,519		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		623,800	USD 5.423% / (GBP 5.49%)			(4,177)	(13,600)		(51,962)	(13,600)				11,971		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		998,080	USD 5.423% / (GBP 5.49%)			(6,683)	(21,760)		(83,140)	(21,760)				19,154		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		998,080	USD 5.423% / (GBP 5.49%)			(6,683)	(21,760)		(83,140)	(21,760)				19,154		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		249,520	USD 5.423% / (GBP 5.49%)			(1,671)	(5,440)		(20,785)	(5,440)				4,788		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		748,560	USD 5.423% / (GBP 5.49%)			(5,012)	(16,320)		(62,355)	(16,320)				14,365		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		748,560	USD 5.423% / (GBP 5.49%)			(5,012)	(16,320)		(62,355)	(16,320)				14,365		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		249,520	USD 5.423% / (GBP 5.49%)			(1,671)	(5,440)		(20,785)	(5,440)				4,788		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/19/2023	04/25/2025		63,702,382	HKD 4.15% / (USD SOFR)			(783,602)	329,992		20,492	333,991	(3,999)			365,638		B020
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/24/2023	09/06/2035		10,970,175	USD 5.647% / (JPY 1.5%)			11,241	(378,953)		25,481	(378,953)				187,542		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/24/2023	09/06/2035		19,197,806	USD 5.647% / (JPY 1.5%)			19,671	(663,167)		44,592	(663,167)				328,198		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/24/2023	09/06/2035		685,636	USD 5.647% / (JPY 1.5%)			703	(23,685)		1,593	(23,685)				11,721		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2038		5,406,127	USD 6.31% / (JPY 1.84%)			11,244	(339,369)		84,090	(339,369)				104,210		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2038		4,404,992	USD 6.31% / (JPY 1.84%)			9,162	(276,523)		68,517	(276,523)				84,912		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2043		1,334,846	USD 6.44% / (JPY 2.12%)			2,441	(83,795)		32,438	(83,795)				29,748		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2043		1,087,900	USD 6.44% / (JPY 2.12%)			1,989	(68,293)		26,437	(68,293)				24,244		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	11/30/2023	12/07/2029		631,500,000	GBP 4.95% / (USD 5.082%)			2,678,317	5,899,817		14,489,517	5,907,298	(7,481)			7,695,318		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/26/2023	05/04/2033		103,871,577	NOK 4.345% / (USD 4.6275%)			1,071,339	4,441,981		5,758,657	4,596,700	(154,719)			1,587,906		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/07/2023	06/16/2031		136,116,152	NOK 4.66% / (USD 4.989%)			(5,967,326)	11,584,154		12,734,017	11,754,466	(170,312)			1,859,246		B021
Currency Swap	BROOKFIELD INFRASTRUCTURE ISSUER P G1737@AH2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		2,050,200	USD 3.785% / (GBP 2.66%)			20,180	(116,959)		132,572	(430,553)				47,147		B023
Currency Swap	BROOKFIELD INFRASTRUCTURE ISSUER P G1737@AH2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		1,085,400	USD 3.785% / (GBP 2.66%)			10,684	(61,920)		70,185	(227,940)				24,960		B023
Currency Swap	BROOKFIELD INFRASTRUCTURE ISSUER P G1737@AH2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		2,532,600	USD 3.785% / (GBP 2.66%)			24,929	(144,479)		163,765	(531,860)				58,241		B023
Currency Swap	BROOKFIELD INFRASTRUCTURE ISSUER P G1737@AH2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		482,400	USD 3.785% / (GBP 2.66%)			4,748	(27,520)		31,193	(101,307)				11,093		B023
Currency Swap	BROOKFIELD INFRASTRUCTURE ISSUER P G1737@AH2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		2,532,600	USD 3.785% / (GBP 2.66%)			24,929	(144,479)		163,765	(531,860)				58,241		B023
Currency Swap	BROOKFIELD INFRASTRUCTURE ISSUER P G1737@AH2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		1,326,600	USD 3.785% / (GBP 2.66%)			13,058	(75,680)		85,782	(278,593)				30,507		B023

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	BROOKFIELD INFRASTRUCTURE ISSUER P G1737@AH2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		241,200	USD 3.785% / (GBP 2.66%)			2,374	(13,760)		15,597	(50,653)				5,547		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/10/2019	12/17/2026		679,800,000	GBP 1.25% / (USD 2.082%)			(5,412,011)	21,339,798		7,883,641	39,547,477	(2,917)			5,852,189		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/16/2020	01/23/2027		890,800,000	EUR 0.25% / (USD 2.268%)			(17,968,990)	(7,079,892)		(19,560,158)	29,929,424	(8,938)			7,798,639		B021
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		1,684,050	USD 3.28% / (EUR 2%)			22,328	27,075		10,490	(56,101)				21,465		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		16,840,500	USD 3.28% / (EUR 2%)			223,281	270,748		104,904	(561,009)				214,652		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		1,122,700	USD 3.28% / (EUR 2%)			14,885	18,050		6,994	(37,401)				14,310		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		4,490,800	USD 3.28% / (EUR 2%)			59,542	72,199		27,975	(149,602)				57,241		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		561,350	USD 3.28% / (EUR 2%)			7,443	9,025		3,497	(18,700)				7,155		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		1,684,050	USD 3.28% / (EUR 2%)			22,328	27,075		10,490	(56,101)				21,465		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		1,684,050	USD 3.365% / (EUR 2.05%)			22,937	27,075		14,628	(56,101)				24,551		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		19,085,900	USD 3.365% / (EUR 2.05%)			259,951	306,848		165,783	(635,810)				278,245		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		1,122,700	USD 3.365% / (EUR 2.05%)			15,291	18,050		9,752	(37,401)				16,367		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		5,052,150	USD 3.365% / (EUR 2.05%)			68,810	81,224		43,884	(168,303)				73,653		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		561,350	USD 3.365% / (EUR 2.05%)			7,646	9,025		4,876	(18,700)				8,184		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		1,684,050	USD 3.365% / (EUR 2.05%)			22,937	27,075		14,628	(56,101)				24,551		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/05/2020	11/22/2035		1,314,000	USD 3.2255% / (GBP 2.77%)			7,709	39,200		50,423	(71,899)				22,665		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/05/2020	11/22/2035		13,140,000	USD 3.2255% / (GBP 2.77%)			77,085	392,004		504,226	(718,992)				226,654		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/05/2020	11/22/2035		1,314,000	USD 3.2255% / (GBP 2.77%)			7,709	39,200		50,423	(71,899)				22,665		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/05/2020	11/22/2035		657,000	USD 3.2255% / (GBP 2.77%)			3,854	19,600		25,211	(35,950)				11,333		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/05/2020	11/22/2035		5,256,000	USD 3.2255% / (GBP 2.77%)			30,834	156,801		201,691	(287,597)				90,662		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/05/2020	11/22/2035		1,314,000	USD 3.2255% / (GBP 2.77%)			7,709	39,200		50,423	(71,899)				22,665		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/05/2020	11/22/2035		1,314,000	USD 3.2255% / (GBP 2.77%)			7,709	39,200		50,423	(71,899)				22,665		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/04/2022	07/15/2027		879,710,000	GBP 1.5% / (USD SOFR)			(37,017,333)	(51,090,238)		(120,754,991)	144,289,541	56,974			8,275,502		B020
Currency Swap	DYSON FINANCE LIMITED G2294A@AP4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/30/2023	07/11/2033		5,181,705	USD 5.674% / (JPY 1.37%)			256,429	(138,198)		72,214	(138,198)				79,999		B023
Currency Swap	DYSON FINANCE LIMITED G2294A@AP4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/30/2023	07/11/2033		8,981,622	USD 5.674% / (JPY 1.37%)			444,476	(239,544)		125,171	(239,544)				138,665		B023
Currency Swap	DYSON FINANCE LIMITED G2294A@AP4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/30/2023	07/11/2033		2,072,682	USD 5.674% / (JPY 1.37%)			102,571	(55,279)		28,886	(55,279)				32,000		B023
Currency Swap	DYSON FINANCE LIMITED G2294A@AP4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/30/2023	07/11/2033		5,872,599	USD 5.674% / (JPY 1.37%)			290,619	(156,625)		81,842	(156,625)				90,666		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		791,780	USD 4.645% / (AUD 4.85%)			1,016	41,195		93,857	(88,738)				17,754		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		1,871,480	USD 4.645% / (AUD 4.85%)			2,402	97,371		221,844	(209,743)				41,965		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		20,010,440	USD 4.645% / (AUD 4.85%)			25,681	1,041,116		2,372,021	(2,242,641)				448,702		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		143,960	USD 4.645% / (AUD 4.85%)			185	7,490		17,065	(16,134)				3,228		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		2,879,200	USD 4.645% / (AUD 4.85%)			3,695	149,801		341,298	(322,682)				64,561		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		2,303,360	USD 4.645% / (AUD 4.85%)			2,956	119,841		273,038	(258,146)				51,649		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		143,960	USD 4.645% / (AUD 4.85%)			185	7,490		17,065	(16,134)				3,228		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		863,760	USD 4.725% / (AUD 4.9%)			1,397	44,940		102,027	(85,443)				21,645		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		2,015,440	USD 4.725% / (AUD 4.9%)			3,260	104,861		238,063	(199,367)				50,505		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		21,809,940	USD 4.725% / (AUD 4.9%)			35,283	1,134,741		2,576,182	(2,157,441)				546,532		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		143,960	USD 4.725% / (AUD 4.9%)			233	7,490		17,005	(14,241)				3,607		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		3,167,120	USD 4.725% / (AUD 4.9%)			5,124	164,781		374,099	(313,292)				79,364		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		2,519,300	USD 4.725% / (AUD 4.9%)			4,076	131,076		297,579	(249,209)				63,131		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		143,960	USD 4.725% / (AUD 4.9%)			233	7,490		17,005	(14,241)				3,607		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		6,380,000	USD 4.75% / (GBP 2.97%)			109,821	6,002		1,574,356	(2,180,087)				159,692		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		638,000	USD 4.75% / (GBP 2.97%)			10,982	600		157,436	(218,009)				15,969		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		1,276,000	USD 4.75% / (GBP 2.97%)			21,964	1,200		314,871	(436,017)				31,938		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		638,000	USD 4.75% / (GBP 2.97%)			10,982	600		157,436	(218,009)				15,969		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		10,208,000	USD 4.75% / (GBP 2.97%)			175,714	9,603		2,518,969	(3,488,139)				255,507		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		3,828,000	USD 4.75% / (GBP 2.97%)			65,893	3,601		944,613	(1,308,052)				95,815		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		1,276,000	USD 4.75% / (GBP 2.97%)			21,964	1,200		314,871	(436,017)				31,938		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		55,177,600	USD 5.803% / (GBP 5.98%)			(3,040,917)	361,216		(4,413,641)	361,216				1,228,643		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		2,694,720	USD 5.803% / (GBP 5.98%)			(148,510)	17,641		(215,550)	17,641				60,003		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		1,796,480	USD 5.803% / (GBP 5.98%)			(99,007)	11,761		(143,700)	11,761				40,002		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		384,960	USD 5.803% / (GBP 5.98%)			(21,216)	2,520		(30,793)	2,520				8,572		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		1,539,840	USD 5.803% / (GBP 5.98%)			(84,863)	10,080		(123,171)	10,080				34,288		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		389,560	USD 5.4275% / (JPY 2.13%)			(13,112)	34,900		23,054	34,900				6,516		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		38,176,860	USD 5.4275% / (JPY 2.13%)			(1,284,979)	3,420,157		2,259,326	3,420,157				638,587		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		1,558,239	USD 5.4275% / (JPY 2.13%)			(52,448)	139,598		92,217	139,598				26,065		B023
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		4,361,000	USD 5.736% / (GBP 5.94%)			129,434	(100,799)		(446,702)	(100,799)				83,262		B023
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		1,246,000	USD 5.736% / (GBP 5.94%)			36,981	(28,800)		(127,629)	(28,800)				23,789		B023
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		2,492,000	USD 5.736% / (GBP 5.94%)			73,963	(57,599)		(255,259)	(57,599)				47,578		B023
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		2,492,000	USD 5.736% / (GBP 5.94%)			73,963	(57,599)		(255,259)	(57,599)				47,578		B023
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		623,000	USD 5.736% / (GBP 5.94%)			18,491	(14,400)		(63,815)	(14,400)				11,895		B023
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		1,869,000	USD 5.736% / (GBP 5.94%)			55,472	(43,199)		(191,444)	(43,199)				35,684		B023
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		1,869,000	USD 5.736% / (GBP 5.94%)			55,472	(43,199)		(191,444)	(43,199)				35,684		B023
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		623,000	USD 5.736% / (GBP 5.94%)			18,491	(14,400)		(63,815)	(14,400)				11,895		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		1,366,340	USD 3.8375% / (CAD 3.79%)			4,867	77,094		30,386	(18,758)				20,288		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		241,119	USD 3.8375% / (CAD 3.79%)			859	13,605		5,362	(3,310)				3,580		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		6,912,072	USD 3.8375% / (CAD 3.79%)			24,619	390,003		153,716	(94,893)				102,634		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		241,119	USD 3.8375% / (CAD 3.79%)			859	13,605		5,362	(3,310)				3,580		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		562,611	USD 3.8375% / (CAD 3.79%)			2,004	31,744		12,512	(7,724)				8,354		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		241,119	USD 3.8375% / (CAD 3.79%)			859	13,605		5,362	(3,310)				3,580		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		3,456,036	USD 3.8375% / (CAD 3.79%)			12,310	195,002		76,858	(47,447)				51,317		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		241,119	USD 3.8375% / (CAD 3.79%)			859	13,605		5,362	(3,310)				3,580		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		562,611	USD 3.8375% / (CAD 3.79%)			2,004	31,744		12,512	(7,724)				8,354		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		22,310,211	USD 3.13% / (CAD 3.42%)			(41,481)	89,674		(1,537,416)	(596,123)				362,338		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		1,066,017	USD 3.13% / (CAD 3.42%)			(1,982)	4,285		(73,460)	(28,484)				17,313		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		533,008	USD 3.13% / (CAD 3.42%)			(991)	2,142		(36,730)	(14,242)				8,657		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		3,198,051	USD 3.13% / (CAD 3.42%)			(5,946)	12,854		(220,380)	(85,451)				51,939		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		1,066,017	USD 3.13% / (CAD 3.42%)			(1,982)	4,285		(73,460)	(28,484)				17,313		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		533,008	USD 3.13% / (CAD 3.42%)			(991)	2,142		(36,730)	(14,242)				8,657		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		3,883,347	USD 3.17% / (CAD 3.46%)			(7,173)	15,609		(289,983)	(103,762)				65,990		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		35,406,990	USD 3.17% / (CAD 3.46%)			(65,400)	142,315		(2,643,967)	(946,065)				601,676		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		1,522,881	USD 3.17% / (CAD 3.46%)			(2,813)	6,121		(113,719)	(40,691)				25,879		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		761,441	USD 3.17% / (CAD 3.46%)			(1,406)	3,061		(56,859)	(20,345)				12,939		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		6,929,110	USD FIXED / (CAD FIXED)			(12,799)	27,851		(517,422)	(185,144)				117,747		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		1,522,881	USD 3.17% / (CAD 3.46%)			(2,813)	6,121		(113,719)	(40,691)				25,879		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		761,441	USD 3.17% / (CAD 3.46%)			(1,406)	3,061		(56,859)	(20,345)				12,939		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		1,458,000	USD 2.95% / (CAD 3.536%)			(4,063)	92,916		(67,805)	76,703				30,816		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		10,692,000	USD 2.95% / (CAD 3.536%)			(29,792)	681,383		(497,240)	562,489				225,982		B023

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		2,187,000	USD 2.95% / (CAD 3.536%)			(6,094)	139,374		(101,708)	115,055				46,223		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		1,458,000	USD 2.95% / (CAD 3.536%)			(4,063)	92,916		(67,805)	76,703				30,816		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		7,168,500	USD 2.95% / (CAD 3.536%)			(19,974)	456,836		(333,377)	377,123				151,510		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		1,458,000	USD 2.95% / (CAD 3.536%)			(4,063)	92,916		(67,805)	76,703				30,816		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		729,000	USD 2.95% / (CAD 3.536%)			(2,031)	46,458		(33,903)	38,352				15,408		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		729,000	USD 2.95% / (CAD 3.536%)			(2,031)	46,458		(33,903)	38,352				15,408		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		4,670,694	USD 4.045% / (CAD 4.56%)			(9,456)	177,462		(434,177)	254,187				122,500		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		544,914	USD 4.045% / (CAD 4.56%)			(1,103)	20,704		(50,654)	29,655				14,292		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		24,521,142	USD 4.045% / (CAD 4.56%)			(49,644)	931,677		(2,279,428)	1,334,483				643,126		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		1,556,898	USD 4.045% / (CAD 4.56%)			(3,152)	59,154		(144,726)	84,729				40,833		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		1,556,898	USD 4.045% / (CAD 4.56%)			(3,152)	59,154		(144,726)	84,729				40,833		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		544,914	USD 4.045% / (CAD 4.56%)			(1,103)	20,704		(50,654)	29,655				14,292		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		1,556,898	USD 4.045% / (CAD 4.56%)			(3,152)	59,154		(144,726)	84,729				40,833		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		544,914	USD 4.045% / (CAD 4.56%)			(1,103)	20,704		(50,654)	29,655				14,292		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/26/2023	06/30/2026		304,367,676	CAD 5.97% / (USD SOFR)			1,246,289	(1,015,636)		(1,014,260)	(899,202)	(116,434)			2,405,578		B020
Currency Swap	QPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		1,501,920	USD 4.5525% / (AUD 6.28%)			631	410,160		356,063	(6,720)				17,810		B023
Currency Swap	QPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		8,260,560	USD 4.5525% / (AUD 6.28%)			3,473	2,255,882		1,958,348	(36,958)				97,955		B023
Currency Swap	QPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		563,220	USD 4.5525% / (AUD 6.28%)			237	153,810		133,524	(2,520)				6,679		B023
Currency Swap	QPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		281,610	USD 4.5525% / (AUD 6.28%)			118	76,905		66,762	(1,260)				3,339		B023
Currency Swap	QPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		4,599,630	USD 4.5525% / (AUD 6.28%)			1,934	1,256,116		1,090,444	(20,579)				54,543		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		539,680	USD 3.195% / (AUD 3.28%)			(558)	(6,200)		30,953	(3,360)				10,951		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		876,980	USD 3.195% / (AUD 3.28%)			(906)	(10,075)		50,299	(5,460)				17,796		B023

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		4,587,280	USD 3.195% / (AUD 3.28%)			(4,741)	(52,699)		263,102	(28,559)				93,087		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		2,765,860	USD 3.195% / (AUD 3.28%)			(2,859)	(31,774)		158,635	(17,219)				56,126		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		404,760	USD 3.195% / (AUD 3.28%)			(418)	(4,650)		23,215	(2,520)				8,214		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		202,380	USD 3.195% / (AUD 3.28%)			(209)	(2,325)		11,607	(1,260)				4,107		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		1,281,740	USD 3.195% / (AUD 3.28%)			(1,325)	(14,725)		73,514	(7,980)				26,010		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		202,380	USD 3.195% / (AUD 3.28%)			(209)	(2,325)		11,607	(1,260)				4,107		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		404,760	USD 3.195% / (AUD 3.28%)			(418)	(4,650)		23,215	(2,520)				8,214		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		202,380	USD 3.195% / (AUD 3.28%)			(209)	(2,325)		11,607	(1,260)				4,107		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		3,711,500	USD 3.0765% / (EUR 1.83%)			49,219	121,387		105,481	(298,409)				76,459		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		29,977,500	USD 3.0765% / (EUR 1.83%)			397,542	980,434		851,958	(2,410,230)				617,554		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		3,711,500	USD 3.0765% / (EUR 1.83%)			49,219	121,387		105,481	(298,409)				76,459		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		1,427,500	USD 3.0765% / (EUR 1.83%)			18,931	46,687		40,569	(114,773)				29,407		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		11,420,000	USD 3.0765% / (EUR 1.83%)			151,445	373,499		324,555	(918,183)				235,259		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		2,284,000	USD 3.0765% / (EUR 1.83%)			30,289	74,700		64,911	(183,637)				47,052		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		3,711,500	USD 3.0765% / (EUR 1.83%)			49,219	121,387		105,481	(298,409)				76,459		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/02/2020	09/11/2029		395,604,396	CHF 0.125% / (USD 1.395%)			(5,001,079)	32,126,847		61,418,536	38,628,130	(1,946)			4,723,030		B021
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		880,125	USD 2.778% / (EUR 1.45%)			12,636	51,637		45,910	(28,050)				13,081		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		13,788,625	USD 2.778% / (EUR 1.45%)			197,958	808,986		719,264	(439,457)				204,932		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		586,750	USD 2.778% / (EUR 1.45%)			8,424	34,425		30,607	(18,700)				8,721		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		4,107,250	USD 2.778% / (EUR 1.45%)			58,966	240,975		214,249	(130,902)				61,044		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		880,125	USD 2.778% / (EUR 1.45%)			12,636	51,637		45,910	(28,050)				13,081		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		293,375	USD 2.778% / (EUR 1.45%)			4,212	17,212		15,303	(9,350)				4,360		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		293,375	USD 2.778% / (EUR 1.45%)			4,212	17,212		15,303	(9,350)				4,360		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		1,173,500	USD 3.085% / (EUR 1.7%)			17,734	68,850		73,410	(37,401)				20,186		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		12,321,750	USD 3.085% / (EUR 1.7%)			186,210	722,924		770,804	(392,706)				211,952		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		1,173,500	USD 3.085% / (EUR 1.7%)			17,734	68,850		73,410	(37,401)				20,186		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		880,125	USD 3.085% / (EUR 1.7%)			13,301	51,637		55,057	(28,050)				15,139		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		293,375	USD 3.085% / (EUR 1.7%)			4,434	17,212		18,352	(9,350)				5,046		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		4,694,000	USD 3.085% / (EUR 1.7%)			70,937	275,399		293,640	(149,602)				80,744		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		1,466,875	USD 3.085% / (EUR 1.7%)			22,168	86,062		91,762	(46,751)				25,232		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		293,375	USD 3.085% / (EUR 1.7%)			4,434	17,212		18,352	(9,350)				5,046		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		293,375	USD 3.085% / (EUR 1.7%)			4,434	17,212		18,352	(9,350)				5,046		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/08/2021	07/23/2030		512,129,380	CHF 0.125% / (USD 2.1225%)			(10,158,606)	52,238,231		73,494,416	50,967,347	(2,244)			6,560,647		B021
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		1,010,800	USD 3.607% / (AUD 4.64%)			(8,301)	55,510		24,314	(2,478)				14,764		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		144,400	USD 3.607% / (AUD 4.64%)			(1,186)	7,930		3,473	(354)				2,109		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		4,981,800	USD 3.607% / (AUD 4.64%)			(40,912)	273,586		119,833	(12,214)				72,768		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		361,000	USD 3.607% / (AUD 4.64%)			(2,965)	19,825		8,684	(885)				5,273		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		361,000	USD 3.607% / (AUD 4.64%)			(2,965)	19,825		8,684	(885)				5,273		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		1,010,800	USD 3.607% / (AUD 4.64%)			(8,301)	55,510		24,314	(2,478)				14,764		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		144,400	USD 3.607% / (AUD 4.64%)			(1,186)	7,930		3,473	(354)				2,109		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		1,588,400	USD 3.607% / (AUD 4.64%)			(13,044)	87,230		38,208	(3,894)				23,201		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		288,800	USD 3.607% / (AUD 4.64%)			(2,372)	15,860		6,947	(708)				4,218		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		7,292,200	USD 3.607% / (AUD 4.64%)			(59,886)	400,467		175,408	(17,879)				106,515		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		505,400	USD 3.607% / (AUD 4.64%)			(4,151)	27,755		12,157	(1,239)				7,382		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		505,400	USD 3.607% / (AUD 4.64%)			(4,151)	27,755		12,157	(1,239)				7,382		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		1,588,400	USD 3.607% / (AUD 4.64%)			(13,044)	87,230		38,208	(3,894)				23,201		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		288,800	USD 3.607% / (AUD 4.64%)			(2,372)	15,860		6,947	(708)				4,218		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/20/2022	05/04/2028		211,304,807	CHF 1.375% / (USD 3.675%)			(4,479,991)	26,323,661		31,831,123	21,491,194	(32,203)			2,202,341		B021
Currency Swap	ROQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		5,210,000	USD 4.884% / (EUR 3.59%)			58,045	(313,251)		(433,076)	(334,863)				86,247		B023
Currency Swap	ROQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	USD 4.884% / (EUR 3.59%)			11,609	(62,650)		(86,615)	(66,973)				17,249		B023
Currency Swap	ROQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	USD 4.884% / (EUR 3.59%)			11,609	(62,650)		(86,615)	(66,973)				17,249		B023
Currency Swap	ROQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	USD 4.884% / (EUR 3.59%)			11,609	(62,650)		(86,615)	(66,973)				17,249		B023
Currency Swap	UNIVERSITY OF MELBOURNE Q9326#AE6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/12/2022	10/12/2052		16,069,760	USD 4.365% / (AUD 5.27%)			(116,861)	(170,165)		(1,582,904)	1,021,289				431,217		B023
Currency Swap	UNIVERSITY OF MELBOURNE Q9326#AE6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/12/2022	10/12/2052		28,696,000	USD 4.365% / (AUD 5.27%)			(208,681)	(303,866)		(2,826,615)	1,823,729				770,031		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap	UNIVERSITY OF MELBOURNE Q9326#AE6	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	07/12/2022	10/12/2052		6,887,040	USD 4.365% / (AUD 5.27%)		(50,083)	(72,928)		(678,388)	437,695				184,807		B023
Currency Swap	UNIVERSITY OF MELBOURNE Q9326#AE6	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	07/12/2022	10/12/2052		5,739,200	USD 4.365% / (AUD 5.27%)		(41,736)	(60,773)		(565,323)	364,746				154,006		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	01/19/2023	08/16/2040		123,430	USD 5.467% / (GBP 5.4%)		(3,435)	(4,050)		(10,791)	(4,050)				2,517		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	01/19/2023	08/16/2040		10,985,270	USD 5.467% / (GBP 5.4%)		(305,728)	(360,447)		(960,408)	(360,447)				224,045		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	01/19/2023	08/16/2040		493,720	USD 5.467% / (GBP 5.4%)		(13,741)	(16,200)		(43,164)	(16,200)				10,069		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		9,598,903	USD 5.947% / (JPY 2.02%)		2,539	(331,584)		99,946	(331,584)				213,000		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		1,371,272	USD 5.947% / (JPY 2.02%)		363	(47,369)		14,278	(47,369)				30,429		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		1,371,272	USD 5.947% / (JPY 2.02%)		363	(47,369)		14,278	(47,369)				30,429		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		1,371,272	USD 5.947% / (JPY 2.02%)		363	(47,369)		14,278	(47,369)				30,429		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	09/26/2023	10/03/2033		121,850,000	GBP 5.25% / (USD 5.525%)		1,028,274	5,629,963		8,124,407	5,671,192	(41,229)			1,903,785		B021
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK	PT30B789TSUIDF371261	04/05/2023	05/12/2035		3,119,000	USD 5.335% / (GBP 5.48%)		(3,240)	(67,999)		(246,748)	(67,999)				52,585		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK	PT30B789TSUIDF371261	04/05/2023	05/12/2035		1,247,600	USD 5.335% / (GBP 5.48%)		(1,296)	(27,200)		(98,699)	(27,200)				21,034		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK	PT30B789TSUIDF371261	04/05/2023	05/12/2035		1,746,640	USD 5.335% / (GBP 5.48%)		(1,814)	(38,079)		(138,179)	(38,079)				29,448		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK	PT30B789TSUIDF371261	04/05/2023	05/12/2035		2,120,920	USD 5.335% / (GBP 5.48%)		(2,203)	(46,239)		(167,789)	(46,239)				35,758		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK	PT30B789TSUIDF371261	04/05/2023	05/12/2035		499,040	USD 5.335% / (GBP 5.48%)		(518)	(10,880)		(39,480)	(10,880)				8,414		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK	PT30B789TSUIDF371261	04/05/2023	05/12/2035		1,746,640	USD 5.335% / (GBP 5.48%)		(1,814)	(38,079)		(138,179)	(38,079)				29,448		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK	PT30B789TSUIDF371261	04/05/2023	05/12/2035		1,247,600	USD 5.335% / (GBP 5.48%)		(1,296)	(27,200)		(98,699)	(27,200)				21,034		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK	PT30B789TSUIDF371261	04/05/2023	05/12/2035		374,280	USD 5.335% / (GBP 5.48%)		(389)	(8,160)		(29,610)	(8,160)				6,310		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	TORONTO DOMINION BANK	PT30B789TSUIDF371261	06/26/2023	06/30/2026		494,597,474	CAD 5.25% / (USD 5.227%)		3,637,505	(1,650,409)		3,275,339	(1,650,409)				3,909,065		B021
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		52,390,800	USD 5.744% / (GBP 5.83%)		769,417	(1,150,785)		(3,691,709)	(1,150,785)				825,188		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		7,484,400	USD 5.744% / (GBP 5.83%)		109,917	(164,398)		(527,387)	(164,398)				117,884		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		623,700	USD 5.744% / (GBP 5.83%)		9,160	(13,700)		(43,949)	(13,700)				9,824		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053		2,324,520	USD 7.092% / (EUR 5.22%)		70,746	(105,710)		(116,647)	(105,710)				63,549		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053		1,901,880	USD 7.092% / (EUR 5.22%)		57,883	(86,490)		(95,439)	(86,490)				51,995		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2033		30,120,420	USD 6.331% / (NZD 7.485%)		1,138,677	(2,613,426)		(386,804)	(2,613,426)				473,826		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2033		3,553,860	USD 6.331% / (NZD 7.485%)			134,351	(308,354)		(45,638)	(308,354)				55,906		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2035		19,051,020	USD 6.434% / (NZD 7.605%)			719,597	(1,652,979)		(16,061)	(1,652,979)				328,577		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2035		2,272,140	USD 6.434% / (NZD 7.605%)			85,824	(197,144)		(1,916)	(197,144)				39,188		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		5,443,000	USD 3.866% / (EUR 2.07%)			98,495	(80,251)		(23,961)	(187,003)				71,608		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		16,329,000	USD 3.866% / (EUR 2.07%)			295,484	(240,752)		(71,882)	(561,009)				214,825		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		66,404,600	USD 3.866% / (EUR 2.07%)			1,201,633	(979,058)		(292,321)	(2,281,437)				873,624		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024		111,980	USD 3.01% / (EUR 0.98%)			2,306	1,515		1,915	(3,740)				508		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024		335,940	USD 3.01% / (EUR 0.98%)			6,919	4,545		5,744	(11,220)				1,525		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024		1,231,780	USD 3.01% / (EUR 0.98%)			25,368	16,665		21,062	(41,141)				5,593		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024		223,960	USD 3.01% / (EUR 0.98%)			4,612	3,030		3,829	(7,480)				1,017		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024		335,940	USD 3.01% / (EUR 0.98%)			6,919	4,545		5,744	(11,220)				1,525		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024		111,980	USD 3.01% / (EUR 0.98%)			2,306	1,515		1,915	(3,740)				508		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		2,674,273	USD 3.687% / (JPY 0.65%)			85,051	546,312		461,515	215,278				38,678		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		8,914,245	USD 3.687% / (JPY 0.65%)			283,504	1,821,040		1,538,384	717,593				128,927		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		4,457,122	USD 3.687% / (JPY 0.65%)			141,752	910,520		769,192	358,797				64,463		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		891,425	USD 3.687% / (JPY 0.65%)			28,350	182,104		153,838	71,759				12,893		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		12,479,943	USD 3.687% / (JPY 0.65%)			396,905	2,549,456		2,153,737	1,004,630				180,497		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		3,565,698	USD 3.687% / (JPY 0.65%)			113,401	728,416		615,354	287,037				51,571		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		1,782,849	USD 3.687% / (JPY 0.65%)			56,701	364,208		307,677	143,519				25,785		B023
Currency Swap	EVIDES NV N3136#AD4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/27/2020	12/11/2024		11,008,000	USD 2.236% / (EUR 1.25%)			109,678	(38,501)		(99,697)	(374,006)				53,588		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		1,210,000	USD 5.785% / (GBP 5.61%)			62,706	(64,800)		(104,042)	(64,800)				18,793		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		4,235,000	USD 5.785% / (GBP 5.61%)			219,470	(226,799)		(364,147)	(226,799)				65,777		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		3,630,000	USD FIXED / (GBP FIXED)			188,117	(194,399)		(312,126)	(194,399)				56,380		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		605,000	USD 5.785% / (GBP 5.61%)			31,353	(32,400)		(52,021)	(32,400)				9,397		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		1,815,000	USD 5.785% / (GBP 5.61%)			94,059	(97,199)		(156,063)	(97,199)				28,190		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		1,528,520	USD 5.216%/ (EUR 4.39%)			4,264	(17,990)		(112,462)	(17,990)				23,527		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		655,080	USD 5.216%/ (EUR 4.39%)			1,827	(7,710)		(48,198)	(7,710)				10,083		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		873,440	USD 5.216%/ (EUR 4.39%)			2,436	(10,280)		(64,264)	(10,280)				13,444		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		982,620	USD 5.216%/ (EUR 4.39%)			2,741	(11,565)		(72,297)	(11,565)				15,125		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		218,360	USD 5.216%/ (EUR 4.39%)			609	(2,570)		(16,066)	(2,570)				3,361		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		19,543,220	USD 5.216%/ (EUR 4.39%)			54,514	(230,017)		(1,437,905)	(230,017)				300,812		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		764,260	USD 5.216%/ (EUR 4.39%)			2,132	(8,995)		(56,231)	(8,995)				11,764		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		655,080	USD 5.216%/ (EUR 4.39%)			1,827	(7,710)		(48,198)	(7,710)				10,083		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		218,360	USD 5.216%/ (EUR 4.39%)			609	(2,570)		(16,066)	(2,570)				3,361		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		734,000	USD 6.141%/ (CAD 5.96%)			25,323	(24,380)		(55,603)	(24,380)				11,314		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		40,516,800	USD 6.141%/ (CAD 5.96%)			1,397,806	(1,345,782)		(3,069,311)	(1,345,782)				624,541		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		1,174,400	USD 6.141%/ (CAD 5.96%)			40,516	(39,008)		(88,966)	(39,008)				18,103		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		1,247,800	USD 6.141%/ (CAD 5.96%)			43,048	(41,446)		(94,526)	(41,446)				19,234		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		220,200	USD 6.141%/ (CAD 5.96%)			7,597	(7,314)		(16,681)	(7,314)				3,394		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		25,323,000	USD 6.141%/ (CAD 5.96%)			873,628	(841,113)		(1,918,319)	(841,113)				390,338		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		1,101,000	USD 6.141%/ (CAD 5.96%)			37,984	(36,570)		(83,405)	(36,570)				16,971		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		807,400	USD 6.141%/ (CAD 5.96%)			27,855	(26,818)		(61,164)	(26,818)				12,446		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		146,800	USD 6.141%/ (CAD 5.96%)			5,065	(4,876)		(11,121)	(4,876)				2,263		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/08/2023	10/11/2035		3,760,500	USD 5.593%/ (GBP 6.05%)			(71,729)	(63,899)		(400,677)	(63,899)				64,551		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/08/2023	10/11/2035		3,760,500	USD 5.593%/ (GBP 6.05%)			(71,729)	(63,899)		(400,677)	(63,899)				64,551		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/08/2023	10/11/2035		3,760,500	USD 5.593%/ (GBP 6.05%)			(71,729)	(63,899)		(400,677)	(63,899)				64,551		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/25/2023	08/30/2024		641,000,000	GBP 5.59503%/ (USD SOFR)			1,834,920	(3,600,183)		(3,805,955)	(3,588,991)	(11,192)			2,615,078		B020
Currency Swap	VITENS NV BNL23EH18	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/23/2023	09/20/2035		16,260,000	USD 5.904%/ (EUR 4.46%)			(118,747)	(309,752)		(561,606)	(309,752)				278,430		B023
Currency Swap	VITENS NV BNL23EH18	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/23/2023	09/20/2035		53,116,000	USD 5.904%/ (EUR 4.46%)			(387,908)	(1,011,857)		(1,834,581)	(1,011,857)				909,539		B023
Currency Swap	VITENS NV BNL23EH18	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/23/2023	09/20/2035		1,084,000	USD 5.904%/ (EUR 4.46%)			(7,916)	(20,650)		(37,440)	(20,650)				18,562		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2023	09/19/2028		289,215,000	AUD 5.35%/ (USD 5.435%)			(1,799,373)	17,842,407		15,037,196	18,046,344	(203,936)			3,142,773		B021
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												(131,676,657)	191,509,985	XXX	162,048,744	534,216,675	(1,321,050)			140,042,908	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(131,690,469)	191,509,985	XXX	164,831,164	534,216,675	(1,321,050)			140,492,275	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/17/2011	07/16/2038		4,000,000	SOFR / (3.9825%)			53,168	(78,140)		(78,140)	26,689				76,291		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2011	07/02/2037		25,000,000	SOFR / (4.035%)			325,500	(613,296)		(613,296)	138,435				459,489		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BANK OF AMERICA NA REAL ESTATE B4TYDEB6GKMZO031MB27	11/09/2022	09/01/2027		225,000,000	SOFR / (4.081%)			290,625	(3,606,277)		(3,606,277)	236,273				2,155,552		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/30/2010	11/01/2037		30,000,000	SOFR / (3.731%)			473,168	247,670		247,670	129,305				558,165		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/20/2010	03/31/2040		7,000,000	4.82% / (SOFR)			(36,397)	880,073		880,073	(95,621)				141,134		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/20/2010	06/30/2040		3,000,000	4.835% / (SOFR)			(15,213)	384,235		384,235	(42,215)				60,948		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/07/2011	03/31/2041		9,000,000	5.2675% / (SOFR)			(6,473)	1,694,992		1,694,992	(155,867)				186,955		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/07/2011	03/31/2041		5,000,000	5.2175% / (SOFR)			(6,123)	909,406		909,406	(85,462)				103,864		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	HSBC BANK USA, N.A. 1IE8VN30JCEQV1H4R804	07/26/2011	09/11/2036		31,250,000	SOFR / (3.975%)			439,858	(556,704)		(556,704)	130,089				556,979		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	HSBC BANK USA, N.A. 1IE8VN30JCEQV1H4R804	07/27/2011	09/28/2036		19,500,000	SOFR / (4.1475%)			229,611	(692,131)		(692,131)	101,605				348,191		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2012	10/31/2037		5,000,000	SOFR / (2.705%)			130,620	599,844		599,844	(4,686)				93,018		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/03/2013	05/22/2038		12,000,000	SOFR / (2.82%)			299,828	1,335,000		1,335,000	6,341				227,684		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/11/2013	06/16/2038		12,000,000	SOFR / (2.89%)			290,603	1,246,733		1,246,733	11,976				228,225		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	03/02/2011	09/30/2041		3,000,000	4.64% / (SOFR)			(21,057)	327,625		327,625	(46,571)				63,217		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	08/28/2008	08/30/2038		4,000,000	5.1175% / (SOFR)			(8,510)	596,357		596,357	(53,467)				76,613		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	09/16/2008	07/16/2038		4,000,000	5.264% / (SOFR)	360,000		(14,131)	660,751		660,751	(40,537)		(12,061)		76,291		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	09/16/2008	07/16/2038		5,000,000	5.317% / (SOFR)	420,000		(15,486)	850,364		850,364	(58,994)		(14,071)		95,363		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/09/2010	06/30/2040		8,000,000	5.0575% / (SOFR)			(22,752)	1,246,917		1,246,917	(120,847)				162,528		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	04/26/2010	12/31/2040		10,000,000	5.12% / (SOFR)			(21,975)	1,677,871		1,677,871	(162,076)				206,238		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/26/2011	09/11/2036		31,250,000	SOFR / (4.03%)			422,636	(731,851)		(731,851)	139,490				556,979		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/27/2011	09/28/2036		19,500,000	SOFR / (4.201%)			219,179	(798,779)		(798,779)	107,299				348,191		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/09/2022	12/31/2043		63,119,287	2.77800337% / (SOFR)			(1,388,627)	(7,933,559)		(7,933,559)	(1,227,634)				1,411,873		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/05/2022	12/31/2040		22,658,202	2.00470504% / (SOFR)			(506,321)	(2,822,044)		(2,822,044)	(184,514)				467,299		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/05/2022	12/31/2035		16,990,510	2.00159689% / (SOFR)			(391,061)	(1,618,066)		(1,618,066)	40,568				294,385		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/07/2022	12/31/2038		38,043,562	2.81231132% / (SOFR)			(831,136)	(3,704,373)		(3,704,373)	(129,110)				736,979		B0311

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/28/2022	12/29/2045		62,286,009	2.00526501% / (SOFR)			(1,221,757)	(6,645,640)		(6,645,640)	(1,569,975)				1,461,100		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/13/2022	12/31/2043		63,242,837	2.7883965% / (SOFR)			(1,400,620)	(7,992,148)		(7,992,148)	(1,227,222)				1,414,637		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/25/2022	12/31/2043		69,921,526	2.79601018% / (SOFR)			(1,519,622)	(8,267,401)		(8,267,401)	(1,371,403)				1,564,028		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/30/2022	12/31/2043		37,545,900	2.8190515 4% / (SOFR)			(830,240)	(4,614,497)		(4,614,497)	(732,143)				839,839		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/31/2022	12/31/2044		38,537,768	2.87564632% / (SOFR)			(865,537)	(4,932,318)		(4,932,318)	(897,954)				883,357		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/01/2022	12/31/2043		43,116,168	2.87817468% / (SOFR)			(891,424)	(3,916,149)		(3,916,149)	(884,686)				964,437		B0311
Interest Rate Swap	Liability Hedge	Exhibit 7	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2021	10/04/2028		292,625,000	1.76% / (SOFR)			(11,719,311)	(30,947,185)		(30,947,185)	7,630,614				3,193,631		B037
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/19/2022	07/22/2031		68,000,000	SOFR / (2.69%)				2,590,675		2,590,675	304,317				934,947		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/22/2022	07/26/2028		50,000,000	SOFR / (2.491%)			643,923	2,252,778		2,252,778	(69,687)				534,591		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/26/2022	10/30/2030		250,000,000	SOFR / (2.436%)			1,310,030	15,820,912		15,820,912	1,611,770				3,268,126		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/26/2022	08/15/2033		250,000,000	SOFR / (2.541%)			2,760,314	19,484,518		19,484,518	1,328,442				3,879,058		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/22/2022	08/26/2047		150,000,000	2.652% / (SOFR)				(15,488,675)		(15,488,675)	(4,716,713)				3,648,771		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/22/2022	08/21/2037		100,000,000	2.788% / (SOFR)				(6,287,694)		(6,287,694)	(1,032,055)				1,847,249		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/22/2022	08/26/2032		150,000,000	SOFR / (2.6%)				5,738,927		5,738,927	326,045				2,207,126		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/22/2022	08/23/2027		250,000,000	SOFR / (2.614%)				5,068,130		5,068,130	621,419				2,387,001		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/24/2022	08/16/2029		200,000,000	SOFR / (2.851%)			1,978,896	7,020,567		7,020,567	181,103				2,372,791		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/07/2022	09/06/2029		400,000,000	SOFR / (2.9542%)				6,212,578		6,212,578	598,859				4,769,768		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/18/2022	10/18/2052		60,000,000	3.184% / (SOFR)				(1,285,811)		(1,285,811)	(2,170,480)				1,610,505		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/18/2022	10/19/2029		200,000,000	SOFR / (3.6675%)			733,920	(1,224,700)		(1,224,700)	892,908				2,409,456		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/19/2022	10/25/2032		150,000,000	SOFR / (3.783%)			476,486	(2,781,841)		(2,781,841)	1,167,454				2,227,974		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/19/2022	10/21/2052		75,000,000	3.281% / (SOFR)				(348,203)		(348,203)	(2,681,092)				2,013,418		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/17/2022	11/17/2051		75,000,000	3.036% / (SOFR)				(2,671,955)		(2,671,955)	(2,495,342)				1,980,718		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/28/2022	12/03/2057		100,000,000	2.6945% / (SOFR)				(7,538,867)		(7,538,867)	(4,456,593)				2,913,243		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/01/2022	06/05/2034		75,000,000	SOFR / (3.031%)				2,247,426		2,247,426	624,231				1,211,408		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/05/2022	12/09/2042		100,000,000	3.061% / (SOFR)				(4,002,879)		(4,002,879)	(1,696,743)				2,176,777		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/29/2023	04/02/2026		200,000,000	3.779% / (SOFR)			(2,297,189)	(1,955,258)		(1,955,258)	(1,955,258)				1,501,597		B037

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/17/2011	06/29/2037		50,000,000	SOFR / (3.965%)			696,707	(936,345)		(936,345)	156,750				918,698		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/27/2007	06/29/2037		25,000,000	5.985% / (SOFR)			153,841	5,849,312		5,849,312	(362,416)				459,349		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/31/2006	09/05/2036		31,250,000	5.501% / (SOFR)			46,773	5,426,052		5,426,052	(352,273)				556,619		B0311
Interest Rate Swap	Liability Hedge	Exhibit 7	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/28/2007	07/02/2037		25,000,000	6.015% / (SOFR)			161,146	5,924,702		5,924,702	(367,142)				459,489		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/26/2011	07/02/2037		25,000,000	SOFR / (3.98625%)			343,224	(520,136)		(520,136)	81,934				459,489		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/15/2022	09/21/2032		130,000,000	3.51279% / (SOFR)			(2,345,625)	(2,457,724)		(2,457,724)	521,888				1,920,693		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/26/2011	09/05/2036		31,250,000	SOFR / (3.9325%)			444,143	(457,179)		(457,179)	68,726				556,619		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/26/2006	09/28/2036		19,500,000	5.33% / (SOFR)			879	3,060,740		3,060,740	(202,856)				348,191		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/26/2011	09/15/2036		31,250,000	SOFR / (4.08125%)			384,998	(930,085)		(930,085)	95,336				557,219		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/30/2007	11/01/2037		30,000,000	5.45% / (SOFR)			42,541	5,396,515		5,396,515	(356,152)				558,165		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/19/2022	07/22/2032		110,000,000	3.043% / (SOFR)			(2,414,639)	(5,771,874)		(5,771,874)	736,487				1,609,573		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/26/2006	09/28/2036		19,500,000	5.3325% / (SOFR)			1,367	3,065,703		3,065,703	(203,138)				348,191		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/07/2006	09/11/2036		31,250,000	5.55% / (SOFR)			52,302	5,587,098		5,587,098	(362,583)				556,979		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/27/2007	06/29/2037		25,000,000	6% / (SOFR)			174,648	5,889,271		5,889,271	(364,523)				459,349		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/13/2006	09/15/2036		31,250,000	5.505% / (SOFR)			59,924	5,448,325		5,448,325	(352,443)				557,219		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/20/2022	10/26/2052		65,000,000	3.70976% / (SOFR)			(1,036,755)	1,048,166		1,048,166	(2,066,912)				1,745,377		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/09/2022	09/13/2052		75,000,000	3.13172% / (SOFR)			(1,687,835)	(6,664,001)		(6,664,001)	(2,130,678)				2,009,779		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/26/2010	12/31/2040		5,000,000	5.1% / (SOFR)			(14,135)	830,429		830,429	(71,631)				103,119		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/29/2007	07/03/2037		25,000,000	5.973% / (SOFR)			150,787	5,813,885		5,813,885	(361,604)				459,536		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/10/2007	12/12/2037		5,000,000	5.5475% / (SOFR)			8,249	958,747		958,747	(61,404)				93,404		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/09/2012	12/12/2037		5,000,000	SOFR / (2.66625%)			135,814	616,191		616,191	(18,331)				93,404		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/07/2010	12/31/2040		5,000,000	5.175% / (SOFR)			(10,416)	878,051		878,051	(73,539)				103,119		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/07/2006	09/11/2036		31,250,000	5.55% / (SOFR)			52,579	5,590,270		5,590,270	(362,764)				556,979		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/05/2007	11/05/2037		5,000,000	5.5675% / (SOFR)			12,965	963,689		963,689	(62,024)				93,064		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/06/2014	12/31/2040		5,000,000	SOFR / (3.13375%)			111,628	418,074		418,074	21,571				103,119		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/08/2014	03/31/2039		8,000,000	SOFR / (3.89%)			116,016	(87,330)		(87,330)	41,878				156,244		B0311

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/20/2008	05/22/2038		12,000,000	5.268% / (SOFR)			(6,058)	1,979,953		1,979,953	(137,083)				227,684		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/01/2013	12/31/2040		4,000,000	SOFR / (3.704%)			66,683	44,788		44,788	28,862				82,495		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/14/2015	12/31/2040		2,000,000	SOFR / (2.514%)			56,943	324,638		324,638	2,337				41,248		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/15/2014	09/30/2039		8,000,000	SOFR / (3.325%)			161,388	452,338		452,338	24,267				158,790		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/10/2012	12/31/2040		5,000,000	SOFR / (2.6725%)			134,499	710,953		710,953	9,875				103,119		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/24/2008	04/28/2038		5,000,000	5.296% / (SOFR)			516	837,473		837,473	(57,824)				94,651		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/14/2015	12/31/2041		3,000,000	SOFR / (2.524%)			85,117	501,779		501,779	9,744				63,664		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/14/2009	09/30/2039		8,000,000	4.7% / (SOFR)			(51,388)	866,710		866,710	(82,016)				158,790		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/12/2008	06/16/2038		12,000,000	5.471% / (SOFR)			18,988	2,259,716		2,259,716	(149,645)				228,225		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/07/2010	12/31/2040		4,000,000	5.2675% / (SOFR)			(4,664)	749,429		749,429	(60,714)				82,495		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/10/2013	04/28/2038		12,000,000	SOFR / (3.7175%)			142,406	103,463		103,463	35,208				227,164		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/12/2009	09/30/2039		10,000,000	4.9175% / (SOFR)			(42,485)	1,344,199		1,344,199	(113,939)				198,487		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/28/2008	08/30/2038		12,000,000	5.128% / (SOFR)			(25,820)	1,816,987		1,816,987	(132,754)				229,840		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/28/2009	12/31/2039		8,000,000	4.41% / (SOFR)			(77,356)	598,569		598,569	(72,945)				160,055		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/17/2008	07/19/2038		12,000,000	5.33% / (SOFR)			979	2,079,235		2,079,235	(145,175)				228,937		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/15/2016	09/30/2041		9,000,000	SOFR / (1.8515%)			314,176	2,286,496		2,286,496	(5,724)				189,651		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/15/2014	09/30/2039		10,000,000	SOFR / (3.329%)			201,335	560,626		560,626	30,544				198,487		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/10/2013	09/24/2038		12,000,000	SOFR / (3.725%)			194,777	98,347		98,347	41,722				230,376		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/04/2022	04/06/2052		50,000,000	SOFR / (1.6%)	1,775,000		1,813,217	18,183,640		18,183,640	1,048,205		(59,113)		1,329,589		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/15/2014	12/31/2039		8,000,000	SOFR / (2.838%)			202,068	928,290		928,290	7,358				160,055		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/06/2011	12/31/2041		8,000,000	4.7975% / (SOFR)			(46,615)	1,069,816		1,069,816	(116,633)				169,770		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/15/2015	12/31/2040		10,000,000	SOFR / (2.482%)			287,889	1,663,828		1,663,828	10,057				206,238		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/15/2009	03/31/2039		8,000,000	4.63% / (SOFR)			(56,816)	780,131		780,131	(73,402)				156,244		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/22/2008	09/24/2038		12,000,000	5.1375% / (SOFR)			(25,277)	1,833,726		1,833,726	(133,301)				230,376		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/20/2010	09/30/2040		2,000,000	4.805% / (SOFR)			(10,747)	253,428		253,428	(25,234)				40,941		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/24/2008	04/28/2038		12,000,000	5.3275% / (SOFR)			4,104	2,052,108		2,052,108	(140,845)				227,164		B0311

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/18/2022	04/20/2032		165,000,000	SOFR / (1.7%)	1,815,000		5,788,912	24,120,366		24,120,366	(2,737,265)		(181,252)		2,378,175		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/23/2010	09/28/2040		10,000,000	5.135% / (SOFR)			(19,049)	1,680,360		1,680,360	(140,726)				204,671		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/05/2012	11/05/2037		5,000,000	SOFR / (2.711%)			129,860	588,192		588,192	(17,803)				93,064		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/11/2011	12/31/2041		3,000,000	4.805% / (SOFR)			(17,257)	404,160		404,160	(44,719)				63,664		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/11/2012	08/30/2038		4,000,000	SOFR / (2.6675%)			107,027	512,548		512,548	(9,755)				76,613		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/11/2016	06/28/2041		7,000,000	SOFR / (2.117%)			225,418	1,519,930		1,519,930	1,109				146,433		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/20/2010	12/31/2040		2,000,000	4.81% / (SOFR)			(11,406)	258,515		258,515	(26,204)				41,248		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/01/2022	04/06/2052		50,000,000	2.32% / (SOFR)			(1,512,330)	(11,735,913)		(11,735,913)	(1,171,991)				1,329,589		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/04/2016	12/31/2041		8,000,000	SOFR / (1.84%)			281,243	2,062,511		2,062,511	(1,306)				169,770		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/03/2011	09/30/2041		9,000,000	5.163% / (SOFR)			(16,141)	1,616,464		1,616,464	(146,643)				189,651		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/11/2022	04/21/2052		120,000,000	2.615% / (SOFR)			(3,244,743)	(21,828,301)		(21,828,301)	(3,012,306)				3,193,332		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/30/2022	09/01/2052		88,000,000	SOFR / (2.75%)	1,007,600		2,257,786	13,893,137		13,893,137	2,346,001		(33,556)		2,356,791		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/03/2011	09/30/2041		5,000,000	5.133% / (SOFR)			(10,427)	878,392		878,392	(80,686)				105,361		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/05/2022	07/07/2052		55,000,000	2.8275% / (SOFR)			(1,372,183)	(7,909,081)		(7,909,081)	(1,476,648)				1,469,051		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/03/2022	06/07/2052		75,000,000	2.8975% / (SOFR)			(1,833,474)	(9,842,517)		(9,842,517)	(1,998,575)				2,000,364		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/11/2022	04/20/2032		165,000,000	2.85% / (SOFR)			(4,072,814)	(10,606,724)		(10,606,724)	1,626,003				2,378,175		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/19/2022	04/21/2052		120,000,000	SOFR / (1.8%)	3,948,000		4,091,154	39,360,403		39,360,401	2,645,789		(131,480)		3,193,332		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/27/2022	12/29/2052		60,000,000	3.4763% / (SOFR)			(1,127,502)	(1,527,876)		(1,527,876)	(1,843,456)				1,616,007		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/29/2022	09/01/2052		88,000,000	2.9535% / (SOFR)			(1,858,862)	(10,657,417)		(10,657,417)	(2,675,525)				2,356,791		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/30/2022	09/01/2032		94,000,000	3.14% / (SOFR)			(1,839,511)	(4,349,478)		(4,349,478)	376,593				1,384,444		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/10/2022	06/01/2052		64,000,000	2.85% / (SOFR)			(2,068,504)	(8,946,025)		(8,946,025)	(1,680,907)				1,706,484		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/18/2022	07/20/2052		55,000,000	SOFR / (1.8%)	1,969,000		1,869,519	18,095,635		18,095,635	1,243,674		(65,585)		1,469,967		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/05/2022	07/07/2052		55,000,000	SOFR / (1.7%)	2,167,000		1,925,769	19,077,551		19,077,551	1,219,335		(72,167)		1,469,051		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/15/2022	07/20/2052		55,000,000	2.82% / (SOFR)			(1,332,811)	(7,983,525)		(7,983,525)	(1,514,902)				1,469,967		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/27/2022	06/01/2052		64,000,000	SOFR / (2.5%)	979,200		2,202,658	12,971,604		12,971,604	1,598,412		(32,601)		1,706,484		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/03/2022	06/07/2052		75,000,000	SOFR / (2.5%)	892,500		2,101,882	15,201,585		15,201,585	1,876,483		(29,717)		2,000,364		B053

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/30/2022	09/01/2032		94,000,000	SOFR / (2.25%)	893,940		2,828,298	10,532,438		10,532,438	(1,109,991)		(89,272)		1,384,444		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/27/2022	12/29/2052		60,000,000	SOFR / (2.45%)	1,820,000		1,679,238	12,737,195		12,737,195	1,586,746		(60,622)		1,616,007		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/15/2010	09/28/2040		4,000,000	5.02125% / (SOFR)			(12,170)	615,048		615,048	(57,535)				81,869		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/03/2012	07/16/2038		5,000,000	SOFR / (2.48125%)			132,990	741,700		741,700	(15,037)				95,363		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/23/2009	03/31/2039		10,000,000	4.82% / (SOFR)			(52,020)	1,197,516		1,197,516	(107,681)				195,304		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/03/2013	08/30/2038		12,000,000	SOFR / (2.815%)			303,380	1,336,542		1,336,542	(13,382)				229,840		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/03/2012	09/28/2040		4,000,000	SOFR / (2.5025%)			112,920	649,218		649,218	3,732				81,869		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/15/2009	09/30/2039		5,000,000	4.90625% / (SOFR)			(21,805)	665,354		665,354	(60,731)				99,244		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/03/2012	09/30/2039		5,000,000	SOFR / (2.495%)			142,367	780,352		780,352	(4,931)				99,244		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/31/2011	06/28/2041		7,000,000	5.03% / (SOFR)			(21,436)	1,122,485		1,122,485	(110,206)				146,433		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/03/2012	09/30/2041		3,000,000	SOFR / (2.5125%)			84,895	502,479		502,479	8,953				63,217		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/06/2023	06/13/2028		500,000,000	3.632% / (SOFR)			(4,982,388)	1,053,298		1,053,298	1,053,298				5,276,596		B037
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/14/2023	07/18/2025		50,000,000	4.64952% / (SOFR)			(166,056)	199,804		199,804	199,804				311,041		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/14/2023	07/18/2030		50,000,000	SOFR / (3.6475%)			398,469	(489,855)		(489,855)	(489,855)				639,858		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/19/2023	10/21/2024		48,000,000	SOFR / (5.12537%)			46,288	(59,374)		(59,374)	(59,374)				215,762		B031
Interest Rate Swap	Liability Hedge	Exhibit 7	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/19/2023	07/21/2024		62,000,000	SOFR / (5.3051%)			17,997	(21,936)		(21,936)	(21,936)				231,187		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/19/2023	01/21/2024		49,000,000	SOFR / (5.4059%)			(8,277)	2,858		2,858	2,858				58,766		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/19/2023	04/21/2024		43,000,000	SOFR / (5.39211%)			(4,562)	6,637		6,637	6,637				119,097		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/16/2023	08/18/2040		100,000,000	SOFR / (3.7456%)				(3,854,420)		(3,854,420)	(3,854,420)				2,039,843		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/12/2023	09/18/2026		300,000,000	4.5463% / (SOFR)			(781,906)	5,372,095		5,372,095	5,372,095				2,472,866		B037
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2023	12/29/2024		46,000,000	SOFR / (5.3639%)			(627)	(262,733)		(262,733)	(262,733)				229,685		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2023	03/29/2024		30,500,000	SOFR / (5.4692%)			(8,802)	(4,422)		(4,422)	(4,422)				75,304		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2023	06/29/2024		37,000,000	SOFR / (5.4946%)			(13,131)	(46,387)		(46,387)	(46,387)				130,276		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2023	09/29/2024		51,500,000	SOFR / (5.488%)		(118)	(17,359)	(172,086)		(172,086)	(171,999)		31		222,696		B031
Interest Rate Swap	Liability Hedge	Exhibit 7	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/19/2023	10/23/2035		75,000,000	SOFR / (4.5435%)				(7,119,117)		(7,119,117)	(7,119,117)				1,289,214		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/14/2023	08/16/2024		23,000,000	SOFR / (5.308%)		(553)	1,202	(30,184)		(30,184)	(29,631)				91,090		B031

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/14/2023	11/15/2024		56,000,000	SOFR / (5.211%)		1,017	9,867	(149,306)		(149,306)	(150,323)				262,172		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/14/2023	02/14/2025		73,000,000	SOFR / (5.044%)		4,341	28,439	(302,105)		(302,105)	(306,446)				387,318		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/26/2023	08/26/2047		150,000,000	SOFR / (2.652%)		14,912,071		14,663,697		14,663,697	(248,374)				3,648,771		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/28/2023	01/02/2054		150,000,000	3.171% / (SOFR)				(1,530,198)		(1,530,198)	(1,530,198)				4,109,795		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/10/2014	06/30/2040		4,000,000	SOFR / (3.557%)			72,600	117,981		117,981	23,702				81,264		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	01/13/2014	03/31/2039		10,000,000	SOFR / (3.75375%)			158,645	50,288		50,288	45,093				195,304		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/24/2013	09/30/2041		2,000,000	SOFR / (3.6375%)			34,097	40,334		40,334	16,616				42,145		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/15/2014	09/30/2040		4,000,000	SOFR / (3.33%)			80,494	233,587		233,587	19,338				81,882		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/23/2010	09/30/2040		4,000,000	5.095% / (SOFR)			(9,894)	652,434		652,434	(55,473)				81,882		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	12/15/2009	12/31/2039		3,000,000	5.034% / (SOFR)			(10,445)	451,744		451,744	(37,117)				60,021		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	05/11/2011	03/30/2041		2,000,000	4.3025% / (SOFR)			(20,797)	130,667		130,667	(21,401)				41,542		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/01/2011	03/29/2041		2,000,000	4.56% / (SOFR)			(15,528)	196,701		196,701	(24,025)				41,539		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/10/2015	06/30/2040		8,000,000	SOFR / (2.403%)			236,750	1,382,212		1,382,212	(3,200)				162,528		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/04/2011	03/31/2041		3,000,000	4.7425% / (SOFR)			(17,931)	365,248		365,248	(38,792)				62,318		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	10/03/2014	03/31/2041		6,000,000	SOFR / (3.1345%)			132,342	506,826		506,826	28,755				124,636		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	01/09/2015	03/31/2040		7,000,000	SOFR / (2.495%)			199,164	1,116,789		1,116,789	(3,499)				141,134		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	12/15/2009	06/30/2039		3,000,000	5.025% / (SOFR)			(10,777)	437,197		437,197	(34,807)				59,068		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/04/2011	03/31/2041		3,000,000	5.1% / (SOFR)			(7,206)	502,792		502,792	(44,220)				62,318		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/15/2014	09/30/2041		3,000,000	SOFR / (3.341%)			60,040	176,987		176,987	20,469				63,217		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	10/15/2014	12/31/2039		3,000,000	SOFR / (2.838%)			75,776	348,109		348,109	2,759				60,021		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/10/2014	06/30/2039		11,000,000	SOFR / (3.545%)			200,958	326,309		326,309	41,568				216,583		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/04/2011	03/31/2041		3,000,000	4.955% / (SOFR)			(11,556)	447,005		447,005	(42,018)				62,318		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/02/2011	09/30/2041		3,000,000	4.9175% / (SOFR)			(12,745)	442,372		442,372	(44,153)				63,217		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/24/2010	06/28/2040		4,000,000	5.1175% / (SOFR)			(9,457)	656,203		656,203	(54,192)				81,251		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	10/09/2009	06/30/2039		8,000,000	4.675% / (SOFR)			(56,504)	834,027		834,027	(78,018)				157,515		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/09/2010	06/30/2040		4,000,000	5.0275% / (SOFR)			(14,270)	612,330		612,330	(52,454)				81,264		B0311

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	10/29/2007	10/31/2037		5,000,000	5.544% / (SOFR)			12,501	952,184		952,184	(62,590)				93,018		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/10/2015	09/28/2040		10,000,000	SOFR / (2.982%)			234,349	1,021,341		1,021,341	30,612				204,671		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/23/2010	09/26/2040		3,000,000	5.03% / (SOFR)			(9,386)	464,404		464,404	(40,575)				61,391		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	01/09/2015	03/31/2040		4,000,000	SOFR / (2.501%)			113,568	635,220		635,220	(1,875)				80,648		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	10/03/2014	03/30/2041		2,000,000	SOFR / (3.1295%)			44,257	170,210		170,210	9,530				41,542		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	10/03/2014	03/29/2041		2,000,000	SOFR / (3.1295%)			44,138	170,234		170,234	9,558				41,539		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/24/2013	09/26/2040		3,000,000	SOFR / (3.63%)			51,386	62,506		62,506	19,093				61,391		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/07/2015	09/30/2041		5,000,000	SOFR / (2.871%)			123,567	602,725		602,725	22,347				105,361		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/10/2013	06/28/2040		4,000,000	SOFR / (2.92625%)			96,620	431,653		431,653	9,134				81,251		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/19/2010	03/31/2040		4,000,000	4.337% / (SOFR)			(40,128)	266,193		266,193	(36,069)				80,648		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	01/22/2016	03/31/2041		9,000,000	SOFR / (2.398%)			264,798	1,610,320		1,610,320	9,585				186,955		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/27/2011	07/03/2037		25,000,000	SOFR / (4.168%)			288,760	(1,004,555)		(1,004,555)	107,940				459,536		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/07/2015	06/30/2040		3,000,000	SOFR / (2.415%)			87,272	513,860		513,860	(1,015)				60,948		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	10/10/2012	04/28/2038		5,000,000	SOFR / (2.6375%)			132,067	645,598		645,598	(14,856)				94,651		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/07/2015	06/28/2041		4,000,000	SOFR / (2.42%)			115,204	711,472		711,472	6,725				83,676		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/02/2011	09/30/2041		2,000,000	4.805% / (SOFR)			(9,979)	265,449		265,449	(28,309)				42,145		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/24/2013	07/19/2038		12,000,000	SOFR / (3.60375%)			202,542	259,885		259,885	32,665				228,937		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	01/06/2014	03/31/2041		3,000,000	SOFR / (3.885%)			42,504	(35,334)		(35,334)	25,772				62,318		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	06/28/2007	07/02/2037		25,000,000	6.002% / (SOFR)			167,212	5,890,070		5,890,070	(365,314)				459,489		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/26/2011	07/02/2037		25,000,000	SOFR / (3.94%)			345,424	(396,927)		(396,927)	75,432				459,489		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/07/2015	09/30/2040		2,000,000	SOFR / (2.857%)			48,939	235,515		235,515	4,827				40,941		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/27/2011	11/01/2037		10,000,000	SOFR / (4.18%)			112,820	(419,600)		(419,600)	48,121				186,055		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	10/30/2007	11/01/2037		10,000,000	5.501% / (SOFR)			19,280	1,854,225		1,854,225	(121,552)				186,055		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	01/09/2015	03/31/2041		5,000,000	SOFR / (2.5%)			142,010	829,217		829,217	7,906				103,864		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	06/28/2007	07/02/2037		25,000,000	5.986% / (SOFR)			153,937	5,847,447		5,847,447	(363,065)				459,489		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/01/2011	06/28/2041		4,000,000	4.965% / (SOFR)			(15,523)	607,728		607,728	(60,012)				83,676		B0311

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	06/29/2007	07/03/2037		25,000,000	5.968% / (SOFR)			149,544	5,800,563		5,800,563	(360,902)				459,536		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/17/2015	04/13/2027		6,000,000	2.364% / (SOFR)			(170,388)	(328,651)		(328,651)	97,050				54,373		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/17/2015	04/13/2027		2,000,000	2.364% / (SOFR)			(56,796)	(109,550)		(109,550)	32,350				18,124		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/17/2015	04/13/2027		500,000	2.364% / (SOFR)			(14,199)	(27,388)		(27,388)	8,087				4,531		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/26/2011	07/03/2037		25,000,000	SOFR / (4.087%)			318,093	(788,735)		(788,735)	96,557				459,536		B023
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										18,047,240	14,916,758	(9,585,439)	166,115,625	XXX	166,115,624	(34,941,134)		(781,466)		152,717,287	XXX	XXX
Currency Swap	BROOKFIELD UTILITIES ISSUER UK PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/13/2013	04/17/2033		15,069,200	USD 4.935% / (GBP 4.63%)			162,867	2,333,774		2,333,774	(1,217,807)				229,791		B023
Currency Swap	BROOKFIELD UTILITIES ISSUER UK PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/13/2013	04/17/2033		2,984,000	USD 4.935% / (GBP 4.63%)			32,251	462,134		462,134	(241,150)				45,503		B023
Currency Swap	BROOKFIELD UTILITIES ISSUER UK PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/13/2013	04/17/2033		36,106,400	USD 4.935% / (GBP 4.63%)			390,235	5,591,816		5,591,816	(2,917,913)				550,589		B023
Currency Swap	BROOKFIELD UTILITIES ISSUER UK PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/13/2013	04/17/2033		7,609,200	USD 4.935% / (GBP 4.63%)			82,240	1,178,441		1,178,441	(614,932)				116,033		B023
Currency Swap	BROOKFIELD UTILITIES ISSUER UK PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/13/2013	04/17/2033		1,492,000	USD 4.935% / (GBP 4.63%)			16,125	231,067		231,067	(120,575)				22,752		B023
Currency Swap	BROOKFIELD UTILITIES ISSUER UK PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/13/2013	04/17/2033		2,984,000	USD 4.935% / (GBP 4.63%)			32,251	462,134		462,134	(241,150)				45,503		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/25/2013	09/12/2030		9,637,500	USD 4.574% / (GBP 4.07%)			122,102	1,838,712		1,838,712	(682,485)				124,768		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/15/2018	03/12/2044		7,348,760	USD 4.846% / (AUD 5.043%)			22,376	985,263		985,263	(337,822)				165,188		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/15/2018	03/12/2044		363,800	USD 4.846% / (AUD 5.043%)			1,108	48,775		48,775	(16,724)				8,178		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/15/2018	03/12/2044		1,018,640	USD 4.846% / (AUD 5.043%)			3,102	136,571		136,571	(46,827)				22,897		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/15/2018	03/12/2044		363,800	USD 4.846% / (AUD 5.043%)			1,108	48,775		48,775	(16,724)				8,178		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/15/2018	03/12/2044		8,731,200	USD 4.846% / (AUD 5.043%)			26,585	1,170,609		1,170,609	(401,372)				196,263		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/15/2018	03/12/2044		1,382,440	USD 4.846% / (AUD 5.043%)			4,209	185,346		185,346	(63,551)				31,075		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/24/2021	12/31/2047		3,601,800	USD 4.162% / (GBP 3.23%)			38,453	443,691		443,691	(301,841)				88,256		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/24/2021	12/31/2047		27,213,600	USD 4.162% / (GBP 3.23%)			290,533	3,352,329		3,352,329	(2,280,577)				666,823		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/24/2021	12/31/2047		5,336,000	USD 4.162% / (GBP 3.23%)			56,967	657,319		657,319	(447,172)				130,750		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/24/2021	12/31/2047		3,601,800	USD 4.162% / (GBP 3.23%)			38,453	443,691		443,691	(301,841)				88,256		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/24/2021	12/31/2047		18,142,400	USD 4.162% / (GBP 3.23%)			193,689	2,234,886		2,234,886	(1,520,385)				444,548		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/24/2021	12/31/2047		3,601,800	USD 4.162% / (GBP 3.23%)			38,453	443,691		443,691	(301,841)				88,256		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/24/2021	12/31/2047		533,600	USD 4.162% / (GBP 3.23%)			5,697	65,732		65,732	(44,717)				13,075		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/24/2021	12/31/2047		800,400	USD 4.162% / (GBP 3.23%)			8,545	98,598		98,598	(67,076)				19,612		B023
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		2,399,250	USD 5.6975% / (GBP 5.57%)			32,192	523,646		523,646	(179,458)				32,476		B023
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		3,518,900	USD 5.6975% / (GBP 5.57%)			47,214	768,014		768,014	(263,205)				47,631		B023
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		28,471,100	USD 5.6975% / (GBP 5.57%)			382,008	6,213,935		6,213,935	(2,129,569)				385,380		B023
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		2,399,250	USD 5.6975% / (GBP 5.57%)			32,192	523,646		523,646	(179,458)				32,476		B023
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		1,119,650	USD 5.6975% / (GBP 5.57%)			15,023	244,368		244,368	(83,747)				15,155		B023
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		799,750	USD 5.6975% / (GBP 5.57%)			10,731	174,549		174,549	(59,819)				10,825		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		51,643,520	USD 3.951% / (GBP 3.77%)			601,799	12,929,911		12,929,911	(2,517,444)				422,028		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		5,775,920	USD 3.951% / (GBP 3.77%)			67,306	1,446,108		1,446,108	(281,556)				47,201		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		19,026,560	USD 3.951% / (GBP 3.77%)			221,715	4,763,651		4,763,651	(927,479)				155,484		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039		1,714,200	USD 4.355% / (GBP 4.09%)			23,711	468,988		468,988	(116,331)				33,983		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039		13,285,050	USD 4.355% / (GBP 4.09%)			183,757	3,634,654		3,634,654	(901,565)				263,370		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039		7,285,350	USD 4.355% / (GBP 4.09%)			100,770	1,993,197		1,993,197	(494,407)				144,429		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039		428,550	USD 4.355% / (GBP 4.09%)			5,928	117,247		117,247	(29,083)				8,496		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039		428,550	USD 4.355% / (GBP 4.09%)			5,928	117,247		117,247	(29,083)				8,496		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039		5,142,600	USD 4.355% / (GBP 4.09%)			71,132	1,406,963		1,406,963	(348,993)				101,950		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034		857,100	USD 4.1325% / (GBP 3.87%)			11,318	225,968		225,968	(56,240)				14,030		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034		7,285,350	USD 4.1325% / (GBP 3.87%)			96,206	1,920,724		1,920,724	(478,044)				119,254		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034		3,428,400	USD 4.1325% / (GBP 3.87%)			45,273	903,870		903,870	(224,962)				56,120		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034		2,571,300	USD 4.1325% / (GBP 3.87%)			33,955	677,903		677,903	(168,721)				42,090		B023
Currency Swap	MULLEN GROUP LTD C58648AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		465,289	USD 3.9375% / (CAD 3.95%)			3,739	84,195		84,195	(8,332)				2,095		B023
Currency Swap	MULLEN GROUP LTD C58648AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		1,628,513	USD 3.9375% / (CAD 3.95%)			13,086	294,683		294,683	(29,163)				7,333		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	MULLEN GROUP LTD C58640AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		7,909,920	USD 3.9375% / (CAD 3.95%)			63,560	1,431,319		1,431,319	(141,651)				35,616		B023
Currency Swap	MULLEN GROUP LTD C58640AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		465,289	USD 3.9375% / (CAD 3.95%)			3,739	84,195		84,195	(8,332)				2,095		B023
Currency Swap	MULLEN GROUP LTD C58640AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		232,645	USD 3.9375% / (CAD 3.95%)			1,869	42,098		42,098	(4,166)				1,048		B023
Currency Swap	MULLEN GROUP LTD C58640AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		4,420,249	USD 3.9375% / (CAD 3.95%)			35,519	799,855		799,855	(79,158)				19,903		B023
Currency Swap	MULLEN GROUP LTD C58640AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		465,289	USD 4.035% / (CAD 4.07%)			3,749	82,284		82,284	(9,373)				3,901		B023
Currency Swap	MULLEN GROUP LTD C58640AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		1,628,513	USD 4.035% / (CAD 4.07%)			13,123	287,994		287,994	(32,804)				13,652		B023
Currency Swap	MULLEN GROUP LTD C58640AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		7,909,920	USD 4.035% / (CAD 4.07%)			63,741	1,398,830		1,398,830	(159,336)				66,309		B023
Currency Swap	MULLEN GROUP LTD C58640AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		465,289	USD 4.035% / (CAD 4.07%)			3,749	82,284		82,284	(9,373)				3,901		B023
Currency Swap	MULLEN GROUP LTD C58640AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		232,645	USD 4.035% / (CAD 4.07%)			1,875	41,142		41,142	(4,686)				1,950		B023
Currency Swap	MULLEN GROUP LTD C58640AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		4,420,249	USD 4.035% / (CAD 4.07%)			35,620	781,699		781,699	(89,041)				37,055		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		852,050	USD 3.81% / (GBP 3.58%)			10,220	214,218		214,218	(48,937)				10,258		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		3,408,200	USD 3.81% / (GBP 3.58%)			40,880	856,874		856,874	(195,746)				41,030		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		16,188,950	USD 3.81% / (GBP 3.58%)			194,181	4,070,149		4,070,149	(929,794)				194,895		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		852,050	USD 3.81% / (GBP 3.58%)			10,220	214,218		214,218	(48,937)				10,258		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		9,798,575	USD 3.81% / (GBP 3.58%)			117,530	2,463,511		2,463,511	(562,770)				117,963		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		1,138,900	USD 3.39% / (EUR 1.39%)			23,518	38,880		38,880	(45,506)				6,455		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		22,208,550	USD 3.39% / (EUR 1.39%)			458,604	758,161		758,161	(887,359)				125,872		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		1,138,900	USD 3.39% / (EUR 1.39%)			23,518	38,880		38,880	(45,506)				6,455		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		6,263,950	USD 3.39% / (EUR 1.39%)			129,350	213,840		213,840	(250,281)				35,502		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		2,277,800	USD 3.39% / (EUR 1.39%)			47,036	77,760		77,760	(91,011)				12,910		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		1,248,500	USD 4.0655% / (EUR 2.434%)			21,768	35,334		35,334	(61,807)				10,573		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		1,929,500	USD 4.0655% / (EUR 2.434%)			33,642	54,608		54,608	(95,520)				16,340		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		113,500	USD 4.0655% / (EUR 2.434%)			1,979	3,212		3,212	(5,619)				961		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024		3,928,400	USD 3.54125% / (EUR 1.54%)			80,641	67,724		67,724	(130,688)				10,434		B023

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024		10,101,600	USD 3.54125% / (EUR 1.54%)			207,362	174,146		174,146	(336,054)				26,831		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024		44,334,800	USD 3.54125% / (EUR 1.54%)			910,087	764,310		764,310	(1,474,903)				117,757		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024		6,173,200	USD 3.54125% / (EUR 1.54%)			126,721	106,423		106,423	(205,366)				16,397		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024		1,122,400	USD 3.54125% / (EUR 1.54%)			23,040	19,350		19,350	(37,339)				2,981		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024		1,122,400	USD 3.54125% / (EUR 1.54%)			23,040	19,350		19,350	(37,339)				2,981		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		6,453,600	USD 3.946% / (EUR 1.71%)			142,276	(32,768)		(32,768)	(387,668)				58,970		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		2,509,733	USD 3.946% / (EUR 1.71%)			55,330	(12,743)		(12,743)	(150,760)				22,933		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		3,027,640	USD 3.845% / (AUD 3.64%)			8,072	164,942		164,942	(114,645)				41,424		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		15,963,920	USD 3.845% / (AUD 3.64%)			42,561	869,692		869,692	(604,493)				218,415		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		4,266,220	USD 3.845% / (AUD 3.64%)			11,374	232,418		232,418	(161,546)				58,370		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		619,290	USD 3.845% / (AUD 3.64%)			1,651	33,738		33,738	(23,450)				8,473		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		1,857,870	USD 3.845% / (AUD 3.64%)			4,953	101,214		101,214	(70,350)				25,419		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		137,620	USD 3.845% / (AUD 3.64%)			367	7,497		7,497	(5,211)				1,883		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		2,105,640	USD 3.0735% / (EUR 1.62%)			32,564	119,339		119,339	(138,883)				27,904		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		20,588,480	USD 3.0735% / (EUR 1.62%)			318,406	1,166,875		1,166,875	(1,357,963)				272,839		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		1,403,760	USD 3.0735% / (EUR 1.62%)			21,710	79,560		79,560	(92,588)				18,603		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		6,199,940	USD 3.0735% / (EUR 1.62%)			95,884	351,388		351,388	(408,932)				82,162		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		701,880	USD 3.0735% / (EUR 1.62%)			10,855	39,780		39,780	(46,294)				9,301		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		701,880	USD 3.0735% / (EUR 1.62%)			10,855	39,780		39,780	(46,294)				9,301		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		582,250	USD 3.256% / (EUR 1.57%)			10,440	51,979		51,979	(48,276)				10,467		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		3,493,500	USD 3.256% / (EUR 1.57%)			62,638	311,874		311,874	(289,656)				62,801		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		582,250	USD 3.256% / (EUR 1.57%)			10,440	51,979		51,979	(48,276)				10,467		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		582,250	USD 3.256% / (EUR 1.57%)			10,440	51,979		51,979	(48,276)				10,467		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/21/2021	11/30/2036		2,329,000	USD 3.256% / (EUR 1.57%)			41,759	207,916		207,916	(193,104)				41,867		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/21/2021	11/30/2036		582,250	USD 3.256% / (EUR 1.57%)			10,440	51,979		51,979	(48,276)				10,467		B023
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/10/2021	01/31/2034		2,696,200	USD 3.3% / (GBP 2.64%)			20,914	205,329		205,329	(212,179)				42,829		B023
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/10/2021	01/31/2034		20,221,500	USD 3.3% / (GBP 2.64%)			156,853	1,539,967		1,539,967	(1,591,341)				321,216		B023
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/10/2021	01/31/2034		16,177,200	USD 3.3% / (GBP 2.64%)			125,482	1,231,973		1,231,973	(1,273,073)				256,973		B023
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/10/2021	01/31/2034		4,044,300	USD 3.3% / (GBP 2.64%)			31,371	307,993		307,993	(318,268)				64,243		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/10/2022	06/30/2032		271,600	USD 3.376% / (GBP 2.83%)			2,017	19,510		19,510	(22,418)				3,960		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/10/2022	06/30/2032		1,222,200	USD 3.376% / (GBP 2.83%)			9,077	87,793		87,793	(100,881)				17,821		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/10/2022	06/30/2032		135,800	USD 3.376% / (GBP 2.83%)			1,009	9,755		9,755	(11,209)				1,980		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/10/2022	06/30/2032		135,800	USD 3.376% / (GBP 2.83%)			1,009	9,755		9,755	(11,209)				1,980		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/10/2022	06/30/2032		4,753,000	USD 3.376% / (GBP 2.83%)			35,298	341,417		341,417	(392,315)				69,303		B023
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/14/2022	10/26/2032		22,122,100	USD 4.095% / (GBP 3.23%)			227,475	1,357,221		1,357,221	(1,916,128)				328,634		B023
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/14/2022	10/26/2032		11,911,900	USD 4.095% / (GBP 3.23%)			122,487	730,812		730,812	(1,031,761)				176,957		B023
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/14/2022	10/26/2032		3,403,400	USD 4.095% / (GBP 3.23%)			34,996	208,803		208,803	(294,789)				50,559		B023
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/14/2022	10/26/2032		3,403,400	USD 4.095% / (GBP 3.23%)			34,996	208,803		208,803	(294,789)				50,559		B023
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/14/2022	10/26/2032		3,403,400	USD 4.095% / (GBP 3.23%)			34,996	208,803		208,803	(294,789)				50,559		B023
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/14/2022	10/26/2032		1,309,000	USD 4.095% / (GBP 3.23%)			13,460	80,309		80,309	(113,380)				19,446		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AF5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/04/2022	08/20/2029		919,170	USD 5.27% / (EUR 3.54%)			13,644	(72,771)		(72,771)	(69,521)				10,916		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AF5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/04/2022	08/20/2029		15,421,630	USD 5.27% / (EUR 3.54%)			228,909	(1,220,936)		(1,220,936)	(1,166,401)				183,139		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AF5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/04/2022	08/20/2029		4,595,850	USD 5.27% / (EUR 3.54%)			68,218	(363,855)		(363,855)	(347,603)				54,578		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AF5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/04/2022	08/20/2029		4,595,850	USD 5.27% / (EUR 3.54%)			68,218	(363,855)		(363,855)	(347,603)				54,578		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AN7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/09/2023	02/28/2030		32,268,000	USD 5.4375% / (EUR 4.32%)			(165,555)	(1,801,252)		(1,801,252)	(1,801,252)				400,667		B023

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/25/2023	02/01/2034		42,352,000	USD 6.77% / (EUR 5%)				79,311		79,311	79,311				672,847		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/25/2023	02/01/2036		15,882,000	USD 6.87% / (EUR 5.11%)				964		964	964				276,181		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/08/2023	04/02/2044		24,540,000	USD 7.015% / (GBP 6.55%)				(522,718)		(522,718)	(522,718)				552,402		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		5,198,700	USD 3.8725% / (GBP 3.27%)			38,643	365,934		365,934	(422,212)				95,385		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		533,200	USD 3.8725% / (GBP 3.27%)			3,963	37,532		37,532	(43,304)				9,783		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		26,926,600	USD 3.8725% / (GBP 3.27%)			200,153	1,895,349		1,895,349	(2,186,842)				494,045		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		1,732,900	USD 3.8725% / (GBP 3.27%)			12,881	121,978		121,978	(140,737)				31,795		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		1,732,900	USD 3.8725% / (GBP 3.27%)			12,881	121,978		121,978	(140,737)				31,795		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		533,200	USD 3.8725% / (GBP 3.27%)			3,963	37,532		37,532	(43,304)				9,783		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		1,732,900	USD 3.8725% / (GBP 3.27%)			12,881	121,978		121,978	(140,737)				31,795		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		533,200	USD 3.8725% / (GBP 3.27%)			3,963	37,532		37,532	(43,304)				9,783		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		533,200	USD 3.8725% / (GBP 3.27%)			3,963	37,532		37,532	(43,304)				9,783		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/30/2023	12/07/2029		631,500,000	GBP 4.95% / (USD 5.0775%)			2,679,847	14,639,650		14,639,650	14,647,131				7,695,318		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/30/2023	12/07/2029		631,500,000	USD 5.082% / (GBP 4.95%)		1,200,000	(2,676,143)	(14,489,517)		(14,489,517)	(15,698,965)				6,092,888		B021
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		1,267,000	USD 5.94% / (GBP 5.5%)				(2,285)		(2,285)	(2,285)				28,492		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		2,407,300	USD 5.94% / (GBP 5.5%)				(4,341)		(4,341)	(4,341)				54,134		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		1,773,800	USD 5.94% / (GBP 5.5%)				(3,199)		(3,199)	(3,199)				39,888		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/20/2013	04/08/2029		7,583,860	USD 5.1225% / (CAD 5.34%)			79,592	1,582,279		1,582,279	(216,633)				87,082		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/20/2013	04/08/2029		1,458,435	USD 5.1225% / (CAD 5.34%)			15,306	304,284		304,284	(41,660)				16,747		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/20/2013	04/08/2029		14,876,033	USD 5.1225% / (CAD 5.34%)			156,123	3,103,701		3,103,701	(424,934)				170,815		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/20/2013	04/08/2029		2,333,495	USD 5.1225% / (CAD 5.34%)			24,490	486,855		486,855	(66,656)				26,795		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/20/2013	04/08/2029		7,583,860	USD 5.1225% / (CAD 5.34%)			79,592	1,582,279		1,582,279	(216,633)				87,082		B023
Currency Swap	BROOKFIELD UTILITIES ISSUER UK PLC G1745*AM3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/10/2014	06/15/2029		7,881,900	USD 4.876% / (GBP 4.51%)			113,965	2,024,282		2,024,282	(495,910)				92,089		B023
Currency Swap	BROOKFIELD UTILITIES ISSUER UK PLC G1745*AM3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/10/2014	06/15/2029		838,500	USD 4.876% / (GBP 4.51%)			12,124	215,349		215,349	(52,756)				9,797		B023
Currency Swap	BROOKFIELD UTILITIES ISSUER UK PLC G1745*AM3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/10/2014	06/15/2029		3,018,600	USD 4.876% / (GBP 4.51%)			43,646	775,257		775,257	(189,923)				35,268		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		25,451,050	USD 4.56% / (GBP 4.378%)			300,635	6,371,708		6,371,708	(1,548,838)				299,738		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		2,865,350	USD 4.56% / (GBP 4.378%)			33,846	717,345		717,345	(174,372)				33,745		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		9,438,800	USD 4.56% / (GBP 4.378%)			111,494	2,363,018		2,363,018	(574,403)				111,161		B023
Currency Swap	BERKELEY TWO PARTNERSHIP G1018#AD9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/10/2015	09/05/2027		1,516,600	USD 3.97% / (GBP 3.37%)			18,003	260,191		260,191	(92,352)				14,551		B023
Currency Swap	BERKELEY TWO PARTNERSHIP G1018#AD9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/10/2015	09/05/2027		10,995,350	USD 3.97% / (GBP 3.37%)			130,525	1,886,385		1,886,385	(669,555)				105,495		B023
Currency Swap	BERKELEY TWO PARTNERSHIP G1018#AD9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/10/2015	09/05/2027		758,300	USD 3.97% / (GBP 3.37%)			9,002	130,096		130,096	(46,176)				7,276		B023
Currency Swap	BERKELEY TWO PARTNERSHIP G1018#AD9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/10/2015	09/05/2027		10,995,350	USD 3.97% / (GBP 3.37%)			130,525	1,886,385		1,886,385	(669,555)				105,495		B023
Currency Swap	BERKELEY TWO PARTNERSHIP G1018#AD9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/10/2015	09/05/2027		6,824,700	USD 3.97% / (GBP 3.37%)			81,015	1,170,860		1,170,860	(415,586)				65,480		B023
Currency Swap	BERKELEY TWO PARTNERSHIP G1018#AD9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/10/2015	09/05/2027		379,150	USD 3.97% / (GBP 3.37%)			4,501	65,048		65,048	(23,088)				3,638		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AG4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/16/2018	06/05/2028		701,550	USD 4.101% / (GBP 2.7%)			11,871	94,428		94,428	(51,110)				7,385		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AG4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/16/2018	06/05/2028		4,209,300	USD 4.101% / (GBP 2.7%)			71,228	566,566		566,566	(306,662)				44,312		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AG4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/16/2018	06/05/2028		2,806,200	USD 4.101% / (GBP 2.7%)			47,486	377,710		377,710	(204,442)				29,541		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		1,972,500	USD 4.20375% / (AUD 4.65%)			6,838	304,445		304,445	(71,562)				30,052		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		1,104,600	USD 4.20375% / (AUD 4.65%)			3,829	170,489		170,489	(40,075)				16,829		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		7,179,900	USD 4.20375% / (AUD 4.65%)			24,891	1,108,179		1,108,179	(260,485)				109,390		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		2,288,100	USD 4.20375% / (AUD 4.65%)			7,932	353,156		353,156	(83,012)				34,861		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		552,300	USD 4.20375% / (AUD 4.65%)			1,915	85,245		85,245	(20,037)				8,415		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		5,444,100	USD 4.20375% / (AUD 4.65%)			18,873	840,267		840,267	(197,510)				82,944		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		1,104,600	USD 4.20375% / (AUD 4.65%)			3,829	170,489		170,489	(40,075)				16,829		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		552,300	USD 4.20375% / (AUD 4.65%)			1,915	85,245		85,245	(20,037)				8,415		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2038		12,298,700	USD 4.53% / (GBP 2.97%)			202,607	1,894,487		1,894,487	(1,049,800)				237,073		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2038		38,838,000	USD 4.53% / (GBP 2.97%)			639,811	5,982,590		5,982,590	(3,315,157)				748,653		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2038		9,709,500	USD 4.53% / (GBP 2.97%)			159,953	1,495,648		1,495,648	(828,789)				187,163		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2038		1,294,600	USD 4.53% / (GBP 2.97%)			21,327	199,420		199,420	(110,505)				24,955		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2038		24,597,400	USD 4.53% / (GBP 2.97%)			405,214	3,788,974		3,788,974	(2,099,600)				474,147		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2038		12,298,700	USD 4.53% / (GBP 2.97%)			202,607	1,894,487		1,894,487	(1,049,800)				237,073		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2038		1,294,600	USD 4.53% / (GBP 2.97%)			21,327	199,420		199,420	(110,505)				24,955		B023
Currency Swap	GROSVENOR LTD G41338AE3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		900,900	USD 4.245% / (GBP 2.75%)			14,055	55,427		55,427	(73,744)				9,928		B023
Currency Swap	GROSVENOR LTD G41338AE3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		4,761,900	USD 4.245% / (GBP 2.75%)			74,293	292,973		292,973	(389,791)				52,476		B023
Currency Swap	GROSVENOR LTD G41338AE3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		128,700	USD 4.245% / (GBP 2.75%)			2,008	7,918		7,918	(10,535)				1,418		B023
Currency Swap	GROSVENOR LTD G41338AE3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		2,316,600	USD 4.245% / (GBP 2.75%)			36,142	142,527		142,527	(189,628)				25,529		B023
Currency Swap	GROSVENOR LTD G41338AE3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		1,029,600	USD 4.245% / (GBP 2.75%)			16,063	63,346		63,346	(84,279)				11,346		B023
Currency Swap	GROSVENOR LTD G41338AE3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		128,700	USD 4.245% / (GBP 2.75%)			2,008	7,918		7,918	(10,535)				1,418		B023
Currency Swap	GROSVENOR LTD G41338AF0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2033		3,989,700	USD 4.468% / (GBP 2.95%)			63,352	410,198		410,198	(360,563)				62,640		B023
Currency Swap	GROSVENOR LTD G41338AF0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2033		12,612,600	USD 4.468% / (GBP 2.95%)			200,274	1,296,755		1,296,755	(1,139,843)				198,025		B023
Currency Swap	GROSVENOR LTD G41338AF0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2033		3,088,800	USD 4.468% / (GBP 2.95%)			49,047	317,573		317,573	(279,145)				48,496		B023
Currency Swap	GROSVENOR LTD G41338AF0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2033		386,100	USD 4.468% / (GBP 2.95%)			6,131	39,697		39,697	(34,893)				6,062		B023
Currency Swap	GROSVENOR LTD G41338AF0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2033		386,100	USD 4.468% / (GBP 2.95%)			6,131	39,697		39,697	(34,893)				6,062		B023
Currency Swap	GROSVENOR LTD G41338AF0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2033		7,850,700	USD 4.468% / (GBP 2.95%)			124,660	807,164		807,164	(709,494)				123,260		B023
Currency Swap	GROSVENOR LTD G41338AF0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2033		3,989,700	USD 4.468% / (GBP 2.95%)			63,352	410,198		410,198	(360,563)				62,640		B023
Currency Swap	GROSVENOR LTD G41338AF0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2033		386,100	USD 4.468% / (GBP 2.95%)			6,131	39,697		39,697	(34,893)				6,062		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/24/2018	01/24/2049		3,876,900	USD 5.028% / (GBP 3.21%)			70,898	1,026,717		1,026,717	(381,585)				97,087		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/24/2018	01/24/2049		646,150	USD 5.028% / (GBP 3.21%)			11,816	171,120		171,120	(63,598)				16,181		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/24/2018	01/24/2049		7,107,650	USD 5.028% / (GBP 3.21%)			129,980	1,882,315		1,882,315	(699,572)				177,993		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/24/2018	01/24/2049		1,938,450	USD 5.028% / (GBP 3.21%)			35,449	513,359		513,359	(190,793)				48,544		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/24/2018	01/24/2049		1,292,300	USD 5.028% / (GBP 3.21%)			23,633	342,239		342,239	(127,195)				32,362		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD Q3917#AD6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/06/2019	05/07/2039		142,640	USD 4.615% / (AUD 4.72%)			369	16,715		16,715	(6,865)				2,795		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD Q3917#AD6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/06/2019	05/07/2039		4,421,840	USD 4.615% / (AUD 4.72%)			11,445	518,159		518,159	(212,800)				86,647		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD Q3917#AD6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/06/2019	05/07/2039		1,640,360	USD 4.615% / (AUD 4.72%)			4,246	192,220		192,220	(78,942)				32,143		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD Q3917#AD6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/06/2019	05/07/2039		213,960	USD 4.615% / (AUD 4.72%)			554	25,072		25,072	(10,297)				4,193		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD Q3917#AD6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/06/2019	05/07/2039		142,640	USD 4.615% / (AUD 4.72%)			369	16,715		16,715	(6,865)				2,795		B023

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	FLINDERS PORT HOLDINGS PTY LTD Q3917#AD6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/06/2019	05/07/2039		1,212,440	USD 4.615% / (AUD 4.72%)			3,138	142,076		142,076	(58,348)				23,758		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD Q3917#AD6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	02/06/2019	05/07/2039		142,640	USD 4.615% / (AUD 4.72%)			369	16,715		16,715	(6,865)				2,795		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/09/2019	10/18/2027		650,260,104	CHF 0.01% / (USD 0.012%)			(4,296)	23,746		23,746	33,045				6,337,952		B021
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2029		1,055,700	USD 3.666% / (AUD 3.48%)			2,864	58,780		58,780	(30,166)				12,479		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2029		4,082,040	USD 3.666% / (AUD 3.48%)			11,074	227,284		227,284	(116,642)				48,252		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2029		1,477,980	USD 3.666% / (AUD 3.48%)			4,010	82,292		82,292	(42,232)				17,471		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2029		211,140	USD 3.666% / (AUD 3.48%)			573	11,756		11,756	(6,033)				2,496		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2029		211,140	USD 3.666% / (AUD 3.48%)			573	11,756		11,756	(6,033)				2,496		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		985,320	USD 3.771% / (AUD 3.66%)			1,978	70,027		70,027	(36,031)				13,572		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		3,800,520	USD 3.771% / (AUD 3.66%)			7,628	270,102		270,102	(138,976)				52,349		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		1,407,600	USD 3.771% / (AUD 3.66%)			2,825	100,038		100,038	(51,473)				19,388		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		211,140	USD 3.771% / (AUD 3.66%)			424	15,006		15,006	(7,721)				2,908		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		211,140	USD 3.771% / (AUD 3.66%)			424	15,006		15,006	(7,721)				2,908		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/16/2019	06/06/2027		1,678,200	USD 3.647% / (EUR 1.18%)			42,147	71,060		71,060	(99,850)				15,547		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/16/2019	06/06/2027		7,831,600	USD 3.647% / (EUR 1.18%)			196,685	331,611		331,611	(465,966)				72,552		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/16/2019	06/06/2027		2,237,600	USD 3.647% / (EUR 1.18%)			56,196	94,746		94,746	(133,133)				20,729		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/16/2019	06/06/2027		559,400	USD 3.647% / (EUR 1.18%)			14,049	23,687		23,687	(33,283)				5,182		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/16/2019	06/06/2027		1,118,800	USD 3.647% / (EUR 1.18%)			28,098	47,373		47,373	(66,567)				10,365		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		41,158,800	USD 3.197% / (EUR 1.07%)			883,060	914,745		914,745	(2,194,727)				347,211		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		1,668,600	USD 3.197% / (EUR 1.07%)			35,800	37,084		37,084	(88,975)				14,076		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		1,112,400	USD 3.197% / (EUR 1.07%)			23,866	24,723		24,723	(59,317)				9,384		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		5,562,000	USD 3.197% / (EUR 1.07%)			119,332	123,614		123,614	(296,585)				46,920		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		1,668,600	USD 3.197% / (EUR 1.07%)			35,800	37,084		37,084	(88,975)				14,076		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		1,112,400	USD 3.197% / (EUR 1.07%)			23,866	24,723		24,723	(59,317)				9,384		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2028		16,680,000	USD 2.723% / (GBP 2.06%)			146,409	1,574,536		1,574,536	(1,094,255)				176,190		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2028		695,000	USD 2.723% / (GBP 2.06%)			6,100	65,606		65,606	(45,594)				7,341		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2028		695,000	USD 2.723% / (GBP 2.06%)			6,100	65,606		65,606	(45,594)				7,341		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2028		12,857,500	USD 2.723% / (GBP 2.06%)			112,857	1,213,705		1,213,705	(843,488)				135,813		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2028		695,000	USD 2.723% / (GBP 2.06%)			6,100	65,606		65,606	(45,594)				7,341		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2028		2,432,500	USD 2.723% / (GBP 2.06%)			21,351	229,620		229,620	(159,579)				25,694		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041		1,827,900	USD 3.552% / (EUR 1.84%)			34,935	287,038		287,038	(149,045)				38,247		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041		609,300	USD 3.552% / (EUR 1.84%)			11,645	95,679		95,679	(49,682)				12,749		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041		17,060,400	USD 3.552% / (EUR 1.84%)			326,064	2,679,017		2,679,017	(1,391,082)				356,970		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041		1,218,600	USD 3.552% / (EUR 1.84%)			23,290	191,358		191,358	(99,363)				25,498		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041		2,437,200	USD 3.552% / (EUR 1.84%)			46,581	382,717		382,717	(198,726)				50,996		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041		1,827,900	USD 3.552% / (EUR 1.84%)			34,935	287,038		287,038	(149,045)				38,247		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041		609,300	USD 3.552% / (EUR 1.84%)			11,645	95,679		95,679	(49,682)				12,749		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		1,827,900	USD 3.299% / (EUR 1.56%)			34,875	255,551		255,551	(136,115)				39,324		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		609,300	USD 3.299% / (EUR 1.56%)			11,625	85,184		85,184	(45,372)				13,108		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		19,497,600	USD 3.299% / (EUR 1.56%)			371,998	2,725,880		2,725,880	(1,451,892)				419,451		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		609,300	USD 3.299% / (EUR 1.56%)			11,625	85,184		85,184	(45,372)				13,108		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		609,300	USD 3.299% / (EUR 1.56%)			11,625	85,184		85,184	(45,372)				13,108		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		12,186,000	USD 3.299% / (EUR 1.56%)			232,499	1,703,675		1,703,675	(907,433)				262,157		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		1,218,600	USD 3.299% / (EUR 1.56%)			23,250	170,368		170,368	(90,743)				26,216		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042		609,300	USD 3.299% / (EUR 1.56%)			11,625	85,184		85,184	(45,372)				13,108		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		4,150,500	USD 2.773% / (GBP 2.02%)			39,612	466,806		466,806	(288,490)				74,071		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		1,383,500	USD 2.773% / (GBP 2.02%)			13,204	155,602		155,602	(96,163)				24,690		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		22,136,000	USD 2.773% / (GBP 2.02%)			211,262	2,489,632		2,489,632	(1,538,614)				395,047		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		1,383,500	USD 2.773% / (GBP 2.02%)			13,204	155,602		155,602	(96,163)				24,690		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		691,750	USD 2.773% / (GBP 2.02%)			6,602	77,801		77,801	(48,082)				12,345		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		691,750	USD 2.773% / (GBP 2.02%)			6,602	77,801		77,801	(48,082)				12,345		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		4,150,500	USD 2.773% / (GBP 2.02%)			39,612	466,806		466,806	(288,490)				74,071		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		3,458,750	USD 2.773% / (GBP 2.02%)			33,010	389,005		389,005	(240,408)				61,726		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		1,383,500	USD 2.773% / (GBP 2.02%)			13,204	155,602		155,602	(96,163)				24,690		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		691,750	USD 2.773% / (GBP 2.02%)			6,602	77,801		77,801	(48,082)				12,345		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		4,150,500	USD 2.911% / (GBP 2.1%)			40,994	502,749		502,749	(288,452)				76,269		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		1,383,500	USD 2.911% / (GBP 2.1%)			13,665	167,583		167,583	(96,151)				25,423		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		24,903,000	USD 2.911% / (GBP 2.1%)			245,963	3,016,494		3,016,494	(1,730,709)				457,613		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		2,075,250	USD 2.911% / (GBP 2.1%)			20,497	251,374		251,374	(144,226)				38,134		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		691,750	USD 2.911% / (GBP 2.1%)			6,832	83,792		83,792	(48,075)				12,711		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		691,750	USD 2.911% / (GBP 2.1%)			6,832	83,792		83,792	(48,075)				12,711		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		4,842,250	USD 2.911% / (GBP 2.1%)			47,826	586,540		586,540	(336,527)				88,980		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		4,150,500	USD 2.911% / (GBP 2.1%)			40,994	502,749		502,749	(288,452)				76,269		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		1,383,500	USD 2.911% / (GBP 2.1%)			13,665	167,583		167,583	(96,151)				25,423		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		691,750	USD 2.911% / (GBP 2.1%)			6,832	83,792		83,792	(48,075)				12,711		B023
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		1,712,750	USD 3.905% / (GBP 3.18%)			14,501	97,539		97,539	(143,818)				24,973		B023
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		263,500	USD 3.905% / (GBP 3.18%)			2,231	15,006		15,006	(22,126)				3,842		B023
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		8,300,250	USD 3.905% / (GBP 3.18%)			70,274	472,689		472,689	(696,963)				121,025		B023
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		527,000	USD 3.905% / (GBP 3.18%)			4,462	30,012		30,012	(44,252)				7,684		B023
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		527,000	USD 3.905% / (GBP 3.18%)			4,462	30,012		30,012	(44,252)				7,684		B023
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		1,712,750	USD 3.905% / (GBP 3.18%)			14,501	97,539		97,539	(143,818)				24,973		B023
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		263,500	USD 3.905% / (GBP 3.18%)			2,231	15,006		15,006	(22,126)				3,842		B023
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		263,500	USD 3.905% / (GBP 3.18%)			2,231	15,006		15,006	(22,126)				3,842		B023
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/15/2022	06/28/2029		5,728,250	USD 4.812% / (EUR 3.3%)			75,882	(378,956)		(378,956)	(409,200)				67,145		B023
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/15/2022	06/28/2029		1,562,250	USD 4.812% / (EUR 3.3%)			20,695	(103,352)		(103,352)	(111,600)				18,312		B023
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/15/2022	06/28/2029		1,562,250	USD 4.812% / (EUR 3.3%)			20,695	(103,352)		(103,352)	(111,600)				18,312		B023
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/15/2022	06/28/2029		520,750	USD 4.812% / (EUR 3.3%)			6,898	(34,451)		(34,451)	(37,200)				6,104		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		595,000	USD 2.935% / (EUR 1.66%)			8,527	36,111		36,111	(43,144)				8,902		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		12,495,000	USD 2.935% / (EUR 1.66%)			179,063	758,325		758,325	(906,013)				186,939		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		595,000	USD 2.935% / (EUR 1.66%)			8,527	36,111		36,111	(43,144)				8,902		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		3,570,000	USD 2.935% / (EUR 1.66%)			51,161	216,664		216,664	(258,861)				53,411		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		595,000	USD 2.935% / (EUR 1.66%)			8,527	36,111		36,111	(43,144)				8,902		B023
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		699,950	USD 2.94% / (GBP 2.34%)			6,005	70,455		70,455	(50,267)				9,733		B023
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		5,599,600	USD 2.94% / (GBP 2.34%)			48,043	563,644		563,644	(402,138)				77,864		B023
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		3,499,750	USD 2.94% / (GBP 2.34%)			30,027	352,278		352,278	(251,336)				48,665		B023
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		699,950	USD 2.94% / (GBP 2.34%)			6,005	70,455		70,455	(50,267)				9,733		B023
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AC2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		4,067,700	USD 5.125% / (GBP 5.01%)			45,333	787,374		787,374	(324,900)				75,254		B023
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AC2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		782,250	USD 5.125% / (GBP 5.01%)			8,718	151,418		151,418	(62,481)				14,472		B023
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AC2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		7,196,700	USD 5.125% / (GBP 5.01%)			80,204	1,393,046		1,393,046	(574,823)				133,141		B023
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AC2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		1,720,950	USD 5.125% / (GBP 5.01%)			19,179	333,120		333,120	(137,458)				31,838		B023
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AC2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		312,900	USD 5.125% / (GBP 5.01%)			3,487	60,567		60,567	(24,992)				5,789		B023
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AC2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		782,250	USD 5.125% / (GBP 5.01%)			8,718	151,418		151,418	(62,481)				14,472		B023
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AC2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		312,900	USD 5.125% / (GBP 5.01%)			3,487	60,567		60,567	(24,992)				5,789		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		805,400	USD 4.92% / (GBP 4.41%)			11,292	184,095		184,095	(52,156)				9,029		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		8,537,240	USD 4.92% / (GBP 4.41%)			119,701	1,951,402		1,951,402	(552,852)				95,710		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		1,288,640	USD 4.92% / (GBP 4.41%)			18,068	294,551		294,551	(83,449)				14,447		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		4,188,080	USD 4.92% / (GBP 4.41%)			58,721	957,291		957,291	(271,210)				46,952		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		24,162,000	USD 5.265% / (GBP 4.68%)			363,758	6,088,828		6,088,828	(1,865,674)				382,610		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		21,745,800	USD 5.265% / (GBP 4.68%)			327,382	5,479,945		5,479,945	(1,679,106)				344,349		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		6,121,040	USD 5.265% / (GBP 4.68%)			92,152	1,542,503		1,542,503	(472,637)				96,928		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		2,416,200	USD 5.265% / (GBP 4.68%)			36,376	608,883		608,883	(186,567)				38,261		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/10/2015	05/07/2025		1,063,000	USD 3.586% / (EUR 1.53%)			21,478	(34,974)		(34,974)	(47,131)				6,177		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/10/2015	05/07/2025		11,693,000	USD 3.586% / (EUR 1.53%)			236,262	(384,712)		(384,712)	(518,443)				67,947		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/10/2015	05/07/2025		1,063,000	USD 3.586% / (EUR 1.53%)			21,478	(34,974)		(34,974)	(47,131)				6,177		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/10/2015	05/07/2025		3,189,000	USD 3.586% / (EUR 1.53%)			64,435	(104,921)		(104,921)	(141,393)				18,531		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/10/2015	05/07/2025		1,063,000	USD 3.586% / (EUR 1.53%)			21,478	(34,974)		(34,974)	(47,131)				6,177		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/12/2024		6,469,500	USD 3.8475% / (EUR 2.186%)			114,002	176,163		176,163	(216,414)				30,146		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/12/2024		9,647,500	USD 3.8475% / (EUR 2.186%)			170,003	262,700		262,700	(322,722)				44,954		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/03/2030		15,648,840	USD 4.083% / (GBP 3.54%)			185,115	2,876,262		2,876,262	(1,082,899)				204,733		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/03/2030		23,473,260	USD 4.083% / (GBP 3.54%)			277,673	4,314,393		4,314,393	(1,624,349)				307,100		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/03/2030		306,840	USD 4.083% / (GBP 3.54%)			3,630	56,397		56,397	(21,233)				4,014		B023
Currency Swap	GREAT ROLLING STOCK COMPANY L COR CORP G26860AB4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		4,962,800	USD 3.433% / (GBP 2.36%)			59,291	341,126		341,126	(397,452)				81,381		B023
Currency Swap	GREAT ROLLING STOCK COMPANY L COR CORP G26860AB4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		13,190,600	USD 3.433% / (GBP 2.36%)			157,589	906,676		906,676	(1,056,385)				216,303		B023
Currency Swap	GREAT ROLLING STOCK COMPANY L COR CORP G26860AB4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		6,530,000	USD 3.433% / (GBP 2.36%)			78,014	448,849		448,849	(522,963)				107,081		B023
Currency Swap	GREAT ROLLING STOCK COMPANY L COR CORP G26860AB4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		26,250,600	USD 3.433% / (GBP 2.36%)			313,618	1,804,375		1,804,375	(2,102,311)				430,465		B023
Currency Swap	GREAT ROLLING STOCK COMPANY L COR CORP G26860AB4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		1,697,800	USD 3.433% / (GBP 2.36%)			20,284	116,701		116,701	(135,970)				27,841		B023
Currency Swap	GREAT ROLLING STOCK COMPANY L COR CORP G26860AB4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		2,350,800	USD 3.433% / (GBP 2.36%)			28,085	161,586		161,586	(188,267)				38,549		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		112,470	USD 3.0675% / (EUR 1.12%)			2,236	3,086		3,086	(5,676)				929		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		1,012,230	USD 3.0675% / (EUR 1.12%)			20,128	27,771		27,771	(51,082)				8,365		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		5,061,150	USD 3.0675% / (EUR 1.12%)			100,640	138,853		138,853	(255,411)				41,823		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		674,820	USD 3.0675% / (EUR 1.12%)			13,419	18,514		18,514	(34,055)				5,576		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		112,470	USD 3.0675% / (EUR 1.12%)			2,236	3,086		3,086	(5,676)				929		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		112,470	USD 3.0675% / (EUR 1.12%)			2,236	3,086		3,086	(5,676)				929		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		337,410	USD 3.0675% / (EUR 1.12%)			6,709	9,257		9,257	(17,027)				2,788		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		337,410	USD 3.195% / (EUR 1.31%)			6,522	11,684		11,684	(20,755)				3,671		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		3,149,160	USD 3.195% / (EUR 1.31%)			60,871	109,053		109,053	(193,714)				34,260		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		15,295,920	USD 3.195% / (EUR 1.31%)			295,658	529,684		529,684	(940,897)				166,407		B023

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		1,911,990	USD 3.195% / (EUR 1.31%)			36,957	66,210		66,210	(117,612)				20,801		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		337,410	USD 3.195% / (EUR 1.31%)			6,522	11,684		11,684	(20,755)				3,671		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		337,410	USD 3.195% / (EUR 1.31%)			6,522	11,684		11,684	(20,755)				3,671		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		1,124,700	USD 3.195% / (EUR 1.31%)			21,740	38,947		38,947	(69,184)				12,236		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		5,148,950	USD 4.15375% / (AUD 4.44%)			7,512	579,517		579,517	(91,076)				54,920		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		2,536,050	USD 4.15375% / (AUD 4.44%)			3,700	285,434		285,434	(44,858)				27,050		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		46,110,000	USD 4.15375% / (AUD 4.44%)			67,273	5,189,704		5,189,704	(815,604)				491,817		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		845,350	USD 4.15375% / (AUD 4.44%)			1,233	95,145		95,145	(14,953)				9,017		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		11,988,600	USD 4.15375% / (AUD 4.44%)			17,491	1,349,323		1,349,323	(212,057)				127,872		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		3,381,400	USD 4.15375% / (AUD 4.44%)			4,933	380,578		380,578	(59,811)				36,067		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		845,350	USD 4.15375% / (AUD 4.44%)			1,233	95,145		95,145	(14,953)				9,017		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		2,877,030	USD 4.287% / (AUD 4.42%)			10,369	235,467		235,467	(60,568)				31,372		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		12,688,440	USD 4.287% / (AUD 4.42%)			45,730	1,038,470		1,038,470	(267,122)				138,359		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		442,620	USD 4.287% / (AUD 4.42%)			1,595	36,226		36,226	(9,318)				4,826		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		442,620	USD 4.287% / (AUD 4.42%)			1,595	36,226		36,226	(9,318)				4,826		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		6,639,300	USD 4.287% / (AUD 4.42%)			23,929	543,385		543,385	(139,773)				72,397		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		7,598,310	USD 4.287% / (AUD 4.42%)			27,385	621,874		621,874	(159,962)				82,854		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		442,620	USD 4.287% / (AUD 4.42%)			1,595	36,226		36,226	(9,318)				4,826		B023
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/28/2018	08/28/2048		1,961,700	USD 4.1645% / (GBP 2.66%)			31,446	437,273		437,273	(172,686)				48,724		B023
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/28/2018	08/28/2048		5,885,100	USD 4.1645% / (GBP 2.66%)			94,339	1,311,818		1,311,818	(518,058)				146,173		B023
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/28/2018	08/28/2048		1,961,700	USD 4.1645% / (GBP 2.66%)			31,446	437,273		437,273	(172,686)				48,724		B023
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/28/2018	08/28/2048		653,900	USD 4.1645% / (GBP 2.66%)			10,482	145,758		145,758	(57,562)				16,241		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		3,914,100	USD 4.3325% / (GBP 2.79%)			60,243	643,740		643,740	(323,347)				77,189		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		12,394,650	USD 4.3325% / (GBP 2.79%)			190,769	2,038,509		2,038,509	(1,023,934)				244,431		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		2,935,575	USD 4.3325% / (GBP 2.79%)			45,182	482,805		482,805	(242,511)				57,891		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		326,175	USD 4.3325% / (GBP 2.79%)			5,020	53,645		53,645	(26,946)				6,432		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		326,175	USD 4.3325% / (GBP 2.79%)			5,020	53,645		53,645	(26,946)				6,432		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		326,175	USD 4.3325% / (GBP 2.79%)			5,020	53,645		53,645	(26,946)				6,432		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		2,607,200	USD 4.625% / (GBP 2.94%)			47,600	740,494		740,494	(265,897)				71,231		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		8,603,760	USD 4.625% / (GBP 2.94%)			157,080	2,443,630		2,443,630	(877,460)				235,064		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		2,085,760	USD 4.625% / (GBP 2.94%)			38,080	592,395		592,395	(212,718)				56,985		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		260,720	USD 4.625% / (GBP 2.94%)			4,760	74,049		74,049	(26,590)				7,123		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		260,720	USD 4.625% / (GBP 2.94%)			4,760	74,049		74,049	(26,590)				7,123		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		5,344,760	USD 4.625% / (GBP 2.94%)			97,580	1,518,013		1,518,013	(545,089)				146,024		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		2,607,200	USD 4.625% / (GBP 2.94%)			47,600	740,494		740,494	(265,897)				71,231		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		260,720	USD 4.625% / (GBP 2.94%)			4,760	74,049		74,049	(26,590)				7,123		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		1,283,400	USD 4.316% / (GBP 2.89%)			19,172	122,749		122,749	(114,656)				20,516		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		46,202,400	USD 4.316% / (GBP 2.89%)			690,192	4,418,977		4,418,977	(4,127,613)				738,585		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		7,700,400	USD 4.316% / (GBP 2.89%)			115,032	736,496		736,496	(687,936)				123,098		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		2,566,800	USD 4.316% / (GBP 2.89%)			38,344	245,499		245,499	(229,312)				41,033		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		1,283,400	USD 4.316% / (GBP 2.89%)			19,172	122,749		122,749	(114,656)				20,516		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		21,817,800	USD 4.316% / (GBP 2.89%)			325,924	2,086,739		2,086,739	(1,949,151)				348,776		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		1,283,400	USD 4.316% / (GBP 2.89%)			19,172	122,749		122,749	(114,656)				20,516		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		1,283,400	USD 4.494% / (GBP 2.99%)			20,203	181,726		181,726	(110,121)				25,038		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		42,352,200	USD 4.494% / (GBP 2.99%)			666,705	5,996,965		5,996,965	(3,633,986)				826,266		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		15,400,800	USD 4.494% / (GBP 2.99%)			242,438	2,180,714		2,180,714	(1,321,449)				300,460		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		2,566,800	USD 4.494% / (GBP 2.99%)			40,406	363,452		363,452	(220,242)				50,077		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		1,283,400	USD 4.494% / (GBP 2.99%)			20,203	181,726		181,726	(110,121)				25,038		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		11,550,600	USD 4.494% / (GBP 2.99%)			181,829	1,635,536		1,635,536	(991,087)				225,345		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		1,283,400	USD 4.494% / (GBP 2.99%)			20,203	181,726		181,726	(110,121)				25,038		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap	ISPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/30/2019	08/28/2031		1,174,530	USD 3.65% / (AUD 3.57%)			2,834	60,898		60,898	(43,725)				16,257		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/30/2019	08/28/2031		6,010,830	USD 3.65% / (AUD 3.57%)			14,504	311,654		311,654	(223,771)				83,196		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/30/2019	08/28/2031		1,589,070	USD 3.65% / (AUD 3.57%)			3,834	82,391		82,391	(59,158)				21,994		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/30/2019	08/28/2031		207,270	USD 3.65% / (AUD 3.57%)			500	10,747		10,747	(7,716)				2,869		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/30/2019	08/28/2031		690,900	USD 3.65% / (AUD 3.57%)			1,667	35,822		35,822	(25,721)				9,563		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		2,771,107	USD 2.965% / (JPY 0.28%)			76,310	508,018		508,018	156,332				32,924		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		923,702	USD 2.965% / (JPY 0.28%)			25,437	169,339		169,339	52,111				10,975		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		4,618,511	USD 2.965% / (JPY 0.28%)			127,183	846,697		846,697	260,554				54,874		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		923,702	USD 2.965% / (JPY 0.28%)			25,437	169,339		169,339	52,111				10,975		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		2,771,107	USD 2.965% / (JPY 0.28%)			76,310	508,018		508,018	156,332				32,924		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		1,847,404	USD 2.965% / (JPY 0.28%)			50,873	338,679		338,679	104,221				21,949		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		277,111	USD 2.965% / (JPY 0.28%)			7,631	50,802		50,802	15,633				3,292		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		6,754,850	USD 3.1571% / (GBP 2.27%)			62,393	318,454		318,454	(552,448)				111,569		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		62,450,500	USD 3.1571% / (GBP 2.27%)			576,839	2,944,196		2,944,196	(5,107,542)				1,031,489		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		2,676,450	USD 3.1571% / (GBP 2.27%)			24,722	126,180		126,180	(218,895)				44,207		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		1,401,950	USD 3.1571% / (GBP 2.27%)			12,949	66,094		66,094	(114,659)				23,156		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		12,235,200	USD 3.1571% / (GBP 2.27%)			113,013	576,822		576,822	(1,000,661)				202,088		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		2,676,450	USD 3.1571% / (GBP 2.27%)			24,722	126,180		126,180	(218,895)				44,207		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		1,401,950	USD 3.1571% / (GBP 2.27%)			12,949	66,094		66,094	(114,659)				23,156		B023
Currency Swap	VIVID HOUSING LTD G9385#AC9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	02/27/2045		3,859,200	USD 3.592% / (GBP 2.54%)			42,935	448,864		448,864	(314,442)				88,794		B023
Currency Swap	VIVID HOUSING LTD G9385#AC9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	02/27/2045		3,344,640	USD 3.592% / (GBP 2.54%)			37,210	389,015		389,015	(272,516)				76,955		B023
Currency Swap	VIVID HOUSING LTD G9385#AC9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	02/27/2045		11,577,600	USD 3.592% / (GBP 2.54%)			128,805	1,346,592		1,346,592	(943,326)				266,381		B023
Currency Swap	VIVID HOUSING LTD G9385#AF2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	11/27/2045		10,677,120	USD 3.712% / (GBP 2.64%)			121,522	1,309,597		1,309,597	(893,669)				249,964		B023
Currency Swap	VIVID HOUSING LTD G9385#AF2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	11/27/2045		9,133,440	USD 3.712% / (GBP 2.64%)			103,953	1,120,258		1,120,258	(764,464)				213,824		B023
Currency Swap	VIVID HOUSING LTD G9385#AF2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	11/27/2045		31,902,720	USD 3.712% / (GBP 2.64%)			363,102	3,913,012		3,913,012	(2,670,240)				746,880		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AT8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/15/2022	11/28/2032		1,785,750	USD 5.878% / (GBP 7.36586%)			(23,913)	(147,519)		(147,519)	(119,958)				26,664		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AT8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/15/2022	11/28/2032		1,785,750	USD 5.878% / (GBP 7.36586%)			(23,913)	(147,519)		(147,519)	(119,958)				26,664		B023

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	ABP ACQUISITIONS UK LTD G2956@AT8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/15/2022	11/28/2032		1,785,750	USD 5.878% / (GBP 7.36586%)			(23,913)	(147,519)		(147,519)	(119,958)				26,664		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AT8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/15/2022	11/28/2032		4,285,800	USD 5.878% / (GBP 7.36586%)			(57,392)	(354,045)		(354,045)	(287,899)				63,993		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/16/2023	07/13/2027		6,386,625	USD SOFR / (GBP SONIA)			145,961	(312,374)		(312,374)	(312,374)				60,033		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		2,502,503	USD 3.175% / (JPY 0.79%)			63,014	298,214		298,214	185,605				14,747		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		1,668,335	USD 3.175% / (JPY 0.79%)			42,009	198,810		198,810	123,737				9,831		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		31,698,365	USD 3.175% / (JPY 0.79%)			798,175	3,777,383		3,777,383	2,350,997				186,795		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		1,668,335	USD 3.175% / (JPY 0.79%)			42,009	198,810		198,810	123,737				9,831		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		9,175,842	USD 3.175% / (JPY 0.79%)			231,051	1,093,453		1,093,453	680,552				54,072		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		3,507,300	USD 3.997% / (GBP 2.86%)			44,061	258,663		258,663	(304,419)				51,876		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		4,806,300	USD 3.997% / (GBP 2.86%)			60,381	354,464		354,464	(417,167)				71,089		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		21,563,400	USD 3.997% / (GBP 2.86%)			270,896	1,590,300		1,590,300	(1,871,615)				318,939		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		5,975,400	USD 3.997% / (GBP 2.86%)			75,068	440,685		440,685	(518,640)				88,381		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		23,901,600	USD 3.997% / (GBP 2.86%)			300,271	1,762,742		1,762,742	(2,074,562)				353,523		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		5,975,400	USD 3.997% / (GBP 2.86%)			75,068	440,685		440,685	(518,640)				88,381		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		1,852,200	USD 4.307% / (GBP 2.88%)			28,647	160,415		160,415	(148,527)				20,928		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		1,455,300	USD 4.307% / (GBP 2.88%)			22,508	126,041		126,041	(116,700)				16,444		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		12,568,500	USD 4.307% / (GBP 2.88%)			194,389	1,088,532		1,088,532	(1,007,863)				142,014		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		661,500	USD 4.307% / (GBP 2.88%)			10,231	57,291		57,291	(53,045)				7,474		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		4,630,500	USD 4.307% / (GBP 2.88%)			71,617	401,038		401,038	(371,318)				52,321		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		2,116,800	USD 4.307% / (GBP 2.88%)			32,739	183,332		183,332	(169,745)				23,918		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		661,500	USD 4.307% / (GBP 2.88%)			10,231	57,291		57,291	(53,045)				7,474		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		396,900	USD 4.307% / (GBP 2.88%)			6,139	34,375		34,375	(31,827)				4,485		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		1,234,750	USD 3.54% / (EUR 0.9%)			32,926	46,589		46,589	(65,800)				9,237		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		8,418,750	USD 3.54% / (EUR 0.9%)			224,496	317,650		317,650	(448,638)				62,977		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		2,469,500	USD 3.54% / (EUR 0.9%)			65,852	93,177		93,177	(131,600)				18,473		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		561,250	USD 3.54% / (EUR 0.9%)			14,966	21,177		21,177	(29,909)				4,198		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		336,750	USD 3.54% / (EUR 0.9%)			8,980	12,706		12,706	(17,946)				2,519		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		2,132,750	USD 3.515% / (EUR 0.9%)			55,658	86,684		86,684	(117,330)				17,067		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		14,704,750	USD 3.515% / (EUR 0.9%)			383,747	597,661		597,661	(808,956)				117,676		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		4,265,500	USD 3.515% / (EUR 0.9%)			111,316	173,367		173,367	(234,659)				34,135		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		1,010,250	USD 3.515% / (EUR 0.9%)			26,364	41,061		41,061	(55,577)				8,085		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		561,250	USD 3.515% / (EUR 0.9%)			14,647	22,812		22,812	(30,876)				4,491		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/09/2019	07/11/2039		3,853,980	USD 4.2075% / (AUD 4.35%)			8,215	424,738		424,738	(179,106)				75,956		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/09/2019	07/11/2039		11,490,570	USD 4.2075% / (AUD 4.35%)			24,491	1,266,348		1,266,348	(534,000)				226,462		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/09/2019	07/11/2039		9,206,730	USD 4.2075% / (AUD 4.35%)			19,624	1,014,652		1,014,652	(427,863)				181,451		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/09/2019	07/11/2039		7,707,960	USD 4.2075% / (AUD 4.35%)			16,429	849,476		849,476	(358,211)				151,912		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/09/2019	07/11/2039		785,070	USD 4.2075% / (AUD 4.35%)			1,673	86,521		86,521	(36,484)				15,473		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		1,865,430	USD 3.54% / (AUD 3.38%)			5,833	69,338		69,338	(54,698)				22,196		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		9,534,420	USD 3.54% / (AUD 3.38%)			29,815	354,393		354,393	(279,569)				113,446		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		2,625,420	USD 3.54% / (AUD 3.38%)			8,210	97,586		97,586	(76,983)				31,239		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		345,450	USD 3.54% / (AUD 3.38%)			1,080	12,840		12,840	(10,129)				4,110		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		1,105,440	USD 3.54% / (AUD 3.38%)			3,457	41,089		41,089	(32,414)				13,153		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		69,090	USD 3.54% / (AUD 3.38%)			216	2,568		2,568	(2,026)				822		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/14/2023	02/12/2039		39,467,000	USD 6.667% / (AUD 7.63%)				(1,394,546)		(1,394,546)	(1,394,546)				767,549		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		4,957,550	USD 3.788% / (GBP 3.37%)			50,870	844,953		844,953	(300,625)				50,650		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		40,423,100	USD 3.788% / (GBP 3.37%)			414,788	6,889,613		6,889,613	(2,451,247)				412,996		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		3,050,800	USD 3.788% / (GBP 3.37%)			31,305	519,971		519,971	(185,000)				31,170		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		3,050,800	USD 3.788% / (GBP 3.37%)			31,305	519,971		519,971	(185,000)				31,170		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		40,423,100	USD 3.788% / (GBP 3.37%)			414,788	6,889,613		6,889,613	(2,451,247)				412,996		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		9,533,750	USD 3.788% / (GBP 3.37%)			97,827	1,624,909		1,624,909	(578,124)				97,405		B023

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		381,350	USD 3.788% / GBP 3.37%			3,913	64,996		64,996	(23,125)				3,896		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		2,943,400	USD 3.7175% / GBP 3.28%			27,786	411,664		411,664	(191,101)				32,271		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		5,886,800	USD 3.7175% / GBP 3.28%			55,573	823,329		823,329	(382,203)				64,542		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		26,490,600	USD 3.7175% / GBP 3.28%			250,076	3,704,980		3,704,980	(1,719,912)				290,438		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		4,415,100	USD 3.7175% / GBP 3.28%			41,679	617,497		617,497	(286,652)				48,406		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		1,471,700	USD 3.7175% / GBP 3.28%			13,893	205,832		205,832	(95,551)				16,135		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		1,471,700	USD 3.7175% / GBP 3.28%			13,893	205,832		205,832	(95,551)				16,135		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		783,860	USD 3.351% / EUR 1.5%			14,863	26,660		26,660	(52,196)				9,461		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		2,911,480	USD 3.351% / EUR 1.5%			55,205	99,023		99,023	(193,870)				35,142		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		11,981,860	USD 3.351% / EUR 1.5%			227,189	407,520		407,520	(797,848)				144,621		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		1,791,680	USD 3.351% / EUR 1.5%			33,972	60,938		60,938	(119,304)				21,626		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		3,247,420	USD 3.351% / EUR 1.5%			61,575	110,449		110,449	(216,239)				39,196		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		335,940	USD 3.351% / EUR 1.5%			6,370	11,426		11,426	(22,370)				4,055		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		1,455,740	USD 3.351% / EUR 1.5%			27,602	49,512		49,512	(96,935)				17,571		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		223,960	USD 3.351% / EUR 1.5%			4,247	7,617		7,617	(14,913)				2,703		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		895,840	USD 3.351% / EUR 1.5%			16,986	30,469		30,469	(59,652)				10,813		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		4,031,280	USD 3.351% / EUR 1.5%			76,438	137,109		137,109	(268,435)				48,658		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		559,900	USD 3.351% / EUR 1.5%			10,616	19,043		19,043	(37,283)				6,758		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		1,119,800	USD 3.351% / EUR 1.5%			21,233	38,086		38,086	(74,565)				13,516		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		111,980	USD 3.351% / EUR 1.5%			2,123	3,809		3,809	(7,457)				1,352		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		559,900	USD 3.351% / EUR 1.5%			10,616	19,043		19,043	(37,283)				6,758		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		1,221,000	USD 3.346% / GBP 2.59%			8,236	(28,113)		(28,113)	(98,020)				13,516		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		4,273,500	USD 3.346% / GBP 2.59%			28,828	(98,396)		(98,396)	(343,070)				47,306		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		18,925,500	USD 3.346% / GBP 2.59%			127,665	(435,754)		(435,754)	(1,519,309)				209,496		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		1,221,000	USD 3.346% / GBP 2.59%			8,236	(28,113)		(28,113)	(98,020)				13,516		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		4,884,000	USD 3.346% / (GBP 2.59%)			32,946	(112,453)		(112,453)	(392,080)				54,064		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		3,663,000	USD 3.346% / (GBP 2.59%)			24,709	(84,339)		(84,339)	(294,060)				40,548		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		550,950	USD 3.3226% / (EUR 1.53%)			10,015	6,073		6,073	(34,786)				6,059		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		2,754,750	USD 3.3226% / (EUR 1.53%)			50,074	30,364		30,364	(173,931)				30,297		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		9,917,100	USD 3.3226% / (EUR 1.53%)			180,268	109,311		109,311	(626,152)				109,070		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		1,101,900	USD 3.3226% / (EUR 1.53%)			20,030	12,146		12,146	(69,572)				12,119		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		2,754,750	USD 3.3226% / (EUR 1.53%)			50,074	30,364		30,364	(173,931)				30,297		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		2,203,800	USD 3.3226% / (EUR 1.53%)			40,060	24,291		24,291	(139,145)				24,238		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024		1,869,750	USD 3.645% / (GBP 2.15%)			27,782	(31,934)		(31,934)	(122,369)				5,852		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024		623,250	USD 3.645% / (GBP 2.15%)			9,261	(10,645)		(10,645)	(40,790)				1,951		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024		16,827,750	USD 3.645% / (GBP 2.15%)			250,040	(287,409)		(287,409)	(1,101,319)				52,664		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024		623,250	USD 3.645% / (GBP 2.15%)			9,261	(10,645)		(10,645)	(40,790)				1,951		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024		623,250	USD 3.645% / (GBP 2.15%)			9,261	(10,645)		(10,645)	(40,790)				1,951		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024		6,232,500	USD 3.645% / (GBP 2.15%)			92,607	(106,448)		(106,448)	(407,896)				19,505		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024		1,869,750	USD 3.645% / (GBP 2.15%)			27,782	(31,934)		(31,934)	(122,369)				5,852		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024		623,250	USD 3.645% / (GBP 2.15%)			9,261	(10,645)		(10,645)	(40,790)				1,951		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		2,238,600	USD 3.74625% / (EUR 1.77%)			45,222	62,339		62,339	(128,330)				21,326		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		23,225,475	USD 3.74625% / (EUR 1.77%)			469,177	646,766		646,766	(1,331,424)				221,257		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		1,399,125	USD 3.74625% / (EUR 1.77%)			28,264	38,962		38,962	(80,206)				13,329		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		559,650	USD 3.74625% / (EUR 1.77%)			11,305	15,585		15,585	(32,083)				5,331		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		7,835,100	USD 3.74625% / (EUR 1.77%)			158,277	218,186		218,186	(449,155)				74,641		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		4,477,200	USD 3.74625% / (EUR 1.77%)			90,444	124,678		124,678	(256,660)				42,652		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		1,125,221	USD 3.7325% / (CAD 3.68%)			3,963	33,978		33,978	(44,066)				14,689		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		241,119	USD 3.7325% / (CAD 3.68%)			849	7,281		7,281	(9,443)				3,148		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		5,626,105	USD 3.7325% / (CAD 3.68%)			19,816	169,888		169,888	(220,329)				73,444		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		241,119	USD 3.7325% / (CAD 3.68%)			849	7,281		7,281	(9,443)				3,148		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		482,238	USD 3.7325% / (CAD 3.68%)			1,699	14,562		14,562	(18,885)				6,295		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		241,119	USD 3.7325% / (CAD 3.68%)			849	7,281		7,281	(9,443)				3,148		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		2,813,053	USD 3.7325% / (CAD 3.68%)			9,908	84,944		84,944	(110,164)				36,722		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		241,119	USD 3.7325% / (CAD 3.68%)			849	7,281		7,281	(9,443)				3,148		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		482,238	USD 3.7325% / (CAD 3.68%)			1,699	14,562		14,562	(18,885)				6,295		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		4,264,500	USD 3.825% / (GBP 2.45%)			71,639	610,656		610,656	(300,604)				44,279		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825% / (GBP 2.45%)			11,940	101,776		101,776	(50,101)				7,380		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		22,744,000	USD 3.825% / (GBP 2.45%)			382,076	3,256,832		3,256,832	(1,603,219)				236,153		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825% / (GBP 2.45%)			11,940	101,776		101,776	(50,101)				7,380		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		1,421,500	USD 3.825% / (GBP 2.45%)			23,880	203,552		203,552	(100,201)				14,760		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825% / (GBP 2.45%)			11,940	101,776		101,776	(50,101)				7,380		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		11,372,000	USD 3.825% / (GBP 2.45%)			191,038	1,628,416		1,628,416	(801,610)				118,076		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825% / (GBP 2.45%)			11,940	101,776		101,776	(50,101)				7,380		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		1,421,500	USD 3.825% / (GBP 2.45%)			23,880	203,552		203,552	(100,201)				14,760		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		4,264,500	USD 3.92875% / (GBP 2.55%)			72,330	667,058		667,058	(320,347)				53,210		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875% / (GBP 2.55%)			12,055	111,176		111,176	(53,391)				8,868		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		22,744,000	USD 3.92875% / (GBP 2.55%)			385,759	3,557,642		3,557,642	(1,708,517)				283,785		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875% / (GBP 2.55%)			12,055	111,176		111,176	(53,391)				8,868		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		1,421,500	USD 3.92875% / (GBP 2.55%)			24,110	222,353		222,353	(106,782)				17,737		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875% / (GBP 2.55%)			12,055	111,176		111,176	(53,391)				8,868		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		11,372,000	USD 3.92875% / (GBP 2.55%)			192,880	1,778,821		1,778,821	(854,259)				141,893		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875% / (GBP 2.55%)			12,055	111,176		111,176	(53,391)				8,868		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		1,421,500	USD 3.92875% / (GBP 2.55%)			24,110	222,353		222,353	(106,782)				17,737		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AH2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		701,550	USD 4.2125% / (GBP 2.79%)			12,090	105,281		105,281	(54,703)				8,897		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AH2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		3,507,750	USD 4.2125% / (GBP 2.79%)			60,452	526,404		526,404	(273,513)				44,484		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AH2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		701,550	USD 4.2125% / (GBP 2.79%)			12,090	105,281		105,281	(54,703)				8,897		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AH2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		2,104,650	USD 4.2125% / (GBP 2.79%)			36,271	315,843		315,843	(164,108)				26,690		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AH2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		701,550	USD 4.2125% / (GBP 2.79%)			12,090	105,281		105,281	(54,703)				8,897		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		2,546,280	USD 4.09% / (GBP 2.61%)			44,129	528,985		528,985	(195,154)				45,010		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		1,414,600	USD 4.09% / (GBP 2.61%)			24,516	293,880		293,880	(108,419)				25,005		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		9,194,900	USD 4.09% / (GBP 2.61%)			159,356	1,910,223		1,910,223	(704,723)				162,536		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		2,970,660	USD 4.09% / (GBP 2.61%)			51,484	617,149		617,149	(227,680)				52,511		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		707,300	USD 4.09% / (GBP 2.61%)			12,258	146,940		146,940	(54,209)				12,503		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		6,931,540	USD 4.09% / (GBP 2.61%)			120,130	1,440,014		1,440,014	(531,253)				122,527		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		1,414,600	USD 4.09% / (GBP 2.61%)			24,516	293,880		293,880	(108,419)				25,005		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		707,300	USD 4.09% / (GBP 2.61%)			12,258	146,940		146,940	(54,209)				12,503		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		2,763,810	USD 4.195% / (GBP 2.74%)			44,640	263,274		263,274	(232,111)				35,890		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		12,502,950	USD 4.195% / (GBP 2.74%)			201,942	1,191,002		1,191,002	(1,050,028)				162,360		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		526,440	USD 4.195% / (GBP 2.74%)			8,503	50,147		50,147	(44,212)				6,836		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		526,440	USD 4.195% / (GBP 2.74%)			8,503	50,147		50,147	(44,212)				6,836		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		526,440	USD 4.195% / (GBP 2.74%)			8,503	50,147		50,147	(44,212)				6,836		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		2,763,810	USD 4.195% / (GBP 2.74%)			44,640	263,274		263,274	(232,111)				35,890		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		12,766,170	USD 4.195% / (GBP 2.74%)			206,193	1,216,076		1,216,076	(1,072,134)				165,779		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		394,830	USD 4.195% / (GBP 2.74%)			6,377	37,611		37,611	(33,159)				5,127		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		394,830	USD 4.195% / (GBP 2.74%)			6,377	37,611		37,611	(33,159)				5,127		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		394,830	USD 4.195% / (GBP 2.74%)			6,377	37,611		37,611	(33,159)				5,127		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		1,984,050	USD 4.4% / (GBP 2.97%)			30,171	200,602		200,602	(168,497)				26,308		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		1,322,700	USD 4.4% / (GBP 2.97%)			20,114	133,735		133,735	(112,331)				17,539		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		13,227,000	USD 4.4% / (GBP 2.97%)			201,137	1,337,346		1,337,346	(1,123,311)				175,387		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		661,350	USD 4.4% / (GBP 2.97%)			10,057	66,867		66,867	(56,166)				8,769		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		5,290,800	USD 4.4% / (GBP 2.97%)			80,455	534,938		534,938	(449,325)				70,155		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		2,645,400	USD 4.4% / (GBP 2.97%)			40,227	267,469		267,469	(224,662)				35,077		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		661,350	USD 4.4% / (GBP 2.97%)			10,057	66,867		66,867	(56,166)				8,769		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		661,350	USD 4.4% / (GBP 2.97%)			10,057	66,867		66,867	(56,166)				8,769		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		7,980,000	USD 4.193% / (EUR 1.61%)			208,710	645,305		645,305	(543,610)				89,852		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		570,000	USD 4.193% / (EUR 1.61%)			14,908	46,093		46,093	(38,829)				6,418		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		1,710,000	USD 4.193% / (EUR 1.61%)			44,724	138,280		138,280	(116,488)				19,254		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		570,000	USD 4.193% / (EUR 1.61%)			14,908	46,093		46,093	(38,829)				6,418		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		15,390,000	USD 4.193% / (EUR 1.61%)			402,512	1,244,518		1,244,518	(1,048,391)				173,287		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		3,990,000	USD 4.193% / (EUR 1.61%)			104,355	322,653		322,653	(271,805)				44,926		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		1,710,000	USD 4.193% / (EUR 1.61%)			44,724	138,280		138,280	(116,488)				19,254		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		570,000	USD 4.193% / (EUR 1.61%)			14,908	46,093		46,093	(38,829)				6,418		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		5,615,280	USD 4.5% / (GBP 2.87%)			89,909	343,740		343,740	(475,423)				63,346		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		510,480	USD 4.5% / (GBP 2.87%)			8,174	31,249		31,249	(43,220)				5,759		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		893,340	USD 4.5% / (GBP 2.87%)			14,304	54,686		54,686	(75,635)				10,078		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		510,480	USD 4.5% / (GBP 2.87%)			8,174	31,249		31,249	(43,220)				5,759		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		10,209,600	USD 4.5% / (GBP 2.87%)			163,470	624,982		624,982	(864,405)				115,174		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		2,807,640	USD 4.5% / (GBP 2.87%)			44,954	171,870		171,870	(237,711)				31,673		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		893,340	USD 4.5% / (GBP 2.87%)			14,304	54,686		54,686	(75,635)				10,078		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		382,860	USD 4.5% / (GBP 2.87%)			6,130	23,437		23,437	(32,415)				4,319		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	01/09/2034		1,606,250	USD 4.5575% / (GBP 3.01%)			24,526	169,175		169,175	(146,052)				25,439		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	01/09/2034		321,250	USD 4.5575% / (GBP 3.01%)			4,905	33,835		33,835	(29,210)				5,088		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	01/09/2034		1,927,500	USD 4.5575% / (GBP 3.01%)			29,432	203,010		203,010	(175,262)				30,527		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	01/09/2034		321,250	USD 4.5575% / (GBP 3.01%)			4,905	33,835		33,835	(29,210)				5,088		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		7,388,750	USD 4.65% / (GBP 3.11%)			113,831	830,588		830,588	(671,483)				121,855		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		321,250	USD 4.65% / (GBP 3.11%)			4,949	36,113		36,113	(29,195)				5,298		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		963,750	USD 4.65% / (GBP 3.11%)			14,848	108,338		108,338	(87,585)				15,894		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		321,250	USD 4.65% / (GBP 3.11%)			4,949	36,113		36,113	(29,195)				5,298		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		8,995,000	USD 4.65% / (GBP 3.11%)			138,577	1,011,150		1,011,150	(817,457)				148,346		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		1,285,000	USD 4.65% / (GBP 3.11%)			19,797	144,450		144,450	(116,780)				21,192		B023
Currency Swap	SONEPAR SA F8568@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2019	06/14/2029		1,130,600	USD 3.897% / (EUR 1.5%)			27,646	77,080		77,080	(77,548)				13,206		B023
Currency Swap	SONEPAR SA F8568@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2019	06/14/2029		4,522,400	USD 3.897% / (EUR 1.5%)			110,585	308,319		308,319	(310,193)				52,825		B023
Currency Swap	SONEPAR SA F8568@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2019	06/14/2029		1,130,600	USD 3.897% / (EUR 1.5%)			27,646	77,080		77,080	(77,548)				13,206		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		1,600,500	USD 3.6225% / (GBP 2.46%)			19,385	54,695		54,695	(118,806)				14,827		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		7,682,400	USD 3.6225% / (GBP 2.46%)			93,047	262,534		262,534	(570,268)				71,170		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		2,240,700	USD 3.6225% / (GBP 2.46%)			27,139	76,572		76,572	(166,328)				20,758		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		320,100	USD 3.6225% / (GBP 2.46%)			3,877	10,939		10,939	(23,761)				2,965		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		960,300	USD 3.6225% / (GBP 2.46%)			11,631	32,817		32,817	(71,284)				8,896		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV/SA B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		781,200	USD 3.771% / (EUR 1.64%)			16,992	60,948		60,948	(67,509)				12,618		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV/SA B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		3,682,800	USD 3.771% / (EUR 1.64%)			80,104	287,328		287,328	(318,258)				59,485		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV/SA B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		1,004,400	USD 3.771% / (EUR 1.64%)			21,847	78,362		78,362	(86,798)				16,223		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV/SA B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		892,800	USD 3.771% / (EUR 1.64%)			19,419	69,655		69,655	(77,153)				14,421		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV/SA B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		558,000	USD 3.771% / (EUR 1.64%)			12,137	43,535		43,535	(48,221)				9,013		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV/SA B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		111,600	USD 3.771% / (EUR 1.64%)			2,427	8,707		8,707	(9,644)				1,803		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		1,785,600	USD 4.126% / (EUR 2.14%)			36,475	166,451		166,451	(166,291)				35,880		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		8,816,400	USD 4.126% / (EUR 2.14%)			180,095	821,851		821,851	(821,064)				177,156		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		2,343,600	USD 4.126% / (EUR 2.14%)			47,873	218,467		218,467	(218,258)				47,092		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		2,120,400	USD 4.126% / (EUR 2.14%)			43,314	197,660		197,660	(197,471)				42,607		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		1,339,200	USD 4.126% / (EUR 2.14%)			27,356	124,838		124,838	(124,719)				26,910		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AB4	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		2,659,650	USD 4.77% / (GBP 4.61%)			28,715	499,713		499,713	(199,646)				39,196		B023
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AB4	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		469,350	USD 4.77% / (GBP 4.61%)			5,067	88,185		88,185	(35,232)				6,917		B023
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AB4	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		4,380,600	USD 4.77% / (GBP 4.61%)			47,296	823,056		823,056	(328,829)				64,559		B023
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AB4	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		1,251,600	USD 4.77% / (GBP 4.61%)			13,513	235,159		235,159	(93,951)				18,445		B023
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AB4	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		469,350	USD 4.77% / (GBP 4.61%)			5,067	88,185		88,185	(35,232)				6,917		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/04/2014	02/03/2027		3,917,500	USD 4.0025% / (GBP 3.434%)			47,798	769,823		769,823	(222,553)				34,464		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/04/2014	02/03/2027		27,422,500	USD 4.0025% / (GBP 3.434%)			334,584	5,388,759		5,388,759	(1,557,874)				241,251		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/24/2013	03/26/2026		5,083,980	USD 4.4675% / (GBP 3.97%)			64,534	916,200		916,200	(282,516)				38,008		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/24/2013	03/26/2026		45,139,580	USD 4.4675% / (GBP 3.97%)			572,982	8,134,748		8,134,748	(2,508,399)				337,463		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/24/2013	03/26/2026		1,694,660	USD 4.4675% / (GBP 3.97%)			21,511	305,400		305,400	(94,172)				12,669		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/25/2013	09/12/2026		771,000	USD 4.22875% / (GBP 3.75%)			9,111	139,736		139,736	(43,606)				6,336		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/25/2013	09/12/2026		7,710,000	USD 4.22875% / (GBP 3.75%)			91,110	1,397,363		1,397,363	(436,062)				63,360		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/25/2013	09/12/2026		385,500	USD 4.22875% / (GBP 3.75%)			4,555	69,868		69,868	(21,803)				3,168		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/25/2013	09/12/2026		385,500	USD 4.22875% / (GBP 3.75%)			4,555	69,868		69,868	(21,803)				3,168		B023
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/10/2013	12/05/2033		7,970,000	USD 4.705% / (GBP 4.1%)			117,448	1,871,049		1,871,049	(592,833)				125,619		B023
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/10/2013	12/05/2033		7,970,000	USD 4.705% / (GBP 4.1%)			117,448	1,871,049		1,871,049	(592,833)				125,619		B023
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/10/2013	12/05/2033		1,594,000	USD 4.705% / (GBP 4.1%)			23,490	374,210		374,210	(118,567)				25,124		B023
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/10/2013	12/05/2033		1,594,000	USD 4.705% / (GBP 4.1%)			23,490	374,210		374,210	(118,567)				25,124		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024		4,091,400	USD 4.3225% / (EUR 2.75%)			87,011	773,116		773,116	(114,244)				19,422		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024		20,457,000	USD 4.3225% / (EUR 2.75%)			435,054	3,865,579		3,865,579	(571,219)				97,110		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024		1,363,800	USD 4.3225% / (EUR 2.75%)			29,004	257,705		257,705	(38,081)				6,474		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024		1,363,800	USD 4.3225% / (EUR 2.75%)			29,004	257,705		257,705	(38,081)				6,474		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024		10,910,400	USD 4.3225% / (EUR 2.75%)			232,029	2,061,642		2,061,642	(304,650)				51,792		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		6,644,460	USD 3.996% / (GBP 3.54%)			85,183	1,483,317		1,483,317	(413,893)				80,255		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		14,909,520	USD 3.996% / (GBP 3.54%)			191,143	3,328,418		3,328,418	(928,736)				180,085		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		39,218,520	USD 3.996% / (GBP 3.54%)			502,790	8,755,187		8,755,187	(2,442,980)				473,701		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		3,241,200	USD 3.996% / (GBP 3.54%)			41,553	723,569		723,569	(201,899)				39,149		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		5,023,860	USD 3.996% / (GBP 3.54%)			64,407	1,121,532		1,121,532	(312,944)				60,681		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027		538,446	USD 3.863% / (AUD 4.876%)			(2,184)	43,362		43,362	(6,065)				5,030		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027		12,007,338	USD 3.863% / (AUD 4.876%)			(48,708)	966,970		966,970	(135,239)				112,164		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027		538,446	USD 3.863% / (AUD 4.876%)			(2,184)	43,362		43,362	(6,065)				5,030		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027		4,361,410	USD 3.863% / (AUD 4.876%)			(17,692)	351,231		351,231	(49,123)				40,741		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027		1,076,891	USD 3.863% / (AUD 4.876%)			(4,368)	86,724		86,724	(12,129)				10,060		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/16/2018	09/27/2033		1,228,100	USD 4.17% / (EUR 1.96%)			30,153	178,658		178,658	(82,797)				19,172		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/16/2018	09/27/2033		17,193,400	USD 4.17% / (EUR 1.96%)			422,145	2,501,216		2,501,216	(1,159,153)				268,404		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/16/2018	09/27/2033		8,596,700	USD 4.17% / (EUR 1.96%)			211,073	1,250,608		1,250,608	(579,576)				134,202		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/16/2018	09/27/2033		2,456,200	USD 4.17% / (EUR 1.96%)			60,306	357,317		357,317	(165,593)				38,343		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		4,244,790	USD 4.435% / (GBP 2.92%)			68,120	258,158		258,158	(348,928)				46,100		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		24,825,590	USD 4.435% / (GBP 2.92%)			398,399	1,509,832		1,509,832	(2,040,699)				269,612		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		643,150	USD 4.435% / (GBP 2.92%)			10,321	39,115		39,115	(52,868)				6,985		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		11,448,070	USD 4.435% / (GBP 2.92%)			183,717	696,244		696,244	(941,048)				124,329		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		4,887,940	USD 4.435% / (GBP 2.92%)			78,441	297,273		297,273	(401,796)				53,084		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		643,150	USD 4.435% / (GBP 2.92%)			10,321	39,115		39,115	(52,868)				6,985		B023

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		2,058,080	USD 4.4325% / (GBP 2.92%)			32,976	124,947		124,947	(169,137)				22,351		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		12,348,480	USD 4.4325% / (GBP 2.92%)			197,858	749,683		749,683	(1,014,820)				134,108		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		385,890	USD 4.4325% / (GBP 2.92%)			6,183	23,428		23,428	(31,713)				4,191		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		5,659,720	USD 4.4325% / (GBP 2.92%)			90,685	343,605		343,605	(465,126)				61,466		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		2,443,970	USD 4.4325% / (GBP 2.92%)			39,159	148,375		148,375	(200,850)				26,542		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		385,890	USD 4.4325% / (GBP 2.92%)			6,183	23,428		23,428	(31,713)				4,191		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/28/2018	12/13/2027		4,513,200	USD 4.375% / (EUR 1.71%)			123,463	281,403		281,403	(290,141)				44,868		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/28/2018	12/13/2027		2,256,600	USD 4.375% / (EUR 1.71%)			61,731	140,701		140,701	(145,071)				22,434		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/28/2018	12/13/2027		5,641,500	USD 4.375% / (EUR 1.71%)			154,329	351,753		351,753	(362,677)				56,086		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		7,243,500	USD 4.67% / (GBP 3.22%)			117,685	1,313,885		1,313,885	(625,080)				156,715		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		36,876,000	USD 4.67% / (GBP 3.22%)			599,125	6,688,867		6,688,867	(3,182,224)				797,820		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		13,828,500	USD 4.67% / (GBP 3.22%)			224,672	2,508,325		2,508,325	(1,193,334)				299,182		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		1,975,500	USD 4.67% / (GBP 3.22%)			32,096	358,332		358,332	(170,476)				42,740		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		15,145,500	USD 4.67% / (GBP 3.22%)			246,069	2,747,213		2,747,213	(1,306,985)				327,676		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		1,975,500	USD 4.67% / (GBP 3.22%)			32,096	358,332		358,332	(170,476)				42,740		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		708,300	USD 4.205% / (AUD 4.19%)			2,204	57,434		57,434	(29,100)				10,460		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		4,603,950	USD 4.205% / (AUD 4.19%)			14,328	373,324		373,324	(189,149)				67,989		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		1,345,770	USD 4.205% / (AUD 4.19%)			4,188	109,125		109,125	(55,290)				19,874		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		354,150	USD 4.205% / (AUD 4.19%)			1,102	28,717		28,717	(14,550)				5,230		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		141,660	USD 4.205% / (AUD 4.19%)			441	11,487		11,487	(5,820)				2,092		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AC0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		2,532,000	USD 4.0225% / (GBP 2.71%)			32,348	274,028		274,028	(210,793)				49,836		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AC0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		12,660,000	USD 4.0225% / (GBP 2.71%)			161,738	1,370,140		1,370,140	(1,053,963)				249,179		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AC0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		3,165,000	USD 4.0225% / (GBP 2.71%)			40,434	342,535		342,535	(263,491)				62,295		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AC0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		3,165,000	USD 4.0225% / (GBP 2.71%)			40,434	342,535		342,535	(263,491)				62,295		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AC0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		1,899,000	USD 4.0225% / (GBP 2.71%)			24,261	205,521		205,521	(158,094)				37,377		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		3,789,000	USD 3.7225% / (GBP 2.54%)			41,909	134,308		134,308	(315,500)				46,596		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		19,450,200	USD 3.7225% / (GBP 2.54%)			215,133	689,450		689,450	(1,619,568)				239,192		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		5,304,600	USD 3.7225% / (GBP 2.54%)			58,673	188,032		188,032	(441,700)				65,234		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		757,800	USD 3.7225% / (GBP 2.54%)			8,382	26,862		26,862	(63,100)				9,319		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		2,273,400	USD 3.7225% / (GBP 2.54%)			25,145	80,585		80,585	(189,300)				27,958		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		126,300	USD 3.7225% / (GBP 2.54%)			1,397	4,477		4,477	(10,517)				1,553		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/02/2020	09/11/2029		39,560	CHF 100% / (USD 100%)			1,848	46,383		46,383	24,534				472		B021
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		1,521,000	USD 2.778% / (EUR 1.37%)			22,485	82,213		82,213	(99,026)				20,250		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		14,508,000	USD 2.778% / (EUR 1.37%)			214,468	784,189		784,189	(944,551)				193,158		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		936,000	USD 2.778% / (EUR 1.37%)			13,837	50,593		50,593	(60,939)				12,462		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		4,329,000	USD 2.778% / (EUR 1.37%)			63,994	233,992		233,992	(281,842)				57,636		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		468,000	USD 2.778% / (EUR 1.37%)			6,918	25,296		25,296	(30,469)				6,231		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		468,000	USD 2.778% / (EUR 1.37%)			6,918	25,296		25,296	(30,469)				6,231		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		709,500	USD 4.666% / (EUR 2.94%)			14,066	81,717		81,717	(66,641)				14,605		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		11,588,500	USD 4.666% / (EUR 2.94%)			229,740	1,334,714		1,334,714	(1,088,471)				238,556		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		1,300,750	USD 4.666% / (EUR 2.94%)			25,787	149,815		149,815	(122,175)				26,777		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		709,500	USD 4.666% / (EUR 2.94%)			14,066	81,717		81,717	(66,641)				14,605		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		1,655,500	USD 4.666% / (EUR 2.94%)			32,820	190,673		190,673	(155,496)				34,079		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		1,064,250	USD 4.666% / (EUR 2.94%)			21,099	122,576		122,576	(99,962)				21,908		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		354,750	USD 4.666% / (EUR 2.94%)			7,033	40,859		40,859	(33,321)				7,303		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/08/2021	07/23/2030		51,213	CHF 100% / (USD 100%)			5,694	79,434		79,434	37,710				656		B021
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		8,334,600	USD 3.6735% / (GBP 2.664%)			107,413	1,375,387		1,375,387	(616,566)				176,075		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		3,472,750	USD 3.6735% / (GBP 2.664%)			44,755	573,078		573,078	(256,902)				73,365		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		66,676,800	USD 3.6735% / (GBP 2.664%)			859,305	11,003,097		11,003,097	(4,932,525)				1,408,604		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		4,861,850	USD 3.6735% / (GBP 2.664%)			62,658	802,309		802,309	(359,663)				102,711		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		1,389,100	USD 3.6735% / (GBP 2.664%)			17,902	229,231		229,231	(102,761)				29,346		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		9,723,700	USD 3.6735% / (GBP 2.664%)			125,315	1,604,618		1,604,618	(719,327)				205,421		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		8,334,600	USD 3.6735% / (GBP 2.664%)			107,413	1,375,387		1,375,387	(616,566)				176,075		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		3,472,750	USD 3.6735% / (GBP 2.664%)			44,755	573,078		573,078	(256,902)				73,365		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / (EUR 1.33%)			10,422	53,428		53,428	(40,015)				8,320		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		5,983,500	USD 2.946% / (EUR 1.33%)			104,217	534,283		534,283	(400,147)				83,202		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		3,590,100	USD 2.946% / (EUR 1.33%)			62,530	320,570		320,570	(240,088)				49,921		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / (EUR 1.33%)			10,422	53,428		53,428	(40,015)				8,320		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		1,963,384	USD 3.6675% / (EUR 2.07%)			34,970	154,979		154,979	(138,030)				27,340		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		18,792,385	USD 3.6675% / (EUR 2.07%)			334,709	1,483,369		1,483,369	(1,321,146)				261,683		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		654,461	USD 3.6675% / (EUR 2.07%)			11,657	51,660		51,660	(46,010)				9,113		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		654,461	USD 3.6675% / (EUR 2.07%)			11,657	51,660		51,660	(46,010)				9,113		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		12,341,268	USD 3.6675% / (EUR 2.07%)			219,809	974,152		974,152	(867,618)				171,851		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		2,617,845	USD 3.6675% / (EUR 2.07%)			46,626	206,638		206,638	(184,040)				36,453		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		654,461	USD 3.6675% / (EUR 2.07%)			11,657	51,660		51,660	(46,010)				9,113		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		1,376,500	USD 3.6965% / (GBP 2.97%)			12,993	135,528		135,528	(110,128)				20,610		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		11,012,000	USD 3.6965% / (GBP 2.97%)			103,947	1,084,223		1,084,223	(881,023)				164,878		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		8,947,250	USD 3.6965% / (GBP 2.97%)			84,457	880,931		880,931	(715,831)				133,963		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		2,064,750	USD 3.6965% / (GBP 2.97%)			19,490	203,292		203,292	(165,192)				30,915		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034		1,376,500	USD 3.7975% / (GBP 3%)			14,001	153,879		153,879	(109,537)				22,793		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164##AH1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034		11,012,000	USD 3.7975% / (GBP 3%)			112,008	1,231,035		1,231,035	(876,296)				182,340		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164##AH1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034		8,947,250	USD 3.7975% / (GBP 3%)			91,006	1,000,216		1,000,216	(711,990)				148,151		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164##AH1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034		2,064,750	USD 3.7975% / (GBP 3%)			21,001	230,819		230,819	(164,305)				34,189		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		3,312,389	USD 3.7225% / (GBP 2.9%)			34,639	332,234		332,234	(260,428)				72,685		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		24,776,668	USD 3.7225% / (GBP 2.9%)			259,102	2,485,113		2,485,113	(1,948,004)				543,681		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		4,902,335	USD 3.7225% / (GBP 2.9%)			51,266	491,707		491,707	(385,434)				107,573		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		3,312,389	USD 3.7225% / (GBP 2.9%)			34,639	332,234		332,234	(260,428)				72,685		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		16,561,944	USD 3.7225% / (GBP 2.9%)			173,196	1,661,172		1,661,172	(1,302,142)				363,423		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		3,312,389	USD 3.7225% / (GBP 2.9%)			34,639	332,234		332,234	(260,428)				72,685		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		662,478	USD 3.7225% / (GBP 2.9%)			6,928	66,447		66,447	(52,086)				14,537		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		7,242,700	USD 4.223% / (EUR 2.6%)			115,996	(75,942)		(75,942)	(602,809)				104,871		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		3,891,600	USD 4.223% / (EUR 2.6%)			62,326	(40,805)		(40,805)	(323,897)				56,349		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		1,081,000	USD 4.223% / (EUR 2.6%)			17,313	(11,335)		(11,335)	(89,971)				15,652		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		1,081,000	USD 4.223% / (EUR 2.6%)			17,313	(11,335)		(11,335)	(89,971)				15,652		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		1,081,000	USD 4.223% / (EUR 2.6%)			17,313	(11,335)		(11,335)	(89,971)				15,652		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		540,500	USD 4.223% / (EUR 2.6%)			8,656	(5,667)		(5,667)	(44,986)				7,826		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	04/20/2022	05/04/2028		21,130	CHF 100% / (USD 100%)			(19,952)	22,781		22,781	9,491				220		B021
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/03/2022	10/11/2029		4,396,050	USD 5.575% / (EUR 4.17%)			41,459	(681,391)		(681,391)	(343,605)				52,860		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/03/2022	10/11/2029		3,419,150	USD 5.575% / (EUR 4.17%)			32,246	(529,971)		(529,971)	(267,248)				41,114		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/03/2022	10/11/2029		30,283,900	USD 5.575% / (EUR 4.17%)			285,604	(4,694,029)		(4,694,029)	(2,367,056)				364,149		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/03/2022	10/11/2029		13,676,600	USD 5.575% / (EUR 4.17%)			128,982	(2,119,884)		(2,119,884)	(1,068,993)				164,455		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/03/2022	10/11/2029		13,676,600	USD 5.575% / (EUR 4.17%)			128,982	(2,119,884)		(2,119,884)	(1,068,993)				164,455		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2043		605,750	USD 7.273% / (GBP 6.91%)			1,402	(59,602)		(59,602)	(59,602)				13,482		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2043		18,172,500	USD 7.273% / (GBP 6.91%)			42,065	(1,788,060)		(1,788,060)	(1,788,060)				404,452		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AG3	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	08/04/2022	08/20/2032		408,520	USD 5.352% / (EUR 3.74%)			5,525	(35,411)		(35,411)	(38,491)				6,005		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AG3	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	08/04/2022	08/20/2032		7,353,360	USD 5.352% / (EUR 3.74%)			99,451	(637,391)		(637,391)	(692,830)				108,096		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AG3	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	08/04/2022	08/20/2032		2,246,860	USD 5.352% / (EUR 3.74%)			30,388	(194,758)		(194,758)	(211,698)				33,029		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AG3	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	08/04/2022	08/20/2032		2,246,860	USD 5.352% / (EUR 3.74%)			30,388	(194,758)		(194,758)	(211,698)				33,029		B023
Currency Swap	KINGSPAN SECURITIES LTD G5264#AX7	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	04/18/2023	06/07/2029		65,658,000	USD 5.468% / (EUR 4.7%)			(1,106,866)	(3,394,132)		(3,394,132)	(3,394,132)				765,582		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	10/12/2023	07/11/2034		1,101,780	USD 6.624% / (GBP 6.32%)				(27,209)		(27,209)	(27,209)				17,880		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/17/2017	05/03/2024		1,075,600	USD 3.662% / (EUR 1.27%)			25,478	(25,410)		(25,410)	(41,958)				3,135		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/17/2017	05/03/2024		7,529,200	USD 3.662% / (EUR 1.27%)			178,343	(177,871)		(177,871)	(293,706)				21,942		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/17/2017	05/03/2024		2,868,267	USD 3.662% / (EUR 1.27%)			67,940	(67,760)		(67,760)	(111,888)				8,359		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/17/2017	05/03/2024		1,075,600	USD 3.662% / (EUR 1.27%)			25,478	(25,410)		(25,410)	(41,958)				3,135		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		3,078,075	USD 3.875% / (EUR 2%)			59,239	101,687		101,687	(206,671)				36,527		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		32,739,525	USD 3.875% / (EUR 2%)			630,087	1,081,584		1,081,584	(2,198,232)				388,515		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		2,238,600	USD 3.875% / (EUR 2%)			43,083	73,954		73,954	(150,306)				26,565		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		839,475	USD 3.875% / (EUR 2%)			16,156	27,733		27,733	(56,365)				9,962		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		11,193,000	USD 3.875% / (EUR 2%)			215,414	369,772		369,772	(751,532)				132,826		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		6,156,150	USD 3.875% / (EUR 2%)			118,478	203,375		203,375	(413,343)				73,054		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AU3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/30/2017	01/31/2024		3,564,000	USD 3.586% / (EUR 1.16%)			89,177	252,686		252,686	(121,009)				5,193		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		1,322,700	USD 4.282% / (GBP 2.84%)			20,125	114,775		114,775	(105,779)				14,837		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		1,322,700	USD 4.282% / (GBP 2.84%)			20,125	114,775		114,775	(105,779)				14,837		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		11,904,300	USD 4.282% / (GBP 2.84%)			181,125	1,032,976		1,032,976	(952,014)				133,531		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		661,350	USD 4.282% / (GBP 2.84%)			10,063	57,388		57,388	(52,890)				7,418		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		3,968,100	USD 4.282% / (GBP 2.84%)			60,375	344,325		344,325	(317,338)				44,510		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		1,984,050	USD 4.282% / (GBP 2.84%)			30,188	172,163		172,163	(158,669)				22,255		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		661,350	USD 4.282% / (GBP 2.84%)			10,063	57,388		57,388	(52,890)				7,418		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		17,914,400	USD 4.597% / (GBP 2.98%)			297,089	1,295,736		1,295,736	(1,566,571)				222,440		B023

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		1,279,600	USD 4.597% / (GBP FIXED)			21,221	92,553		92,553	(111,898)				15,889		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		2,879,100	USD 4.597% / (GBP FIXED)			47,746	208,243		208,243	(251,770)				35,749		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		1,279,600	USD 4.597% / (GBP FIXED)			21,221	92,553		92,553	(111,898)				15,889		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		17,914,400	USD 4.597% / (GBP FIXED)			297,089	1,295,736		1,295,736	(1,566,571)				222,440		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		2,879,100	USD 4.597% / (GBP FIXED)			47,746	208,243		208,243	(251,770)				35,749		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		959,700	USD 4.597% / (GBP 2.98%)			15,915	69,414		69,414	(83,923)				11,916		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		355,050	USD 2.07% / (EUR 0.79%)			4,747	19,637		19,637	(17,568)				3,636		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		7,811,100	USD 2.07% / (EUR 0.79%)			104,428	432,022		432,022	(386,489)				79,988		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		591,750	USD 2.07% / (EUR 0.79%)			7,911	32,729		32,729	(29,279)				6,060		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		1,775,250	USD 2.07% / (EUR 0.79%)			23,734	98,187		98,187	(87,838)				18,179		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		591,750	USD 2.07% / (EUR 0.79%)			7,911	32,729		32,729	(29,279)				6,060		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		355,050	USD 2.07% / (EUR 0.79%)			4,747	19,637		19,637	(17,568)				3,636		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		1,376,500	USD 3.515% / (GBP 2.84%)			12,154	125,823		125,823	(103,857)				18,163		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		11,012,000	USD 3.515% / (GBP 2.84%)			97,228	1,006,581		1,006,581	(830,854)				145,304		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		8,947,250	USD 3.515% / (GBP 2.84%)			78,998	817,847		817,847	(675,069)				118,059		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		2,064,750	USD 3.515% / (GBP 2.84%)			18,230	188,734		188,734	(155,785)				27,245		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		2,237,644	USD 5.08% / (GBP 7.2864%)			(4,128)	561,033		561,033	(64,322)				26,235		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		11,876,726	USD 5.08% / (GBP 7.2864%)			(21,910)	2,868,845		2,868,845	(450,344)				139,250		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		860,632	USD 5.08% / (GBP 7.2864%)			(1,588)	215,782		215,782	(51,138)				10,091		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		430,316	USD 5.08% / (GBP 7.2864%)			(794)	107,891		107,891	(25,569)				5,045		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		6,626,869	USD 5.08% / (GBP 7.2864%)			(12,225)	1,600,732		1,600,732	(251,279)				77,697		B023
Currency Swap	BROOKFIELD UTILITIES ISSUER UK PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2015	09/24/2030		2,624,800	USD 4.393% / (GBP 3.72%)			36,847	521,178		521,178	(184,543)				34,064		B023
Currency Swap	BROOKFIELD UTILITIES ISSUER UK PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2015	09/24/2030		7,874,400	USD 4.393% / (GBP 3.72%)			110,542	1,563,535		1,563,535	(553,628)				102,193		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		863,040	USD 3.373% / (GBP 2.93%)			7,248	101,602		101,602	(48,867)				6,577		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03690AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		1,150,720	USD 3.373% / (GBP 2.93%)			9,664	135,470		135,470	(65,156)				8,770		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03690AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		17,692,320	USD 3.373% / (GBP 2.93%)			148,579	2,082,844		2,082,844	(1,001,774)				134,836		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03690AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		863,040	USD 3.373% / (GBP 2.93%)			7,248	101,602		101,602	(48,867)				6,577		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03690AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		2,013,760	USD 3.373% / (GBP 2.93%)			16,911	237,072		237,072	(114,023)				15,347		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03690AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		431,520	USD 3.373% / (GBP 2.93%)			3,624	50,801		50,801	(24,434)				3,289		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03690AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		719,200	USD 3.373% / (GBP 2.93%)			6,040	84,668		84,668	(40,723)				5,481		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		1,471,700	USD 3.825% / (GBP 3.33%)			14,853	211,681		211,681	(106,099)				20,227		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		2,943,400	USD 3.825% / (GBP 3.33%)			29,706	423,361		423,361	(212,198)				40,455		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		2,943,400	USD 3.825% / (GBP 3.33%)			29,706	423,361		423,361	(212,198)				40,455		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		7,358,500	USD 3.825% / (GBP 3.33%)			74,265	1,058,403		1,058,403	(530,495)				101,137		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		360,575	USD 3.303% / (GBP 2.8%)			2,968	43,788		43,788	(20,663)				2,845		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		1,081,725	USD 3.303% / (GBP 2.8%)			8,903	131,365		131,365	(61,990)				8,535		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		5,769,200	USD 3.303% / (GBP 2.8%)			47,485	700,613		700,613	(330,614)				45,522		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		360,575	USD 3.303% / (GBP 2.8%)			2,968	43,788		43,788	(20,663)				2,845		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		721,150	USD 3.303% / (GBP 2.8%)			5,936	87,577		87,577	(41,327)				5,690		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		558,700	USD 3.274% / (EUR 1.43%)			10,404	9,803		9,803	(27,250)				4,408		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		1,676,100	USD 3.274% / (EUR 1.43%)			31,213	29,408		29,408	(81,749)				13,225		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		8,939,200	USD 3.274% / (EUR 1.43%)			166,467	156,843		156,843	(435,993)				70,535		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		558,700	USD 3.274% / (EUR 1.43%)			10,404	9,803		9,803	(27,250)				4,408		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		1,117,400	USD 3.274% / (EUR 1.43%)			20,808	19,605		19,605	(54,499)				8,817		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		2,615,400	USD 3.346% / (GBP 2.78%)			24,698	348,447		348,447	(185,209)				36,226		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		4,359,000	USD 3.346% / (GBP 2.78%)			41,163	580,744		580,744	(308,681)				60,376		B023

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		6,102,600	USD 3.346% / GBP 2.78%			57,628	813,042		813,042	(432,154)				84,527		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		13,948,800	USD 3.346% / GBP 2.78%			131,721	1,858,382		1,858,382	(987,780)				193,204		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		871,800	USD 3.346% / GBP 2.78%			8,233	116,149		116,149	(61,736)				12,075		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		1,743,600	USD 3.346% / GBP 2.78%			16,465	232,298		232,298	(123,472)				24,151		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024		223,960	USD 3.01% / EUR 0.98%			4,612	3,829		3,829	(8,160)				1,017		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024		895,840	USD 3.01% / EUR 0.98%			18,450	15,318		15,318	(32,641)				4,068		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024		3,919,300	USD 3.01% / EUR 0.98%			80,717	67,014		67,014	(142,803)				17,796		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024		559,900	USD 3.01% / EUR 0.98%			11,531	9,573		9,573	(20,400)				2,542		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024		1,007,820	USD 3.01% / EUR 0.98%			20,756	17,232		17,232	(36,721)				4,576		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024		111,980	USD 3.01% / EUR 0.98%			2,306	1,915		1,915	(4,080)				508		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024		447,920	USD 3.01% / EUR 0.98%			9,225	7,659		7,659	(16,320)				2,034		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024		1,142,200	USD 3.2636% / EUR 1.17%			24,221	40,803		40,803	(39,009)				4,238		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024		571,100	USD 3.2636% / EUR 1.17%			12,111	20,401		20,401	(19,505)				2,119		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024		11,422,000	USD 3.2636% / EUR 1.17%			242,213	408,026		408,026	(390,092)				42,380		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024		571,100	USD 3.2636% / EUR 1.17%			12,111	20,401		20,401	(19,505)				2,119		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024		571,100	USD 3.2636% / EUR 1.17%			12,111	20,401		20,401	(19,505)				2,119		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024		3,997,700	USD 3.2636% / EUR 1.17%			84,775	142,809		142,809	(136,532)				14,833		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024		2,284,400	USD 3.2636% / EUR 1.17%			48,443	81,605		81,605	(78,018)				8,476		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		597,250	USD 3.405% / EUR 1.53%			11,982	52,336		52,336	(32,802)				6,080		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		597,250	USD 3.405% / EUR 1.53%			11,982	52,336		52,336	(32,802)				6,080		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		11,347,750	USD 3.405% / EUR 1.53%			227,661	994,389		994,389	(623,247)				115,519		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		597,250	USD 3.405% / EUR 1.53%			11,982	52,336		52,336	(32,802)				6,080		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		597,250	USD 3.405% / EUR 1.53%			11,982	52,336		52,336	(32,802)				6,080		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		5,375,250	USD 3.405% / EUR 1.53%			107,839	471,026		471,026	(295,222)				54,719		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		2,389,000	USD 3.405% / EUR 1.53%			47,929	209,345		209,345	(131,210)				24,320		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD G6568@AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		6,677,440	USD 4.204% / AUD 4.36%			29,329	722,210		722,210	(142,211)				74,328		B023

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q65688AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		79,142,840	USD 4.204% / (AUD 4.36%)			347,611	8,559,831		8,559,831	(1,685,522)				880,957		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q65688AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		1,138,200	USD 4.204% / (AUD 4.36%)			4,999	123,104		123,104	(24,241)				12,670		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q65688AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		1,138,200	USD 4.204% / (AUD 4.36%)			4,999	123,104		123,104	(24,241)				12,670		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q65688AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		15,479,520	USD 4.204% / (AUD 4.36%)			67,989	1,674,214		1,674,214	(329,671)				172,306		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q65688AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		17,755,920	USD 4.204% / (AUD 4.36%)			77,988	1,920,422		1,920,422	(378,152)				197,645		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q65688AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		1,138,200	USD 4.204% / (AUD 4.36%)			4,999	123,104		123,104	(24,241)				12,670		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TH82	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/31/2018	11/01/2025		5,188,000	USD 4.2775% / (GBP 2.76%)			84,887	210,536		210,536	(365,319)				35,171		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TH82	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/31/2018	11/01/2025		2,594,000	USD 4.2775% / (GBP 2.76%)			42,444	105,268		105,268	(182,659)				17,586		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		15,960,000	USD 4.3005% / (EUR 1.83%)			400,931	1,522,034		1,522,034	(1,213,017)				212,202		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		1,140,000	USD 4.3005% / (EUR 1.83%)			28,638	108,717		108,717	(86,644)				15,157		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		2,850,000	USD 4.3005% / (EUR 1.83%)			71,595	271,792		271,792	(216,610)				37,893		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		1,140,000	USD 4.3005% / (EUR 1.83%)			28,638	108,717		108,717	(86,644)				15,157		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		29,640,000	USD 4.3005% / (EUR 1.83%)			744,586	2,826,635		2,826,635	(2,252,746)				394,090		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		7,980,000	USD 4.3005% / (EUR 1.83%)			200,466	761,017		761,017	(606,509)				106,101		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		2,850,000	USD 4.3005% / (EUR 1.83%)			71,595	271,792		271,792	(216,610)				37,893		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		33,909,400	USD 4.494% / (GBP 2.86%)			569,416	1,892,428		1,892,428	(2,769,328)				345,992		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		2,239,300	USD 4.494% / (GBP 2.86%)			37,603	124,972		124,972	(182,880)				22,849		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		5,438,300	USD 4.494% / (GBP 2.86%)			91,321	303,503		303,503	(444,138)				55,489		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		2,239,300	USD 4.494% / (GBP 2.86%)			37,603	124,972		124,972	(182,880)				22,849		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		33,909,400	USD 4.494% / (GBP 2.86%)			569,416	1,892,428		1,892,428	(2,769,328)				345,992		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		4,798,500	USD 4.494% / (GBP 2.86%)			80,578	267,796		267,796	(391,886)				48,961		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2019	05/07/2039		10,371,200	USD 4.503% / (GBP 3.01%)			164,448	1,566,072		1,566,072	(881,871)				203,226		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2019	05/07/2039		3,241,000	USD 4.503% / (GBP 3.01%)			51,390	489,397		489,397	(275,585)				63,508		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2019	05/07/2039		648,200	USD 4.503% / (GBP 3.01%)			10,278	97,880		97,880	(55,117)				12,702		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2019	05/07/2039		2,592,800	USD 4.503% / (GBP 3.01%)			41,112	391,518		391,518	(220,468)				50,806		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		1,558,260	USD 4.286% / (AUD 4.31%)			4,374	146,441		146,441	(69,323)				25,514		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		8,074,620	USD 4.286% / (AUD 4.31%)			22,665	758,829		758,829	(359,220)				132,207		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		3,187,350	USD 4.286% / (AUD 4.31%)			8,947	299,538		299,538	(141,797)				52,187		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		566,640	USD 4.286% / (AUD 4.31%)			1,591	53,251		53,251	(25,208)				9,278		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		3,399,840	USD 4.286% / (AUD 4.31%)			9,543	319,507		319,507	(151,251)				55,666		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		566,640	USD 4.286% / (AUD 4.31%)			1,591	53,251		53,251	(25,208)				9,278		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		595,000	USD 2.825% / (EUR 1.59%)			8,249	34,997		34,997	(37,303)				7,843		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		12,495,000	USD 2.825% / (EUR 1.59%)			173,232	734,947		734,947	(783,372)				164,710		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		595,000	USD 2.825% / (EUR 1.59%)			8,249	34,997		34,997	(37,303)				7,843		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		3,570,000	USD 2.825% / (EUR 1.59%)			49,495	209,985		209,985	(223,821)				47,060		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		595,000	USD 2.825% / (EUR 1.59%)			8,249	34,997		34,997	(37,303)				7,843		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		16,680,000	USD 2.7% / (GBP 2.06%)			143,165	1,558,263		1,558,263	(1,085,109)				173,519		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		695,000	USD 2.7% / (GBP 2.06%)			5,965	64,928		64,928	(45,213)				7,230		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		695,000	USD 2.7% / (GBP 2.06%)			5,965	64,928		64,928	(45,213)				7,230		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		12,857,500	USD 2.7% / (GBP 2.06%)			110,356	1,201,161		1,201,161	(836,438)				133,755		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		695,000	USD 2.7% / (GBP 2.06%)			5,965	64,928		64,928	(45,213)				7,230		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		2,432,500	USD 2.7% / (GBP 2.06%)			20,878	227,247		227,247	(158,245)				25,305		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		1,963,384	USD 3.345% / (EUR 1.89%)			31,858	128,104		128,104	(101,905)				27,340		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		18,792,385	USD 3.345% / (EUR 1.89%)			304,930	1,226,134		1,226,134	(975,377)				261,683		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		654,461	USD 3.345% / (EUR 1.89%)			10,619	42,701		42,701	(33,968)				9,113		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		654,461	USD 3.345% / (EUR 1.89%)			10,619	42,701		42,701	(33,968)				9,113		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		12,341,268	USD 3.345% / (EUR 1.89%)			200,253	805,222		805,222	(640,546)				171,851		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		2,617,845	USD 3.345% / (EUR 1.89%)			42,478	170,805		170,805	(135,873)				36,453		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		654,461	USD 3.345% / (EUR 1.89%)			10,619	42,701		42,701	(33,968)				9,113		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		1,407,840	USD 2.295% / (EUR 0.89%)			20,646	74,390		74,390	(59,768)				11,434		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		13,022,520	USD 2.295% / (EUR 0.89%)			190,972	688,110		688,110	(552,852)				105,763		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		469,280	USD 2.295% / (EUR 0.89%)			6,882	24,797		24,797	(19,923)				3,811		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		469,280	USD 2.295% / (EUR 0.89%)			6,882	24,797		24,797	(19,923)				3,811		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		8,564,360	USD 2.295% / (EUR 0.89%)			125,594	452,541		452,541	(363,587)				69,556		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		1,759,800	USD 2.295% / (EUR 0.89%)			25,807	92,988		92,988	(74,710)				14,292		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		469,280	USD 2.295% / (EUR 0.89%)			6,882	24,797		24,797	(19,923)				3,811		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		469,280	USD 2.295% / (EUR 0.89%)			6,882	24,797		24,797	(19,923)				3,811		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		2,493,720	USD 2.301% / (GBP 1.98%)			12,132	199,798		199,798	(142,110)				20,253		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		24,521,580	USD 2.301% / (GBP 1.98%)			119,302	1,964,679		1,964,679	(1,397,411)				199,152		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		831,240	USD 2.301% / (GBP 1.98%)			4,044	66,599		66,599	(47,370)				6,751		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		831,240	USD 2.301% / (GBP 1.98%)			4,044	66,599		66,599	(47,370)				6,751		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		16,070,640	USD 2.301% / (GBP 1.98%)			78,186	1,287,586		1,287,586	(915,817)				130,518		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		3,324,960	USD 2.301% / (GBP 1.98%)			16,176	266,397		266,397	(189,479)				27,004		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		831,240	USD 2.301% / (GBP 1.98%)			4,044	66,599		66,599	(47,370)				6,751		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		1,382,200	USD 2.7865% / (GBP 2.04%)			12,802	150,478		150,478	(97,843)				23,869		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		13,822,000	USD 2.7865% / (GBP 2.04%)			128,020	1,504,782		1,504,782	(978,429)				238,692		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		691,100	USD 2.7865% / (GBP 2.04%)			6,401	75,239		75,239	(48,921)				11,935		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		691,100	USD 2.7865% / (GBP 2.04%)			6,401	75,239		75,239	(48,921)				11,935		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		7,602,100	USD 2.7865% / (GBP 2.04%)			70,411	827,630		827,630	(538,136)				131,281		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		691,100	USD 2.7865% / (GBP 2.04%)			6,401	75,239		75,239	(48,921)				11,935		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		1,746,750	USD 2.927% / (EUR 1.27%)			30,455	119,562		119,562	(121,906)				24,580		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		15,720,750	USD 2.927% / (EUR 1.27%)			274,098	1,076,059		1,076,059	(1,097,153)				221,218		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		12,809,500	USD 2.927% / (EUR 1.27%)			223,339	876,789		876,789	(893,977)				180,252		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		3,493,500	USD 2.927% / (EUR 1.27%)			60,911	239,124		239,124	(243,812)				49,160		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		271,600	USD 3.453% / (GBP 2.84%)			2,201	21,927		21,927	(22,690)				4,401		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		1,629,600	USD 3.453% / (GBP 2.84%)			13,208	131,565		131,565	(136,143)				26,408		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		135,800	USD 3.453% / (GBP 2.84%)			1,101	10,964		10,964	(11,345)				2,201		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		135,800	USD 3.453% / (GBP 2.84%)			1,101	10,964		10,964	(11,345)				2,201		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		5,703,600	USD 3.453% / (GBP 2.84%)			46,229	460,476		460,476	(476,499)				92,427		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		1,683,000	USD 3.323% / (EUR 1.65%)			29,117	32,114		32,114	(87,045)				15,034		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		5,610,000	USD 3.323% / (EUR 1.65%)			97,056	107,046		107,046	(290,151)				50,113		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2029		561,000	USD 3.5% / (EUR 1.88%)			9,453	12,072		12,072	(35,298)				6,393		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2029		1,683,000	USD 3.5% / (EUR 1.88%)			28,359	36,215		36,215	(105,893)				19,179		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2029		6,732,000	USD 3.5% / (EUR 1.88%)			113,434	144,861		144,861	(423,571)				76,716		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		7,888,000	USD 4.032% / (EUR 2.29%)			133,104	(21,289)		(21,289)	(533,649)				115,236		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		4,080,000	USD 4.032% / (EUR 2.29%)			68,847	(11,012)		(11,012)	(276,026)				59,605		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		1,088,000	USD 4.032% / (EUR 2.29%)			18,359	(2,936)		(2,936)	(73,607)				15,895		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		1,088,000	USD 4.032% / (EUR 2.29%)			18,359	(2,936)		(2,936)	(73,607)				15,895		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		1,088,000	USD 4.032% / (EUR 2.29%)			18,359	(2,936)		(2,936)	(73,607)				15,895		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		272,000	USD 4.032% / (EUR 2.29%)			4,590	(734)		(734)	(18,402)				3,974		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		18,394,000	USD 4.463% / (EUR 2.7%)			321,797	(1,434)		(1,434)	(1,550,439)				265,989		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		8,656,000	USD 4.463% / (EUR 2.7%)			151,434	(675)		(675)	(729,618)				125,171		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		3,246,000	USD 4.463% / (EUR 2.7%)			56,788	(253)		(253)	(273,607)				46,939		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		3,246,000	USD 4.463% / (EUR 2.7%)			56,788	(253)		(253)	(273,607)				46,939		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		1,082,000	USD 4.463% / (EUR 2.7%)			18,929	(84)		(84)	(91,202)				15,646		B023
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032		2,669,500	USD 4.633% / (EUR 3.12%)			39,489	(94,716)		(94,716)	(229,217)				38,786		B023
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032		533,900	USD 4.633% / (EUR 3.12%)			7,898	(18,943)		(18,943)	(45,843)				7,757		B023

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032		533,900	USD 4.633% / (EUR 3.12%)			7,898	(18,943)		(18,943)	(45,843)				7,757		B023
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032		533,900	USD 4.633% / (EUR 3.12%)			7,898	(18,943)		(18,943)	(45,843)				7,757		B023
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032		533,900	USD 4.633% / (EUR 3.12%)			7,898	(18,943)		(18,943)	(45,843)				7,757		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		2,366,320	USD 5.47% / (EUR 4.44%)			(13,916)	(177,850)		(177,850)	(177,850)				35,828		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		107,560	USD 5.47% / (EUR 4.44%)			(633)	(8,084)		(8,084)	(8,084)				1,629		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		107,560	USD 5.47% / (EUR 4.44%)			(633)	(8,084)		(8,084)	(8,084)				1,629		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		1,398,280	USD 5.47% / (EUR 4.44%)			(8,223)	(105,093)		(105,093)	(105,093)				21,171		B023
Currency Swap	BIFFA LTD G1101*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/27/2023	05/23/2028		21,636,000	USD 6.315% / (GBP 6.2%)			715,052	(1,623,564)		(1,623,564)	(1,623,564)				226,850		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#ANO	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2030		109,180	USD 5.088%/ (EUR 4.27%)			300	(6,153)		(6,153)	(6,153)				1,389		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#ANO	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2030		32,317,280	USD 5.088%/ (EUR 4.27%)			88,887	(1,821,411)		(1,821,411)	(1,821,411)				411,140		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#ANO	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2030		109,180	USD 5.088%/ (EUR 4.27%)			300	(6,153)		(6,153)	(6,153)				1,389		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/12/2023	07/11/2036		2,815,660	USD 6.718%/ (GBP 6.39%)				(71,511)		(71,511)	(71,511)				49,848		B023
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange											1,200,000	63,617,781	497,146,182	XXX	497,146,182	(324,120,901)				89,608,317	XXX	XXX
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2010	12/31/2028		4,000,000	CPU / (2.303%)			49,358	3,907		3,907	(59,107)				44,746		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	12/18/2013	12/31/2028		7,700,000	CPU / (2.689%)			44,049	(155,242)		(155,242)	(82,114)				86,136		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/22/2016	12/31/2040		20,000,000	CPU / (1.942%)			331,117	898,909		898,909	(256,207)				412,477		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/17/2013	12/31/2033		5,700,000	CPU / (2.79%)			23,475	(232,681)		(232,681)	(61,813)				90,162		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/06/2010	12/31/2033		4,500,000	CPU / (3.056%)			(8,834)	(341,096)		(341,096)	(47,246)				71,180		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/17/2011	12/31/2033		9,000,000	CPU / (2.88%)			15,772	(455,427)		(455,427)	(100,726)				142,361		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/23/2011	12/31/2043		14,000,000	CPU / (2.98%)			9,813	(1,843,666)		(1,843,666)	(118,686)				313,157		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/05/2011	12/31/2043		10,000,000	CPU / (2.711%)			10,469	(1,228,708)		(1,228,708)	(86,410)				223,683		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/13/2013	12/31/2043		55,000,000	CPU / (2.798%)			219,623	(4,628,507)		(4,628,507)	(531,201)				1,230,258		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/23/2016	12/31/2025		5,000,000	CPU / (1.91%)			88,927	22		22	(65,264)				35,380		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/22/2016	12/31/2035		15,000,000	CPU / (2.002%)			248,921	574,871		574,871	(180,448)				259,897		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/20/2010	12/31/2043		3,000,000	CPU / (2.86%)			6,989	(304,760)		(304,760)	(28,570)				67,105		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/19/2010	12/31/2043		4,000,000	CPU / (2.67%)			24,183	(239,239)		(239,239)	(45,781)				89,473		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/16/2013	12/31/2038		30,000,000	CPU / (2.813%)			112,676	(1,888,904)		(1,888,904)	(270,626)				581,160		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/11/2013	12/31/2043		50,000,000	CPU / (2.778%)			214,679	(3,999,580)		(3,999,580)	(491,295)				1,118,417		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/18/2013	12/31/2039		3,000,000	CPU / (2.865%)			9,973	(232,315)		(232,315)	(33,507)				60,021		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/23/2016	12/31/2030		10,000,000	CPU / (1.99%)			167,563	206,061		206,061	(150,673)				132,339		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/22/2016	12/31/2045		55,000,000	CPU / (2.005%)			910,572	2,860,592		2,860,592	(907,259)				1,290,346		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	12/12/2013	12/31/2043		50,000,000	CPU / (2.789%)			208,287	(4,132,514)		(4,132,514)	(487,359)				1,118,417		B070

SCHEDULE DB - PART A - SECTION 1

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Inflation Swap	Liability Hedge	Exhibit 5	Inflation	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	12/16/2013	12/31/2043		29,500,000	CPU / (2.821%)			107,798	(2,638,914)		(2,638,914)	(279,262)				659,866		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/17/2013	12/31/2044		31,000,000	CPU / (2.878%)			97,112	(3,239,205)		(3,239,205)	(296,552)				710,577		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/18/2013	12/31/2029		1,000,000	CPU / (2.81%)			4,164	(30,020)		(30,020)	(12,155)				12,253		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/18/2013	12/31/2034		2,000,000	CPU / (2.855%)			6,955	(102,532)		(102,532)	(23,341)				33,179		B070
1159999999. Subtotal - Swaps - Hedging Other - Other												2,903,641	(21,148,950)	XXX	(21,148,950)	(4,615,601)				8,782,589	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										18,047,240	16,116,758	56,935,983	642,112,857	XXX	642,112,856	(363,677,637)		(781,466)		251,108,192	XXX	XXX
Interest Rate Swap	Replicate risk and return of fixed rate security	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/24/2022	03/10/2032		200,000,000	2.1525% / (SOFR)			(5,860,943)			(18,136,838)					2,863,086		B0311
Interest Rate Swap	Replicate risk and return of fixed rate security	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/26/2021	08/31/2031		100,000,000	1.39% / (SOFR)			(3,949,469)			(15,625,449)					1,384,849		B0311
1179999999. Subtotal - Swaps - Replication - Interest Rate												(9,810,412)		XXX	(33,762,287)					4,247,935	XXX	XXX
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/20/2023	12/20/2028		25,000,000	1% /credit event		213,368	43,106	206,475		465,250			(6,894)		25,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/13/2022	06/20/2027		50,000,000	1% /credit event	52,209		496,543	36,079		933,000			(10,402)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/26/2022	06/20/2027		50,000,000	1% /credit event	461,711		417,304	310,918		933,000			(89,641)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/11/2022	06/20/2027		50,000,000	1% /credit event	292,893		449,622	198,822		933,000			(57,322)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/30/2022	06/20/2027		50,000,000	1% /credit event	196,578		466,037	141,886		933,000			(40,907)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/24/2022	12/20/2026		50,000,000	1% /credit event	925,021		318,323	560,180		843,600			(188,622)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/01/2021	12/20/2026		50,000,000	1% /credit event	1,034,917		302,094	608,378		843,600			(204,851)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/21/2022	12/20/2026		50,000,000	1% /credit event	986,919		305,814	597,331		843,600			(201,131)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/04/2022	12/20/2026		50,000,000	1% /credit event	812,512		340,053	495,646		843,600			(166,892)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/24/2022	12/20/2026		50,000,000	1% /credit event	622,798		377,711	383,805		843,600			(129,233)		50,000,000		B0311
1189999999. Subtotal - Swaps - Replication - Credit Default										5,385,556	213,368	3,516,606	3,539,520	XXX	8,415,250			(1,095,894)		475,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										5,385,556	213,368	(6,293,806)	3,539,520	XXX	(25,347,037)			(1,095,894)		479,247,935	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate										18,047,240	14,916,758	(19,409,663)	166,115,625	XXX	135,135,756	(34,941,134)		(781,466)		157,414,590	XXX	XXX
1369999999. Total Swaps - Credit Default										5,385,556	213,368	3,516,606	3,539,520	XXX	8,415,250			(1,095,894)		475,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange											1,200,000	(68,058,876)	688,656,167	XXX	659,194,926	210,095,774	(1,321,050)			229,651,224	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other												2,903,641	(21,148,950)	XXX	(21,148,950)	(4,615,601)				8,782,589	XXX	XXX
1409999999. Total Swaps										23,432,796	16,330,126	(81,048,292)	837,162,362	XXX	781,596,982	170,539,039	(1,321,050)	(1,877,360)		870,848,403	XXX	XXX
Currency Forward; Long: USD Short: CAD	Net Investment in Foreign Operations	D2-2	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/07/2023	03/15/2024		35,208,517	0.73351 USD/ (CAD)				(1,193,728)		(1,216,176)	(1,193,728)				79,800		B022
Currency Forward; Long: USD Short: CAD	Net Investment in Foreign Operations	D2-2	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/15/2023	06/28/2024		38,161,272	0.73387 USD/ (CAD)				(1,274,493)		(1,322,996)	(1,274,493)				133,993		B022

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													(2,468,221)	XXX	(2,539,172)	(2,468,221)				213,793	XXX	XXX
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/05/2022	04/05/2024		14,458,993	0.80327 USD/ (CAD)				779,689		779,689	(254,082)				37,076		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/21/2022	04/22/2024		56,984,000	1.13967 USD/ (EUR)				1,478,839		1,478,839	(746,420)				158,532		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/04/2022	02/15/2024		55,090,000	1.10180 USD/ (EUR)				(234,151)		(234,151)	(783,289)				97,786		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2022	07/12/2024		55,423,500	1.10847 USD/ (EUR)				(237,307)		(237,307)	(881,024)				202,031		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/17/2022	05/17/2024		55,025,000	1.10049 USD/ (EUR)				(502,138)		(502,138)	(856,059)				169,170		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/26/2022	04/26/2024		31,917,500	1.27670 USD/ (GBP)				32,999		32,999	(1,549,638)				90,353		B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/26/2022	04/25/2024		15,619,509	0.78097 USD/ (CAD)				422,439		422,439	(302,662)				44,027		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/14/2023	01/26/2024		54,880,000	1.09760 USD/ (EUR)				(400,339)		(400,339)	(400,339)				73,236		B024
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2023	01/29/2024		3,827,556	0.63792 USD/ (AUD)				(268,764)		(268,764)	(268,764)				5,394		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024		748,217	1.10498 USD/ (EUR)				(3,195)		(3,195)	(3,195)				2,118		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024		149,534	1.10498 USD/ (EUR)				(639)		(639)	(639)				423		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024		6,744,274	1.10498 USD/ (EUR)				(28,803)		(28,803)	(28,803)				19,092		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024		197,048	1.10498 USD/ (EUR)				(842)		(842)	(842)				558		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024		228,408	1.10498 USD/ (EUR)				(975)		(975)	(975)				647		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024		55,728	1.10498 USD/ (EUR)				(238)		(238)	(238)				158		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024		3,863,809	1.10498 USD/ (EUR)				(16,501)		(16,501)	(16,501)				10,938		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024		1,692,534	1.10498 USD/ (EUR)				(7,228)		(7,228)	(7,228)				4,791		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024		109,960	1.10498 USD/ (EUR)				(470)		(470)	(470)				311		B024

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	05/03/2022	11/01/2024		25,544,000	1.27720 USD/ (GBP)				25,447		25,447	(1,253,772)				116,943		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/13/2023	01/26/2024		35,030,620	1.13001 USD/ (EUR)				752,655		752,655	752,655				46,747		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/13/2023	01/26/2024		9,040,160	1.13001 USD/ (EUR)				194,234		194,234	194,234				12,064		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/13/2023	01/26/2024		40,680,720	1.13001 USD/ (EUR)				874,051		874,051	874,051				54,287		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/13/2023	01/26/2024		42,940,760	1.13001 USD/ (EUR)				922,610		922,610	922,610				57,303		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		261,672	1.08640 USD/ (EUR)				(5,535)		(5,535)	(5,535)				741		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		52,271	1.08640 USD/ (EUR)				(1,106)		(1,106)	(1,106)				148		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		2,317,598	1.08640 USD/ (EUR)				(49,021)		(49,021)	(49,021)				6,561		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		71,235	1.08640 USD/ (EUR)				(1,507)		(1,507)	(1,507)				202		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		80,796	1.08640 USD/ (EUR)				(1,709)		(1,709)	(1,709)				229		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		23,745	1.08640 USD/ (EUR)				(502)		(502)	(502)				67		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		1,327,643	1.08640 USD/ (EUR)				(28,082)		(28,082)	(28,082)				3,758		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		585,336	1.08640 USD/ (EUR)				(12,381)		(12,381)	(12,381)				1,657		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		37,928	1.08640 USD/ (EUR)				(802)		(802)	(802)				107		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		1,151,271	1.25043 USD/ (GBP)				(22,555)		(22,555)	(22,555)				3,259		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		230,254	1.25043 USD/ (GBP)				(4,511)		(4,511)	(4,511)				652		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		10,193,990	1.25043 USD/ (GBP)				(199,717)		(199,717)	(199,717)				28,858		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		313,984	1.25043 USD/ (GBP)				(6,151)		(6,151)	(6,151)				889		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		355,848	1.25043 USD/ (GBP)				(6,972)		(6,972)	(6,972)				1,007		B024

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		104,662	1.25043 USD/ (GBP)				(2,051)		(2,051)	(2,051)				296		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		5,840,089	1.25043 USD/ (GBP)				(114,417)		(114,417)	(114,417)				16,532		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		2,574,663	1.25043 USD/ (GBP)				(50,442)		(50,442)	(50,442)				7,288		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		167,457	1.25043 USD/ (GBP)				(3,281)		(3,281)	(3,281)				474		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/19/2023	04/26/2024		53,464,465	1.06928 USD/ (EUR)				(1,990,092)		(1,990,092)	(1,990,092)				151,350		B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/25/2023	07/26/2024		7,284,403	0.72844 USD/ (CAD)				(308,151)		(308,151)	(308,151)				27,495		B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/25/2023	07/26/2024		8,012,843	0.72844 USD/ (CAD)				(338,966)		(338,966)	(338,966)				30,244		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	10/17/2023	04/26/2024		7,315,480	1.21924 USD/ (GBP)				(330,881)		(330,881)	(330,881)				20,709		B024
Currency Forward; Long: GBP Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/13/2023	04/26/2024		7,852,800	1.30879 USD/ (GBP)				(197,213)		(197,213)	(197,213)				22,230		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		4,747,512	1.13036 USD/ (EUR)				103,395		103,395	103,395				6,335		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		1,899,005	1.13036 USD/ (EUR)				41,358		41,358	41,358				2,534		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		34,125,568	1.13036 USD/ (EUR)				743,211		743,211	743,211				45,539		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		1,243,396	1.13036 USD/ (EUR)				27,080		27,080	27,080				1,659		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		56,518,000	1.13036 USD/ (EUR)				1,230,890		1,230,890	1,230,890				75,421		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		56,518,000	1.13036 USD/ (EUR)				1,230,890		1,230,890	1,230,890				75,421		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		180,858	1.13036 USD/ (EUR)				3,939		3,939	3,939				241		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		36,172	1.13036 USD/ (EUR)				788		788	788				48		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		1,672,933	1.13036 USD/ (EUR)				36,434		36,434	36,434				2,232		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		45,214	1.13036 USD/ (EUR)				985		985	985				60		B024

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		54,257	1.13036 USD/ (EUR)				1,182		1,182	1,182				72		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		9,043	1.13036 USD/ (EUR)				197		197	197				12		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		958,545	1.13036 USD/ (EUR)				20,876		20,876	20,876				1,279		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		415,972	1.13036 USD/ (EUR)				9,059		9,059	9,059				555		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		27,129	1.13036 USD/ (EUR)				591		591	591				36		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		475,046	1.29088 USD/ (GBP)				5,836		5,836	5,836				634		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		92,944	1.29088 USD/ (GBP)				1,142		1,142	1,142				124		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		4,265,084	1.29088 USD/ (GBP)				52,399		52,399	52,399				5,692		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		123,925	1.29088 USD/ (GBP)				1,522		1,522	1,522				165		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		144,579	1.29088 USD/ (GBP)				1,776		1,776	1,776				193		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		41,308	1.29088 USD/ (GBP)				507		507	507				55		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		2,437,191	1.29088 USD/ (GBP)				29,942		29,942	29,942				3,252		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		1,074,016	1.29088 USD/ (GBP)				13,195		13,195	13,195				1,433		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		61,962	1.29088 USD/ (GBP)				761		761	761				83		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/01/2023	04/26/2024		55,626,600	1.11253 USD/ (EUR)				134,920		134,920	134,920				157,470		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/29/2023	04/26/2024		32,043,216	1.06810 USD/ (EUR)				(1,228,910)		(1,228,910)	(1,228,910)				90,709		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2023	04/26/2024		53,330,425	1.06660 USD/ (EUR)				(2,121,831)		(2,121,831)	(2,121,831)				150,970		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2023	04/26/2024		53,330,425	1.06660 USD/ (EUR)				(2,121,831)		(2,121,831)	(2,121,831)				150,970		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/18/2023	04/26/2024		53,246,845	1.06493 USD/ (EUR)				(2,203,976)		(2,203,976)	(2,203,976)				150,733		B024

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/18/2023	04/26/2024		45,794,862	1.06499 USD/ (EUR)				(1,892,888)		(1,892,888)	(1,892,888)				129,638		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024		171,854	1.26898 USD/ (GBP)				(848)		(848)	(848)				486		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024		34,345	1.26898 USD/ (GBP)				(169)		(169)	(169)				97		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024		1,549,052	1.26898 USD/ (GBP)				(7,642)		(7,642)	(7,642)				4,385		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024		45,258	1.26898 USD/ (GBP)				(223)		(223)	(223)				128		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024		52,461	1.26898 USD/ (GBP)				(259)		(259)	(259)				149		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024		12,800	1.26898 USD/ (GBP)				(63)		(63)	(63)				36		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024		887,455	1.26898 USD/ (GBP)				(4,378)		(4,378)	(4,378)				2,512		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024		388,748	1.26898 USD/ (GBP)				(1,918)		(1,918)	(1,918)				1,100		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024		25,257	1.26898 USD/ (GBP)				(125)		(125)	(125)				72		B024
1439999999. Subtotal - Forwards - Hedging Other													(5,786,857)	XXX	(5,786,857)	(14,179,622)				2,591,274	XXX	XXX
Bond Forward	Fixed Income Security	NA	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/13/2023	10/17/2025		175,000,000	90.68			(222,616)			17,146,867					1,173,042		B0311
Bond Forward	Fixed Income Security	NA	Duration	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2022	01/24/2024		250,000,000	90.32			536,740			(60,842,261)					320,529		B0311
Bond Forward	Fixed Income Security	NA	Duration	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/27/2023	03/26/2025		110,000,000	99.59			(488,269)			(6,815,629)					611,370		B0311
Bond Forward	Fixed Income Security	NA	Duration	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/14/2023	07/18/2025		300,000,000	76.10			(1,720,313)			(10,156,423)					1,866,247		B0311
Bond Forward	Fixed Income Security	NA	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/22/2020	03/19/2024		350,000,000	89.87			3,393,482			(116,964,020)					814,151		B0311
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/26/2021	03/26/2024		100,000,000	85.28			1,394,887			(21,255,049)					242,701		B0311
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/26/2021	09/26/2024		185,000,000	84.99			2,362,313			(36,886,705)					795,568		B0311
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2023	07/08/2025		200,000,000	75.00			(1,420,515)			(4,719,340)					1,233,105		B0311
1449999999. Subtotal - Forwards - Replication												3,835,709		XXX	(240,492,560)					7,056,713	XXX	XXX
1479999999. Subtotal - Forwards												3,835,709	(8,255,078)	XXX	(248,818,589)	(16,647,843)				9,861,780	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(131,690,469)	189,041,765	XXX	162,291,991	531,748,455	(1,321,050)			140,706,068	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										73,240,490	37,692,758	56,935,983	680,693,490	XXX	680,693,489	(405,297,934)		(781,466)		253,699,467	XXX	XXX
1719999999. Subtotal - Replication										5,385,556	213,368	(2,458,097)	3,539,520	XXX	(265,839,597)			(1,095,894)		486,304,648	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										78,626,046	37,906,126	(77,212,583)	873,274,774	XXX	577,145,883	126,450,521	(1,321,050)	(1,877,360)		880,710,183	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0020	Convert Foreign MTN to Floating USD
0021	Convert Foreign MTN to Fixed USD
0022	Hedge Net Investment in Foreign Subsidiary
0023	Convert Foreign Bonds to Fixed USD
0024	Hedge FX Exposure on Equity Investment
0031	Convert Assets to Fixed/Float
0037	Swap Fixed to Floating Liabilities
0053	Hedge Bond Portfolio Against Rise in Interest Rates
0070	Hedge inflation Linked Benefits
0311	Duration Management Hedges

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
CAP	OPP Rider Hedge	D1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/05/2011	11/15/2023	11/15/2023	Maturity		12,000,000	SOFR10YR 3.22%	1,389,600			(65,638)			56,642		(101,328)				B053
CAP	OPP Rider Hedge	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/05/2011	11/15/2023	11/15/2023	Maturity		12,000,000	SOFR10YR 3.735%	1,154,400			(79,240)			66,055		(84,178)				B053
CAP	OPP Rider Hedge	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/05/2011	11/15/2023	11/15/2023	Maturity		24,000,000	SOFR	1,334,400			(97,303)			95,862		(97,303)				B053
0179999999. Subtotal - Purchased Options - Hedging Other - Caps												3,878,400			(242,182)		XXX	218,559		(282,809)				XXX
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/27/2013	10/15/2034	05/01/2023	Termination		750,000,000	3ML / (8%)	13,500,000		510,000	(384,433)			669,996		(384,433)	(1,197,523)			B053
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/11/2022	08/15/2030	07/21/2023	Termination		750,000,000	SOFR / (4.35%)	2,493,750		50,000				(3,377,470)			(2,443,750)			B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK PT3QB789TSUIDF371261	07/22/2022	11/29/2030	09/01/2023	Termination		350,000,000	SOFR / (4.5%)	1,850,625		1,050,000				(1,466,908)			(800,625)			B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/16/2022	08/21/2030	07/21/2023	Termination		700,000,000	SOFR / (4.3%)	2,310,000		135,000				(3,674,644)			(2,175,000)			B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/27/2013	07/17/2033	05/01/2023	Termination		600,000,000	3ML / (7.5%)				(364,411)			543,392		(364,411)	(221,684)			B053
Swaption	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/14/2013	03/16/2033	03/16/2023	Termination		700,000,000	3ML / (8%)				(224,230)			224,227		(224,230)				B053
Swaption	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/05/2019	11/08/2033	11/08/2023	Termination		63,000,000	2.1% / (2.595%)			(2,541,310)	164,613			1,880,749		164,613	(2,541,310)			B053
Swaption	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/05/2019	11/08/2033	11/08/2023	Termination		63,000,000	1.11% / (0.24%)				(232,722)			183,218		(232,722)				B053
Swaption	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/05/2019	11/08/2053	11/06/2023	Termination		34,000,000	2.2% / (2.694%)			(2,870,050)	202,617			2,057,673		202,617	(2,870,050)			B053
Swaption	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/05/2019	11/08/2053	11/08/2023	Termination		34,000,000	1.21% / (0.34%)				(305,741)			205,350		(305,741)				B053
Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/18/2013	03/16/2033	03/16/2023	Termination		750,000,000	3ML / (8%)				(247,985)			247,982		(247,985)				B053
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/02/2022	09/13/2030	07/21/2023	Termination		500,000,000	SOFR / (4.25%)			510,000				(3,092,347)			(1,365,000)			B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK PT3QB789TSUIDF371261	07/28/2022	12/19/2033	12/19/2023	Termination		350,000,000	SOFR / (4.25%)							(3,244,500)			(2,257,500)			B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/21/2013	03/15/2034	05/01/2023	Expiration		750,000,000	3ML / (7.5%)			112,500	(478,532)			938,507		(478,532)	(1,151,623)			B053
Swaption	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/03/2013	12/15/2033	05/01/2023	Termination		700,000,000	3ML / (7.75%)			35,000	(398,053)			830,396		(398,053)	(714,667)			B053
0209999999. Subtotal - Purchased Options - Hedging Other - Other												20,154,375		(3,008,860)	(2,268,877)		XXX	(7,074,379)		(2,268,877)	(17,738,731)			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												24,032,775		(3,008,860)	(2,511,059)		XXX	(6,855,819)		(2,551,686)	(17,738,731)			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps												3,878,400			(242,182)		XXX	218,559		(282,809)				XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other												20,154,375		(3,008,860)	(2,268,877)		XXX	(7,074,379)		(2,268,877)	(17,738,731)			XXX
0499999999. Total Purchased Options												24,032,775		(3,008,860)	(2,511,059)		XXX	(6,855,819)		(2,551,686)	(17,738,731)			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0989999999. Total Written Options																	XXX							XXX
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/07/2013	11/29/2023	11/29/2023	Maturity		7,843,800	USD 3.73% / (EUR 3.06%) GBP 1.625% / (USD 2.875%)			1,258,802	84,756			(1,440,303)			1,258,802			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE G2RNE8IBXP4R0TD8PU41	04/15/2019	12/15/2023	12/15/2023	Maturity		524,560,000				(16,580,273)	(6,508,234)			43,399,827	2,861		(16,580,273)			B021
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange														(15,321,472)	(6,423,479)		XXX	41,959,524	2,861		(15,321,472)			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(15,321,472)	(6,423,479)		XXX	41,959,524	2,861		(15,321,472)			XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
IR Swap	Fixed income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/24/2020	05/01/2023	05/01/2023	Maturity		130,000,000	5.75461% / (1.315%)				1,997,542			(1,989,438)						B037
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/20/2022	07/22/2032	03/27/2023	Termination		110,000,000	3ML / (1.4%)	1,886,500		18,296,112	903,233			(19,238,199)		(44,413)	16,538,202			B053
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/01/2022	08/15/2033	12/27/2023	Maturity		250,000,000	2.373% / (SOFR)			(21,347,598)	(2,796,678)			21,565,703			(21,347,598)			B0311
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/12/2022	08/15/2042	12/28/2023	Maturity		225,000,000	2.745% / (SOFR)			(13,613,185)				11,338,730			(13,613,185)			B0311
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/12/2022	08/15/2052	12/28/2023	Maturity		110,000,000	2.5125% / (SOFR)			(10,594,899)				7,408,472			(10,594,899)			B0311
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/09/2022	09/13/2052	03/14/2023	Termination		75,000,000	3ML / (2.6%)	1,050,000		10,749,648	315,234			(10,908,230)		(6,995)	9,717,183			B053
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/16/2022	09/21/2032	03/14/2023	Termination		130,000,000	3ML / (1.7%)	1,844,700		20,767,352	835,325			(20,278,898)		(36,864)	19,011,024			B053
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/24/2022	10/26/2052	03/14/2023	Termination		65,000,000	3ML / (1.6%)			21,643,558	387,923			(22,500,629)			21,643,558			B053
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/08/2022	12/16/2047	12/28/2023	Maturity		150,000,000	2.7485% / (SOFR)			(10,469,381)				7,351,985			(10,469,381)			B0311
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/17/2023	08/21/2040	12/28/2023	Maturity		150,000,000	SOFR / (3.8382%)			(8,716,570)							(8,716,570)			B0311
IR Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/12/2023	10/16/2039	12/20/2023	Maturity		100,000,000	SOFR / (4.32789%)			(10,539,887)							(10,539,887)			B0311
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												4,781,200		(3,824,850)	1,642,579		XXX	(27,250,504)		(88,271)	(8,371,553)			XXX
Currency Swap	Fixed income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/26/2013	10/15/2023	10/15/2023	Maturity		2,307,300	USD 3.966% / (GBP 3.537%)			478,875	20,777			(495,896)			478,875			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/26/2013	10/15/2023	10/15/2023	Maturity		20,304,240	USD 3.966% / (GBP 3.537%)			4,214,096	182,841			(4,363,883)			4,214,096			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/26/2013	10/15/2023	10/15/2023	Maturity		769,100	USD 3.966% / (GBP 3.537%)			159,625	6,926			(165,299)			159,625			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/26/2013	10/15/2023	10/15/2023	Maturity		1,538,200	USD 3.966% / (GBP 3.537%)			319,250	13,852			(330,597)			319,250			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/06/2015	05/08/2023	05/08/2023	Maturity		1,603,400	USD 3.16% / (CAD 2.9525%)			106,114	2,187			(125,877)			106,114			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/06/2015	05/08/2023	05/08/2023	Maturity		5,211,050	USD 3.16% / (CAD 2.9525%)			344,870	7,107			(409,101)			344,870			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/06/2015	05/08/2023	05/08/2023	Maturity		32,869,700	USD 3.16% / (CAD 2.9525%)			2,175,334	44,828			(2,580,481)			2,175,334			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/06/2015	05/08/2023	05/08/2023	Maturity		1,603,400	USD 3.16% / (CAD 2.9525%)			106,114	2,187			(125,877)			106,114			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/06/2015	05/08/2023	05/08/2023	Maturity		6,012,750	USD 3.16% / (CAD 2.9525%)			397,927	8,200			(472,039)			397,927			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/06/2015	05/08/2023	05/08/2023	Maturity		3,206,800	USD 3.16% / (CAD 2.9525%)			212,228	4,373			(251,754)			212,228			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	12/15/2021	02/03/2029	05/18/2023	Maturity		3,970,500	USD 3% / (GBP 2.45%)			406,983	10,459			(468,570)			406,983			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	12/15/2021	02/03/2029	05/18/2023	Maturity		25,146,500	USD 3% / (GBP 2.45%)			2,577,560	66,242			(2,967,610)			2,577,560			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	12/15/2021	02/03/2029	05/18/2023	Maturity		9,264,500	USD 3% / (GBP 2.45%)			949,627	24,405			(1,093,330)			949,627			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/26/2022	09/01/2023	09/01/2023	Maturity		600,750,000	GBP 5.24504% / (USD %)			30,225,336	(2,765,241)			(96,478)	16,415		30,225,336			B020
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/02/2015	01/06/2023	01/06/2023	Maturity		2,255,200	USD 3.1% / (EUR 1.48%)			134,701	636			(120,762)			134,701			B023

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/02/2015	01/06/2023	01/06/2023	Maturity		3,100,900	USD 3.1% / (EUR 1.48%)			185,213	874			(166,048)			185,213			B023
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/02/2015	01/06/2023	01/06/2023	Maturity		281,900	USD 3.1% / (EUR 1.48%)			16,838	79			(15,095)			16,838			B023
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/15/2019	12/15/2023	12/15/2023	Maturity		262,280,000	GBP 1.625% / (USD 6.13054%)			(8,290,137)	(10,454,707)			29,341,185	1,430		(8,290,137)			B020
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/02/2016	06/27/2023	06/27/2023	Maturity		558,700	USD 3.05% / (EUR 1.08%)			11,200	5,438			(24,027)			11,200			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/02/2016	06/27/2023	06/27/2023	Maturity		1,676,100	USD 3.05% / (EUR 1.08%)			33,600	16,315			(72,081)			33,600			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/02/2016	06/27/2023	06/27/2023	Maturity		8,939,200	USD 3.05% / (EUR 1.08%)			179,200	87,014			(384,432)			179,200			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/02/2016	06/27/2023	06/27/2023	Maturity		558,700	USD 3.05% / (EUR 1.08%)			11,200	5,438			(24,027)			11,200			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/02/2016	06/27/2023	06/27/2023	Maturity		1,117,400	USD 3.05% / (EUR 1.08%)			22,400	10,877			(48,054)			22,400			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/18/2016	12/08/2023	12/08/2023	Maturity		423,760	USD 3.44% / (EUR 1.14%)			(6,980)	9,046			2,034			(6,980)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/18/2016	12/08/2023	12/08/2023	Maturity		1,800,980	USD 3.44% / (EUR 1.14%)			(29,666)	38,446			8,645			(29,666)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/18/2016	12/08/2023	12/08/2023	Maturity		7,733,620	USD 3.44% / (EUR 1.14%)			(127,389)	165,090			37,121			(127,389)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/18/2016	12/08/2023	12/08/2023	Maturity		635,640	USD 3.44% / (EUR 1.14%)			(10,470)	13,569			3,051			(10,470)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/18/2016	12/08/2023	12/08/2023	Maturity		1,800,980	USD 3.44% / (EUR 1.14%)			(29,666)	38,446			8,645			(29,666)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/18/2016	12/08/2023	12/08/2023	Maturity		635,640	USD 3.44% / (EUR 1.14%)			(10,470)	13,569			3,051			(10,470)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/03/2017	09/06/2023	09/06/2023	Maturity		4,148,200	USD 3.159% / (EUR 1.05%)			400,399	62,412			(406,983)			400,399			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/03/2017	09/06/2023	09/06/2023	Maturity		24,296,600	USD 3.159% / (EUR 1.05%)			2,345,195	365,553			(2,383,758)			2,345,195			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/22/2013	05/02/2023	05/02/2023	Maturity		1,339,511	USD 2.954% / (JPY 1.05%)			364,973	9,918			(319,519)			364,973			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/22/2013	05/02/2023	05/02/2023	Maturity		12,085,809	USD 2.954% / (JPY 1.05%)			3,292,990	89,485			(2,882,878)			3,292,990			B023
Currency Swap	Fixed income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/09/2014	07/17/2023	07/17/2023	Maturity		25,451,050	USD 4.1% / (GBP 4.08%)			5,697,977	124,508			(7,184,493)			5,697,977			B023
Currency Swap	Fixed income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/09/2014	07/17/2023	07/17/2023	Maturity		2,865,350	USD 4.1% / (GBP 4.08%)			641,494	14,017			(808,850)			641,494			B023
Currency Swap	Fixed income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/09/2014	07/17/2023	07/17/2023	Maturity		9,438,800	USD 4.1% / (GBP 4.08%)			2,113,157	46,175			(2,664,448)			2,113,157			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2023	07/19/2023	Maturity		1,142,200	USD 3.112% / (EUR 0.98%)			23,100	13,486			(73,621)			23,100			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2023	07/19/2023	Maturity		571,100	USD 3.112% / (EUR 0.98%)			11,550	6,743			(36,811)			11,550			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2023	07/19/2023	Maturity		571,100	USD 3.112% / (EUR 0.98%)			11,550	6,743			(36,811)			11,550			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2023	07/19/2023	Maturity		2,855,500	USD 3.112% / (EUR 0.98%)			57,749	33,715			(184,053)			57,749			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2023	07/19/2023	Maturity		1,142,200	USD 3.112% / (EUR 0.98%)			23,100	13,486			(73,621)			23,100			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/31/2018	11/01/2023	11/01/2023	Maturity		1,297,000	USD 4.135% / (GBP 2.53%)			84,600	18,665			(102,798)			84,600			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/31/2018	11/01/2023	11/01/2023	Maturity		5,188,000	USD 4.135% / (GBP 2.53%)			320,557	74,661			(411,191)			338,398			B023
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange														50,151,901	(11,541,158)		XXX	(2,967,419)	17,846		50,169,742			XXX
INF SWAP	LTC Inflation Swap	D1	Inflation	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	12/13/2013	12/31/2023	12/31/2023	Maturity		6,000,000	CPU / (2.456%)				74,247			(3,399)						B070
1159999999. Subtotal - Swaps - Hedging Other - Other															74,247		XXX	(3,399)						XXX
1169999999. Subtotal - Swaps - Hedging Other												4,781,200		46,327,051	(9,824,332)		XXX	(30,221,322)	17,846	(88,271)	41,798,189			XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate												4,781,200		(3,824,850)	1,642,579		XXX	(27,250,504)		(88,271)	(8,371,553)			XXX

SCHEDULE DB - PART A - SECTION 2

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

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1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange														34,830,430	(17,964,636)		XXX	38,992,105	20,707		34,848,271			XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other															74,247		XXX	(3,399)						XXX
1409999999. Total Swaps												4,781,200		31,005,579	(16,247,810)		XXX	11,738,202	20,707	(88,271)	26,476,717			XXX
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/16/2022	06/02/2023	06/02/2023	Maturity		37,893,434	Currency Forward; Long: USD Short: CAD			1,447,304				(282,434)						B022
Currency Forward	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/17/2023	06/02/2023	06/02/2023	Maturity		36,452,909	Currency Forward; Long: CAD Short: USD			(6,778)				(6,778)						B022
Currency Forward	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/17/2023	09/08/2023	09/08/2023	Maturity		35,775,509	Currency Forward; Long: USD Short: CAD			570,697				(598,032)			1,141,395			B022
Currency Forward	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/15/2023	11/17/2023	11/17/2023	Maturity		38,032,130	Currency Forward; Long: CAD Short: USD			(158,860)				(158,860)						B022
Currency Forward	Fixed income Portfolio	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	11/15/2022	11/17/2023	11/17/2023	Maturity		39,401,999	Currency Forward; Long: USD Short: CAD			1,528,729				504,530						B022
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														3,381,092			XXX	(541,575)			1,141,395			XXX
Currency Forward	Fixed income Portfolio	D1	Currency	BNP PARIBAS ROMUUISFPU8MPR08K5P83	07/21/2023	07/28/2023	07/28/2023	Maturity		63,984	Currency Forward; Long: HKD Short: USD			140							140			B020
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2022	04/13/2023	04/13/2023	Maturity		56,595,000	Currency Forward; Long: USD Short: EUR			1,357,490				(2,828,367)			1,357,490			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/24/2022	03/23/2023	03/23/2023	Maturity		56,180,000	Currency Forward; Long: USD Short: EUR			1,730,021				(2,496,576)			1,730,021			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/02/2022	11/03/2023	11/03/2023	Maturity		15,519,516	Currency Forward; Long: USD Short: CAD			890,543				(676,721)			890,543			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/02/2022	11/03/2023	11/03/2023	Maturity		11,639,637	Currency Forward; Long: USD Short: CAD			667,907				(507,541)			667,907			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/05/2022	07/14/2023	07/14/2023	Maturity		32,603,100	Currency Forward; Long: USD Short: EUR			(1,124,395)				(193,482)			(1,124,395)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/05/2022	07/14/2023	07/14/2023	Maturity		38,036,950	Currency Forward; Long: USD Short: EUR			(1,311,795)				(225,729)			(1,311,795)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/09/2022	07/14/2023	07/14/2023	Maturity		1,083,300	Currency Forward; Long: USD Short: EUR			(40,950)				(3,071)			(40,950)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/09/2022	07/14/2023	07/14/2023	Maturity		8,666,400	Currency Forward; Long: USD Short: EUR			(327,599)				(24,568)			(327,599)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/09/2022	07/14/2023	07/14/2023	Maturity		38,998,800	Currency Forward; Long: USD Short: EUR			(1,474,194)				(110,558)			(1,474,194)			B024

SCHEDULE DB - PART A - SECTION 2

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

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Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/09/2022	07/14/2023	07/14/2023	Maturity		3,249,900	Currency Forward; Long: USD Short: EUR			(122,850)				(9,213)			(122,850)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2022	05/26/2023	05/26/2023	Maturity		54,535,000	Currency Forward; Long: USD Short: EUR			1,007,483				(660,533)			1,007,483			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023	09/15/2023	Maturity		1,038,158	Currency Forward; Long: USD Short: GBP			19,218				(43,033)			19,218			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023	09/15/2023	Maturity		207,631	Currency Forward; Long: USD Short: GBP			3,844				(8,607)			3,844			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023	09/15/2023	Maturity		9,192,426	Currency Forward; Long: USD Short: GBP			170,170				(381,034)			170,170			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023	09/15/2023	Maturity		283,135	Currency Forward; Long: USD Short: GBP			5,241				(11,736)			5,241			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023	09/15/2023	Maturity		320,885	Currency Forward; Long: USD Short: GBP			5,940				(13,301)			5,940			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023	09/15/2023	Maturity		94,379	Currency Forward; Long: USD Short: GBP			1,747				(3,912)			1,747			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023	09/15/2023	Maturity		5,266,297	Currency Forward; Long: USD Short: GBP			97,490				(218,293)			97,490			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023	09/15/2023	Maturity		2,321,701	Currency Forward; Long: USD Short: GBP			42,979				(96,237)			42,979			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023	09/15/2023	Maturity		151,004	Currency Forward; Long: USD Short: GBP			2,795				(6,259)			2,795			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023	09/15/2023	Maturity		112,876	Currency Forward; Long: USD Short: EUR			(5,873)				7,456			(5,873)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023	09/15/2023	Maturity		22,548	Currency Forward; Long: USD Short: EUR			(1,173)				1,489			(1,173)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023	09/15/2023	Maturity		999,732	Currency Forward; Long: USD Short: EUR			(52,012)				66,033			(52,012)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023	09/15/2023	Maturity		30,728	Currency Forward; Long: USD Short: EUR			(1,599)				2,030			(1,599)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023	09/15/2023	Maturity		34,853	Currency Forward; Long: USD Short: EUR			(1,813)				2,302			(1,813)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023	09/15/2023	Maturity		10,243	Currency Forward; Long: USD Short: EUR			(533)				677			(533)			B024

SCHEDULE DB - PART A - SECTION 2

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Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/07/2022	09/15/2023	09/15/2023	Maturity		572,699	Currency Forward; Long: USD Short: EUR			(29,796)				37,827			(29,796)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/07/2022	09/15/2023	09/15/2023	Maturity		252,494	Currency Forward; Long: USD Short: EUR			(13,136)				16,677			(13,136)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/07/2022	09/15/2023	09/15/2023	Maturity		16,361	Currency Forward; Long: USD Short: EUR			(851)				1,081			(851)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/04/2023	01/09/2023	01/09/2023	Maturity		4,728,965	Currency Forward; Long: EUR Short: USD			67,651							67,651			B021
Currency Forward	Fixed income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/07/2022	03/09/2023	03/09/2023	Maturity		55,388,000	Currency Forward; Long: USD Short: EUR			2,542,983				(1,767,100)			2,542,983			B024
Currency Forward	Fixed income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/08/2022	02/09/2023	02/09/2023	Maturity		55,430,000	Currency Forward; Long: USD Short: EUR			1,619,982				(1,918,325)			1,619,982			B024
Currency Forward	Fixed income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/26/2022	10/26/2023	10/26/2023	Maturity		55,190,000	Currency Forward; Long: USD Short: EUR			2,475,020				(883,620)			2,475,020			B024
Currency Forward	Fixed income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/19/2023	04/25/2023	04/25/2023	Maturity		63,702	Currency Forward; Long: HKD Short: USD			(7)							(7)			B020
Currency Forward	Fixed income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/18/2023	05/23/2023	05/23/2023	Maturity		3,746,035	Currency Forward; Long: USD Short: GBP			(8,614)							(8,614)			B023
Currency Forward	Fixed income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/18/2023	05/23/2023	05/23/2023	Maturity		23,724,887	Currency Forward; Long: USD Short: GBP			(54,554)							(54,554)			B023
Currency Forward	Fixed income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/18/2023	05/23/2023	05/23/2023	Maturity		8,740,748	Currency Forward; Long: USD Short: GBP			(20,099)							(20,099)			B023
Currency Forward	Fixed income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	11/30/2023	12/07/2023	12/07/2023	Maturity		2,999,625	Currency Forward; Long: GBP Short: USD			(13,064)							(13,064)			B021
Currency Forward	Fixed income Portfolio	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/26/2023	05/04/2023	05/04/2023	Maturity		311,615	Currency Forward; Long: NOK Short: USD			(3,877)							(3,877)			B021
Currency Forward	Fixed income Portfolio	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/07/2023	06/16/2023	06/16/2023	Maturity		394,737	Currency Forward; Long: NOK Short: USD			16,957							16,957			B021
Currency Forward	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/18/2022	09/15/2023	09/15/2023	Maturity		306,574	Currency Forward; Long: GBP Short: USD			8,790				(902)			8,790			B024
Currency Forward	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/18/2022	09/15/2023	09/15/2023	Maturity		61,315	Currency Forward; Long: GBP Short: USD			1,758				(180)			1,758			B024
Currency Forward	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/18/2022	09/15/2023	09/15/2023	Maturity		2,714,578	Currency Forward; Long: GBP Short: USD			77,829				(7,986)			77,829			B024

SCHEDULE DB - PART A - SECTION 2

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Currency Forward	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/18/2022	09/15/2023	09/15/2023	Maturity		83,611	Currency Forward; Long: GBP Short: USD			2,397				(246)			2,397			B024
Currency Forward	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/18/2022	09/15/2023	09/15/2023	Maturity		94,759	Currency Forward; Long: GBP Short: USD			2,717				(279)			2,717			B024
Currency Forward	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/18/2022	09/15/2023	09/15/2023	Maturity		27,871	Currency Forward; Long: GBP Short: USD			799				(82)			799			B024
Currency Forward	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/18/2022	09/15/2023	09/15/2023	Maturity		1,555,169	Currency Forward; Long: GBP Short: USD			44,588				(4,575)			44,588			B024
Currency Forward	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/18/2022	09/15/2023	09/15/2023	Maturity		685,612	Currency Forward; Long: GBP Short: USD			19,657				(2,017)			19,657			B024
Currency Forward	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/18/2022	09/15/2023	09/15/2023	Maturity		44,593	Currency Forward; Long: GBP Short: USD			1,279				(131)			1,279			B024
Currency Forward	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/11/2023	11/03/2023	11/03/2023	Maturity		7,471,608	Currency Forward; Long: CAD Short: USD			(157,122)							(157,122)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/11/2023	11/03/2023	11/03/2023	Maturity		2,988,643	Currency Forward; Long: CAD Short: USD			(62,849)							(62,849)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/11/2023	04/21/2023	04/21/2023	Maturity		54,066,500	Currency Forward; Long: USD Short: EUR			(801,017)							(801,017)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/17/2023	10/23/2023	10/23/2023	Maturity		47,016,200	Currency Forward; Long: USD Short: EUR			1,309,349							1,309,349			B024
Currency Forward	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/17/2023	05/26/2023	05/26/2023	Maturity		54,250,000	Currency Forward; Long: EUR Short: USD			(722,483)							(722,483)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/17/2023	10/23/2023	10/23/2023	Maturity		54,670,000	Currency Forward; Long: USD Short: EUR			1,522,499							1,522,499			B024
Currency Forward	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/28/2023	06/30/2023	06/30/2023	Maturity		452,046	Currency Forward; Long: CAD Short: USD			1,384							1,384			B021
Currency Forward	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/03/2022	01/13/2023	01/13/2023	Maturity		56,105,500	Currency Forward; Long: USD Short: EUR			1,958,020				(2,700,259)			1,958,020			B024
Currency Forward	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/26/2023	10/03/2023	10/03/2023	Maturity		1,356,191	Currency Forward; Long: GBP Short: USD			(11,853)							(11,853)			B021
Currency Forward	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/19/2023	10/26/2023	10/26/2023	Maturity		53,007,055	Currency Forward; Long: EUR Short: USD			(292,075)							(292,075)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/25/2023	11/03/2023	11/03/2023	Maturity		7,256,911	Currency Forward; Long: CAD Short: USD			57,575							57,575			B024

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/25/2023	11/03/2023	11/03/2023	Maturity		7,982,602	Currency Forward; Long: CAD Short: USD			63,333							63,333			B024
Currency Forward	Fixed income Portfolio	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	06/26/2023	06/30/2023	06/30/2023	Maturity		974,357	Currency Forward; Long: CAD Short: USD			(7,139)							(7,139)			B021
Currency Forward	Fixed income Portfolio	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	06/26/2023	06/30/2023	06/30/2023	Maturity		456,552	Currency Forward; Long: CAD Short: USD			(3,345)							(3,345)			B021
Currency Forward	Fixed income Portfolio	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	06/28/2023	06/30/2023	06/30/2023	Maturity		452,182	Currency Forward; Long: USD Short: CAD			(1,247)							(1,247)			B021
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	10/12/2022	05/19/2023	05/19/2023	Maturity		42,369,190	Currency Forward; Long: USD Short: EUR			(4,014,900)				3,859,388			(4,014,900)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	11/10/2022	03/17/2023	03/17/2023	Maturity		10,472,799	Currency Forward; Long: USD Short: EUR			(385,612)				463,880			(385,612)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/07/2022	06/16/2023	06/16/2023	Maturity		53,327,000	Currency Forward; Long: USD Short: EUR			(1,300,495)				586,191			(1,300,495)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		213,884	Currency Forward; Long: USD Short: EUR			(5,586)				1,109			(5,586)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		42,777	Currency Forward; Long: USD Short: EUR			(1,117)				222			(1,117)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		1,978,427	Currency Forward; Long: USD Short: EUR			(51,671)				10,255			(51,671)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		53,471	Currency Forward; Long: USD Short: EUR			(1,397)				277			(1,397)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		64,165	Currency Forward; Long: USD Short: EUR			(1,676)				333			(1,676)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		10,694	Currency Forward; Long: USD Short: EUR			(279)				55			(279)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		1,133,585	Currency Forward; Long: USD Short: EUR			(29,606)				5,876			(29,606)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		491,933	Currency Forward; Long: USD Short: EUR			(12,848)				2,550			(12,848)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		32,083	Currency Forward; Long: USD Short: EUR			(838)				166			(838)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		4,491,564	Currency Forward; Long: USD Short: EUR			(117,307)				23,283			(117,307)			B024

SCHEDULE DB - PART A - SECTION 2

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

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Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		1,796,626	Currency Forward; Long: USD Short: EUR			(46,923)				9,313			(46,923)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		21,377,706	Currency Forward; Long: USD Short: EUR			(558,327)				110,815			(558,327)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		1,176,362	Currency Forward; Long: USD Short: EUR			(30,723)				6,098			(30,723)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		561,071	Currency Forward; Long: USD Short: GBP			(9,260)				(6,222)			(9,260)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		109,775	Currency Forward; Long: USD Short: GBP			(1,812)				(1,217)			(1,812)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		5,037,444	Currency Forward; Long: USD Short: GBP			(83,138)				(55,865)			(83,138)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		146,366	Currency Forward; Long: USD Short: GBP			(2,416)				(1,623)			(2,416)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		170,761	Currency Forward; Long: USD Short: GBP			(2,818)				(1,894)			(2,818)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		48,789	Currency Forward; Long: USD Short: GBP			(805)				(541)			(805)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		2,878,539	Currency Forward; Long: USD Short: GBP			(47,507)				(31,923)			(47,507)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		1,268,509	Currency Forward; Long: USD Short: GBP			(20,935)				(14,068)			(20,935)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	12/16/2022	04/21/2023	04/21/2023	Maturity		73,183	Currency Forward; Long: USD Short: GBP			(1,208)				(812)			(1,208)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	02/07/2023	04/21/2023	04/21/2023	Maturity		53,902,500	Currency Forward; Long: USD Short: EUR			(965,017)							(965,017)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	03/07/2023	07/21/2023	07/21/2023	Maturity		53,294,500	Currency Forward; Long: USD Short: EUR			(2,272,972)							(2,272,972)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	03/15/2023	07/21/2023	07/21/2023	Maturity		10,848,210	Currency Forward; Long: USD Short: EUR			(487,554)							(487,554)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	03/21/2023	07/21/2023	07/21/2023	Maturity		54,215,000	Currency Forward; Long: USD Short: EUR			(1,352,472)							(1,352,472)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/11/2023	08/04/2023	08/04/2023	Maturity		54,853,500	Currency Forward; Long: USD Short: EUR			(261,503)							(261,503)			B024

SCHEDULE DB - PART A - SECTION 2

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

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Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		176,173	Currency Forward; Long: USD Short: EUR			(1,643)							(1,643)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		35,235	Currency Forward; Long: USD Short: EUR			(329)							(329)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		1,629,598	Currency Forward; Long: USD Short: EUR			(15,199)							(15,199)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		44,043	Currency Forward; Long: USD Short: EUR			(411)							(411)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		52,852	Currency Forward; Long: USD Short: EUR			(493)							(493)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		8,809	Currency Forward; Long: USD Short: EUR			(82)							(82)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		933,716	Currency Forward; Long: USD Short: EUR			(8,708)							(8,708)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		405,197	Currency Forward; Long: USD Short: EUR			(3,779)							(3,779)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		26,426	Currency Forward; Long: USD Short: EUR			(246)							(246)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		458,578	Currency Forward; Long: USD Short: GBP			(14,137)							(14,137)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		89,722	Currency Forward; Long: USD Short: GBP			(2,766)							(2,766)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		4,117,230	Currency Forward; Long: USD Short: GBP			(126,922)							(126,922)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		119,629	Currency Forward; Long: USD Short: GBP			(3,688)							(3,688)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		139,567	Currency Forward; Long: USD Short: GBP			(4,302)							(4,302)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		39,876	Currency Forward; Long: USD Short: GBP			(1,229)							(1,229)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		2,352,703	Currency Forward; Long: USD Short: GBP			(72,527)							(72,527)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		1,036,784	Currency Forward; Long: USD Short: GBP			(31,961)							(31,961)			B024

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		59,814	Currency Forward; Long: USD Short: GBP			(1,844)							(1,844)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	10/23/2023	10/23/2023	Maturity		55,285,250	Currency Forward; Long: USD Short: EUR			2,137,749							2,137,749			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	10/23/2023	10/23/2023	Maturity		55,285,250	Currency Forward; Long: USD Short: EUR			2,137,749							2,137,749			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		4,624,956	Currency Forward; Long: USD Short: EUR			(42,712)							(42,712)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		1,849,982	Currency Forward; Long: USD Short: EUR			(17,085)							(17,085)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		22,012,588	Currency Forward; Long: USD Short: EUR			(203,287)							(203,287)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	04/19/2023	07/21/2023	07/21/2023	Maturity		1,211,298	Currency Forward; Long: USD Short: EUR			(11,186)							(11,186)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	07/25/2023	08/01/2023	08/01/2023	Maturity		320,500	Currency Forward; Long: GBP Short: USD			(1,475)							(1,475)			B020
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	08/01/2023	08/04/2023	08/04/2023	Maturity		54,887,500	Currency Forward; Long: EUR Short: USD			227,503							227,503			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	09/12/2023	09/19/2023	09/19/2023	Maturity		824,263	Currency Forward; Long: AUD Short: USD			5,194							5,194			B021
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	10/17/2023	10/23/2023	10/23/2023	Maturity		52,856,800	Currency Forward; Long: EUR Short: USD			290,701							290,701			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	10/17/2023	10/23/2023	10/23/2023	Maturity		52,856,800	Currency Forward; Long: EUR Short: USD			290,701							290,701			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	10/18/2023	10/23/2023	10/23/2023	Maturity		45,388,740	Currency Forward; Long: EUR Short: USD			318,111							318,111			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	10/18/2023	10/23/2023	10/23/2023	Maturity		52,780,605	Currency Forward; Long: EUR Short: USD			366,896							366,896			B024
1439999999. Subtotal - Forwards - Hedging Other														4,269,532			XXX	(10,703,256)			4,269,532			XXX
Bond Forward	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/19/2021	10/16/2023	10/13/2023	Termination		250,000,000	107.839544			(124,563,334)	3,874,952						(124,563,334)			B0311
Bond Forward	Fixed Income Security	D1	Duration	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/26/2021	03/27/2023	03/27/2023	Maturity		200,000,000	86.250165			(43,632,813)	739,851						(43,632,813)			B0311
Bond Forward	Fixed Income Security	D1	Duration	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/07/2021	07/17/2023	07/14/2023	Termination		300,000,000	105.989443			(109,125,930)	3,219,534						(109,125,930)			B0311
Bond Forward	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	07/06/2021	07/07/2023	07/06/2023	Termination		250,000,000	104.504826			(91,132,815)	2,588,810						(91,132,815)			B0311
Bond Forward	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	08/09/2021	11/28/2023	10/27/2023	Termination		250,000,000	105.454772			(124,359,660)	4,053,414						(124,359,660)			B0311
Bond Forward	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFX09	03/09/2022	03/15/2023	03/14/2023	Termination		250,000,000	92.927785			(60,937,500)	425,582						(60,937,500)			B0311
1449999999. Subtotal - Forwards - Replication														(553,752,051)	14,902,142		XXX				(553,752,051)			XXX
1479999999. Subtotal - Forwards														(546,101,427)	14,902,142		XXX	(11,244,831)			(548,341,125)			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(11,940,380)	(6,423,479)		XXX	41,417,949	2,861		(14,180,077)			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												28,813,975		47,587,723	(12,335,391)		XXX	(47,780,397)	17,846	(2,639,957)	28,328,991			XXX
1719999999. Subtotal - Replication														(553,752,051)	14,902,142		XXX				(553,752,051)			XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												28,813,975		(518,104,708)	(3,856,727)		XXX	(6,362,449)	20,707	(2,639,957)	(539,603,138)			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0020	Convert Foreign MTN to Floating USD
0021	Convert Foreign MTN to Fixed USD
0022	Hedge Net Investment in Foreign Subsidiary
0023	Convert Foreign Bonds to Fixed USD
0024	Hedge FX Exposure on Equity Investment
0031	Convert Assets to Fixed/Float
0037	Swap Fixed to Floating Liabilities
0053	Hedge Bond Portfolio Against Rise in Interest Rates
0070	Hedge inflation Linked Benefits
0311	Duration Management Hedges

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FVH4	1	100,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	11/30/2023	106.8750	108.7719	86	86				1,898	1,898	873	B0311	1,000
FVH4	4	400,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	12/14/2023	108.5219	108.7719	344	344				1,000	1,000	3,491	B0311	1,000
TUH4	2,445	489,000,000	Mar-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	101.8832	102.9563	(98,911)	(98,911)				5,251,078	5,251,078	4,023,835	B0311	2,000
TUH4	8	1,600,000	Mar-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	102.0293	102.9563	1,000	1,000				14,844	14,844	13,963	B0311	2,000
TYH4	2	200,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	109.4260	112.8906						6,929	6,929	1,745	B0311	1,000
USH4	25	2,500,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	116.2563	124.9375	(4,688)	(4,688)				216,992	216,992	21,816	B0311	1,000
USH4	1	100,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/30/2023	116.4375	124.9375	(188)	(188)				8,500	8,500	873	B0311	1,000
WNH4	5	500,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/11/2023	126.6563	133.5938	(2,656)	(2,656)				34,688	34,688	4,114	B0311	1,000
WNH4	50	5,000,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/14/2023	132.8438	133.5938	(26,563)	(26,563)				37,500	37,500	41,144	B0311	1,000
WNH4	250	25,000,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/28/2023	134.2188	133.5938	(132,813)	(132,813)				(156,250)	(156,250)	205,718	B0311	1,000
WNH4	75	7,500,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/29/2023	133.0898	133.5938	37,795	37,795				37,795	37,795	61,715	B0311	1,000
1539999999. Subtotal - Long Futures - Hedging Other												(226,593)	(226,593)				5,454,974	5,454,974	4,379,286	XXX	XXX
1579999999. Subtotal - Long Futures												(226,593)	(226,593)				5,454,974	5,454,974	4,379,286	XXX	XXX
FVH4	930	93,000,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	106.2566	108.7719	(79,924)	(79,924)				(2,340,708)	(2,340,708)	765,269	B0311	1,000
TYH4	3,450	345,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	109.0339	112.8906						(13,305,615)	(13,305,615)	2,838,902	B0311	1,000
TYH4	100	10,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/14/2023	112.6875	112.8906						(20,313)	(20,313)	82,287	B0311	1,000
TYH4	500	50,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/29/2023	112.6875	112.8906	(101,565)	(101,565)				(101,565)	(101,565)	411,435	B0311	1,000
UXYH4	25	2,500,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	113.1401	118.0156	2,344	2,344				(121,889)	(121,889)	21,816	B0311	1,000
UXYH4	4	400,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/14/2023	117.5625	118.0156	375	375				(1,813)	(1,813)	3,491	B0311	1,000
WNH4	1	100,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	12/14/2023	133.2188	133.5938	531	531				(375)	(375)	873	B0311	1,000
1609999999. Subtotal - Short Futures - Hedging Other												(178,239)	(178,239)				(15,892,277)	(15,892,277)	4,124,073	XXX	XXX
1649999999. Subtotal - Short Futures												(178,239)	(178,239)				(15,892,277)	(15,892,277)	4,124,073	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(404,832)	(404,832)				(10,437,304)	(10,437,304)	8,503,359	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(404,832)	(404,832)				(10,437,304)	(10,437,304)	8,503,359	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank Of Scotland			

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank Of Scotland			
Royal Bank of Canada	224,298	(629,130)	(404,832)
Goldman Sachs International			
Total Net Cash Deposits	224,298	(629,130)	(404,832)

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0311	Duration Management Hedges

SCHEDULE DB - PART B - SECTION 2

Future 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
FVU3	2	200,000	Sep-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	05/23/2023	109.1700	07/27/2023	106.6600	Sale	(5,021)	(5,021)			B0311	1,000
FVU3	5	500,000	Sep-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	05/23/2023	109.1700	08/23/2023	106.0200	Sale	(11,838)	(11,838)			B0311	1,000
FVU3	2	200,000	Sep-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	05/31/2023	109.0700	08/23/2023	106.0200	Sale	(4,735)	(4,735)			B0311	1,000
FVU3	2	200,000	Sep-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	06/30/2023	107.1700	08/23/2023	106.0200	Sale	(4,735)	(4,735)			B0311	1,000
FVU3	2	200,000	Sep-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	07/31/2023	106.9300	08/23/2023	106.0200	Sale	(4,735)	(4,735)			B0311	1,000
FVZ3	4	400,000	Dec-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	08/23/2023	106.5200	10/04/2023	104.9100	Sale	(6,438)	(6,438)			B0311	1,000
FVZ3	9	900,000	Dec-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	08/23/2023	106.5200	11/10/2023	105.0000	Sale	(9,055)	(9,055)			B0311	1,000
FVZ3	3	300,000	Dec-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	08/28/2023	106.2900	11/10/2023	105.0000	Sale	(3,018)	(3,018)			B0311	1,000
FVZ3	3	300,000	Dec-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	10/17/2023	104.2100	11/10/2023	105.0000	Sale	(3,018)	(3,018)			B0311	1,000
TUH3	4,945	989,000,000	Mar-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	11/21/2022	102.4400	02/22/2023	101.8900	Sale	(5,451,764)	(5,451,764)			B0311	2,000
TUH3	6	1,200,000	Mar-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	12/07/2022	102.8700	01/25/2023	102.9800	Sale	(839)	(839)			B0311	2,000
TUH3	17	3,400,000	Mar-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	01/19/2023	103.1200	01/25/2023	102.9800	Sale	(2,377)	(2,377)			B0311	2,000
TUH3	6	1,200,000	Mar-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	01/19/2023	103.1200	02/01/2023	103.0000	Sale	(1,340)	(1,340)			B0311	2,000
TUH3	4	800,000	Mar-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	02/02/2023	103.0600	02/22/2023	101.8900	Sale	(9,411)	(9,411)			B0311	2,000
TUH4	200	40,000,000	Mar-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	101.8800	12/15/2023	102.6900	Sale	323,286	323,286			B0311	2,000
TUH4	200	40,000,000	Mar-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	101.8800	12/29/2023	102.9200	Sale	413,912	413,912			B0311	2,000
TUM3	1	200,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	102.1800	02/28/2023	101.8600	Sale	(641)	(641)			B0311	2,000
TUM3	3	600,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	102.1800	03/09/2023	101.6800	Sale	(3,000)	(3,000)			B0311	2,000
TUM3	500	100,000,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	102.1800	02/27/2023	101.8600	Sale	(320,315)	(320,315)			B0311	2,000
TUM3	300	60,000,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	102.1800	03/10/2023	102.3000	Sale	70,311	70,311			B0311	2,000
TUM3	100	20,000,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	102.1800	03/16/2023	103.1900	Sale	201,820	201,820			B0311	2,000
TUM3	300	60,000,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	102.1800	03/21/2023	103.1000	Sale	551,631	551,631			B0311	2,000
TUM3	100	20,000,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	102.1800	04/05/2023	103.8000	Sale	324,218	324,218			B0311	2,000
TUM3	500	100,000,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	102.1800	04/12/2023	103.3600	Sale	1,184,085	1,184,085			B0311	2,000
TUM3	300	60,000,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	102.1800	04/20/2023	102.9900	Sale	487,500	487,500			B0311	2,000
TUM3	500	100,000,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	102.1800	05/04/2023	103.6700	Sale	1,488,645	1,488,645			B0311	2,000
TUM3	200	40,000,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	102.1800	05/05/2023	103.3400	Sale	466,116	466,116			B0311	2,000
TUM3	2,145	429,000,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	102.1800	05/25/2023	102.8300	Sale	111,669	111,669			B0311	2,000
TUM3	1	200,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	03/16/2023	103.1100	05/22/2023	102.5200	Sale	(2,005)	(2,005)			B0311	2,000

SCHEDULE DB - PART B - SECTION 2

Future 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
TUM3	7	1,400,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	03/24/2023	104.0800	05/22/2023	102.5200	Sale	(14,034)	(14,034)			B0311	2,000
TUM3	3	600,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	03/31/2023	103.2100	05/22/2023	102.5200	Sale	(6,015)	(6,015)			B0311	2,000
TUM3	5	1,000,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	03/31/2023	103.2200	05/22/2023	102.5200	Sale	(10,024)	(10,024)			B0311	2,000
TUM3	2	400,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	04/17/2023	102.9700	05/22/2023	102.5200	Sale	(4,010)	(4,010)			B0311	2,000
TUM3	1	200,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	04/20/2023	103.0300	05/23/2023	102.4400	Sale	(1,428)	(1,428)			B0311	2,000
TUM3	2	400,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	04/28/2023	103.0800	05/23/2023	102.4400	Sale	(2,857)	(2,857)			B0311	2,000
TUM3	1	200,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	05/05/2023	103.3800	05/23/2023	102.4400	Sale	(1,428)	(1,428)			B0311	2,000
TUM3	1	200,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	05/15/2023	103.1700	05/23/2023	102.4400	Sale	(1,428)	(1,428)			B0311	2,000
TUU3	300	60,000,000	Sep-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	05/25/2023	102.8300	06/01/2023	103.0300	Sale	122,661	122,661			B0311	2,000
TUU3	1,845	369,000,000	Sep-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	05/25/2023	102.8300	08/24/2023	101.2800	Sale	(4,640,011)	(4,640,011)			B0311	2,000
TUU3	1	200,000	Sep-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	05/23/2023	103.0700	05/31/2023	102.9000	Sale	(347)	(347)			B0311	2,000
TUU3	2	400,000	Sep-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	05/23/2023	103.0700	07/31/2023	101.5500	Sale	(6,069)	(6,069)			B0311	2,000
TUU3	1	200,000	Sep-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	05/23/2023	103.0700	08/23/2023	101.3800	Sale	(3,378)	(3,378)			B0311	2,000
TUU3	8	1,600,000	Sep-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	07/27/2023	101.4600	08/24/2023	101.2800	Sale	(20,119)	(20,119)			B0311	2,000
TUU3	31	6,200,000	Sep-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	07/27/2023	101.4600	08/24/2023	101.2800	Sale	(77,962)	(77,962)			B0311	2,000
TUU3	329	65,800,000	Sep-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	07/27/2023	101.4700	08/24/2023	101.2800	Sale	(827,406)	(827,406)			B0311	2,000
TUU3	111	22,200,000	Sep-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	07/27/2023	101.4700	08/24/2023	101.2800	Sale	(279,155)	(279,155)			B0311	2,000
TUU3	21	4,200,000	Sep-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	07/27/2023	101.4800	08/24/2023	101.2800	Sale	(52,813)	(52,813)			B0311	2,000
TUZ3	2,345	469,000,000	Dec-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	101.7100	11/22/2023	101.4500	Sale	(841,145)	(841,145)			B0311	2,000
TUZ3	2	400,000	Dec-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	08/28/2023	101.6300	11/22/2023	101.5800	Sale	753	753			B0311	2,000
TUZ3	300	60,000,000	Dec-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	09/18/2023	101.4400	11/22/2023	101.4500	Sale	(107,609)	(107,609)			B0311	2,000
TUZ3	3	600,000	Dec-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	09/29/2023	101.3400	11/22/2023	101.5800	Sale	1,130	1,130			B0311	2,000
TUZ3	200	40,000,000	Dec-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	10/18/2023	101.0200	11/22/2023	101.4500	Sale	(71,739)	(71,739)			B0311	2,000
TUZ3	2	400,000	Dec-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	11/10/2023	101.2400	11/22/2023	101.5800	Sale	753	753			B0311	2,000
TYH3	3	300,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	112.8500	01/09/2023	114.5500	Sale	5,082	5,082			B0311	1,000
TYH3	2	200,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	112.8500	02/07/2023	113.3600	Sale	1,013	1,013			B0311	1,000
TYH3	2	200,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	112.8500	02/22/2023	111.3600	Sale	(4,838)	(4,838)			B0311	1,000
TYH3	1	100,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	12/06/2022	114.0900	02/22/2023	111.3600	Sale	(2,419)	(2,419)			B0311	1,000
TYH3	1	100,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	12/07/2022	114.7500	02/22/2023	111.3600	Sale	(2,419)	(2,419)			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future 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
TYH3	2	200,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/05/2023	113.0600	02/22/2023	111.3600	Sale	(4,838)	(4,838)			B0311	1,000
TYH3	2	200,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/09/2023	113.9700	02/22/2023	111.3600	Sale	(4,838)	(4,838)			B0311	1,000
TYH3	2	200,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	02/01/2023	114.5800	02/22/2023	111.3600	Sale	(4,838)	(4,838)			B0311	1,000
TYM3	4	400,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	111.8600	03/31/2023	114.8600	Sale	11,978	11,978			B0311	1,000
TYM3	1	100,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	111.8600	04/20/2023	114.7300	Sale	2,869	2,869			B0311	1,000
TYM3	3	300,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	111.8600	05/22/2023	113.4200	Sale	4,671	4,671			B0311	1,000
TYM3	1	100,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	111.8600	05/23/2023	113.4300	Sale	(241)	(241)			B0311	1,000
TYM3	3	300,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/28/2023	111.5600	05/23/2023	113.4300	Sale	(722)	(722)			B0311	1,000
TYM3	2	200,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	04/17/2023	114.3400	05/23/2023	113.4300	Sale	(481)	(481)			B0311	1,000
TYM3	2	200,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	04/28/2023	115.2200	05/23/2023	113.4300	Sale	(481)	(481)			B0311	1,000
TYM3	1	100,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	05/05/2023	115.8000	05/23/2023	113.4300	Sale	(241)	(241)			B0311	1,000
TYM3	1	100,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	05/15/2023	115.2700	05/23/2023	113.4300	Sale	(241)	(241)			B0311	1,000
TYU3	2	200,000	Sep-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	05/23/2023	114.2300	05/31/2023	114.4500	Sale	438	438			B0311	1,000
TYU3	5	500,000	Sep-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	05/23/2023	114.2300	08/23/2023	109.9400	Sale	(18,973)	(18,973)			B0311	1,000
TYU3	1	100,000	Sep-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	07/27/2023	111.2200	08/23/2023	109.9400	Sale	(3,795)	(3,795)			B0311	1,000
TYZ3	1	100,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/23/2023	110.3800	10/04/2023	107.1400	Sale	(3,242)	(3,242)			B0311	1,000
TYZ3	2	200,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/23/2023	110.3800	11/22/2023	109.0300	Sale	(2,702)	(2,702)			B0311	1,000
USH3	18	1,800,000	Mar-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	126.4700	02/22/2023	124.5400	Sale	(37,710)	(37,710)			B0311	1,000
USH3	1	100,000	Mar-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	12/12/2022	129.5600	02/22/2023	124.5400	Sale	(2,095)	(2,095)			B0311	1,000
USH3	30	3,000,000	Mar-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/25/2023	130.8800	02/17/2023	125.6300	Sale	(157,584)	(157,584)			B0311	1,000
USM3	18	1,800,000	Jun-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	125.6600	05/23/2023	126.6300	Sale	(15,051)	(15,051)			B0311	1,000
USM3	100	10,000,000	Jun-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	03/21/2023	130.0600	05/25/2023	125.9100	Sale	(465,469)	(465,469)			B0311	1,000
USM3	50	5,000,000	Jun-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	03/24/2023	132.4300	05/25/2023	125.9100	Sale	(232,734)	(232,734)			B0311	1,000
USM3	50	5,000,000	Jun-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	03/27/2023	130.5600	05/25/2023	125.9100	Sale	(232,734)	(232,734)			B0311	1,000
USM3	100	10,000,000	Jun-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	03/30/2023	130.1300	05/25/2023	125.9100	Sale	(465,469)	(465,469)			B0311	1,000
USM3	2	200,000	Jun-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	03/31/2023	131.0900	05/23/2023	126.6300	Sale	(1,672)	(1,672)			B0311	1,000
USM3	6	600,000	Jun-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	05/02/2023	131.6600	05/23/2023	126.6300	Sale	(5,017)	(5,017)			B0311	1,000
USU3	26	2,600,000	Sep-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	05/23/2023	126.8400	08/23/2023	120.1500	Sale	(173,915)	(173,915)			B0311	1,000
USZ3	26	2,600,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/23/2023	120.3200	11/22/2023	116.1900	Sale	(107,453)	(107,453)			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future 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 Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion 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 Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH3	130	13,000,000	Mar-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/21/2022	134.3500	01/04/2023	137.1900	Sale	360,949	360,949			B0311	1,000
WNH3	70	7,000,000	Mar-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/21/2022	134.5500	01/04/2023	137.1900	Sale	194,357	194,357			B0311	1,000
WNH3	90	9,000,000	Mar-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/21/2022	134.5500	01/25/2023	142.7700	Sale	739,616	739,616			B0311	1,000
WNH3	150	15,000,000	Mar-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/21/2022	134.5500	02/01/2023	144.5300	Sale	1,496,267	1,496,267			B0311	1,000
WNH3	50	5,000,000	Mar-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/21/2022	134.5500	02/13/2023	139.1300	Sale	228,745	228,745			B0311	1,000
WNH3	100	10,000,000	Mar-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/21/2022	134.5500	02/21/2023	134.6300	Sale	7,490	7,490			B0311	1,000
WNH3	190	19,000,000	Mar-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/21/2022	134.5500	02/22/2023	134.9400	Sale	(932,100)	(932,100)			B0311	1,000
WNH3	100	10,000,000	Mar-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/12/2023	143.1300	02/22/2023	134.9400	Sale	(490,579)	(490,579)			B0311	1,000
WNH3	150	15,000,000	Mar-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/13/2023	142.2300	02/22/2023	134.9400	Sale	(735,869)	(735,869)			B0311	1,000
WNH3	150	15,000,000	Mar-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/20/2023	142.0000	02/22/2023	134.9400	Sale	(735,869)	(735,869)			B0311	1,000
WNM3	200	20,000,000	Jun-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	135.5500	02/27/2023	135.2900	Sale	(52,042)	(52,042)			B0311	1,000
WNM3	200	20,000,000	Jun-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	135.5500	03/03/2023	135.6100	Sale	11,708	11,708			B0311	1,000
WNM3	100	10,000,000	Jun-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	135.5500	04/12/2023	142.2000	Sale	664,197	664,197			B0311	1,000
WNM3	50	5,000,000	Jun-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	135.5500	04/20/2023	139.5900	Sale	202,021	202,021			B0311	1,000
WNM3	40	4,000,000	Jun-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	135.5500	05/25/2023	133.5600	Sale	(273,829)	(273,829)			B0311	1,000
WNM3	50	5,000,000	Jun-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	03/10/2023	140.7800	05/25/2023	133.5600	Sale	(342,287)	(342,287)			B0311	1,000
WNM3	200	20,000,000	Jun-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	03/16/2023	140.9800	05/25/2023	133.5600	Sale	(1,369,147)	(1,369,147)			B0311	1,000
WNM3	100	10,000,000	Jun-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	03/21/2023	140.2600	05/25/2023	133.5600	Sale	(684,573)	(684,573)			B0311	1,000
WNM3	50	5,000,000	Jun-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	03/24/2023	142.6100	05/25/2023	133.5600	Sale	(342,287)	(342,287)			B0311	1,000
WNM3	100	10,000,000	Jun-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	03/27/2023	140.0600	05/25/2023	133.5600	Sale	(684,573)	(684,573)			B0311	1,000
WNU3	480	48,000,000	Sep-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	05/25/2023	134.0500	08/24/2023	126.1900	Sale	(3,772,502)	(3,772,502)			B0311	1,000
WNZ3	100	10,000,000	Dec-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	127.8100	09/22/2023	122.6600	Sale	(515,625)	(515,625)			B0311	1,000
WNZ3	50	5,000,000	Dec-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	127.8100	09/25/2023	119.5900	Sale	(410,938)	(410,938)			B0311	1,000
WNZ3	50	5,000,000	Dec-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	127.8100	09/26/2023	119.0900	Sale	(435,938)	(435,938)			B0311	1,000
WNZ3	100	10,000,000	Dec-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	127.8100	09/27/2023	118.3800	Sale	(943,750)	(943,750)			B0311	1,000
WNZ3	180	18,000,000	Dec-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	127.8100	09/28/2023	117.4300	Sale	(1,868,774)	(1,868,774)			B0311	1,000
WNZ3	30	3,000,000	Dec-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/29/2023	118.9900	11/01/2023	113.8400	Sale	(130,208)	(130,208)			B0311	1,000
WNZ3	20	2,000,000	Dec-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/02/2023	116.9700	11/01/2023	113.2700	Sale	(86,805)	(86,805)			B0311	1,000
WNZ3	30	3,000,000	Dec-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/02/2023	116.9700	11/08/2023	119.2500	Sale	84,563	84,563			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future 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 Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion 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 Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ3	20	2,000,000	Dec-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/04/2023	115.6300	11/08/2023	119.2500	Sale	56,375	56,375			B0311	1,000
WNZ3	80	8,000,000	Dec-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/04/2023	115.6300	11/10/2023	117.5400	Sale	121,258	121,258			B0311	1,000
WNZ3	100	10,000,000	Dec-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/10/2023	116.3100	11/10/2023	117.5400	Sale	151,572	151,572			B0311	1,000
WNZ3	20	2,000,000	Dec-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	11/02/2023	116.1400	11/10/2023	117.5400	Sale	30,314	30,314			B0311	1,000
WNZ3	80	8,000,000	Dec-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	11/02/2023	116.1400	11/15/2023	118.6300	Sale	198,450	198,450			B0311	1,000
1539999999. Subtotal - Long Futures - Hedging Other														(19,250,747)	(19,250,747)			XXX	XXX
1579999999. Subtotal - Long Futures														(19,250,747)	(19,250,747)			XXX	XXX
FVH3	100	10,000,000	Mar-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	107.9800	02/10/2023	107.9400	Sale	3,125	3,125			B0311	1,000
FVH3	200	20,000,000	Mar-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	107.9800	02/13/2023	107.8400	Sale	26,562	26,562			B0311	1,000
FVH3	4,180	418,000,000	Mar-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	107.9800	02/22/2023	106.9600	Sale	5,618,146	5,618,146			B0311	1,000
FVH3	2	200,000	Mar-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	12/13/2022	109.3500	01/05/2023	108.1600	Sale	2,368	2,368			B0311	1,000
FVH3	1	100,000	Mar-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	12/13/2022	109.3500	01/19/2023	110.0400	Sale	(691)	(691)			B0311	1,000
FVH3	4	400,000	Mar-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	12/13/2022	109.3500	01/24/2023	109.5800	Sale	(952)	(952)			B0311	1,000
FVH3	1	100,000	Mar-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	12/13/2022	109.3500	01/25/2023	109.6600	Sale	(308)	(308)			B0311	1,000
FVH3	2	200,000	Mar-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	12/13/2022	109.3500	02/01/2023	109.2700	Sale	165	165			B0311	1,000
FVH3	10	1,000,000	Mar-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	12/13/2022	109.3500	02/22/2023	106.9600	Sale	23,893	23,893			B0311	1,000
FVH3	200	20,000,000	Mar-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	01/04/2023	108.3000	02/22/2023	106.9600	Sale	268,811	268,811			B0311	1,000
FVH3	300	30,000,000	Mar-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	01/06/2023	108.9600	02/22/2023	106.9600	Sale	403,216	403,216			B0311	1,000
FVH3	500	50,000,000	Mar-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	01/12/2023	109.8500	02/22/2023	106.9600	Sale	672,027	672,027			B0311	1,000
FVH3	300	30,000,000	Mar-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	01/13/2023	109.5100	02/22/2023	106.9600	Sale	403,216	403,216			B0311	1,000
FVH3	150	15,000,000	Mar-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	01/20/2023	109.6600	02/22/2023	106.9600	Sale	201,608	201,608			B0311	1,000
FVH3	100	10,000,000	Mar-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	02/01/2023	109.8800	02/22/2023	106.9600	Sale	134,405	134,405			B0311	1,000
FVH3	50	5,000,000	Mar-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	02/17/2023	107.2700	02/22/2023	106.9600	Sale	67,203	67,203			B0311	1,000
FVH3	200	20,000,000	Mar-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	02/21/2023	106.9100	02/22/2023	106.9600	Sale	268,811	268,811			B0311	1,000
FVH4	2	200,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	106.4500	11/30/2023	106.8800	Sale	(844)	(844)			B0311	1,000
FVH4	500	50,000,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	106.2600	11/27/2023	106.3000	Sale	(20,165)	(20,165)			B0311	1,000
FVH4	500	50,000,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	106.2600	11/28/2023	106.8600	Sale	(301,415)	(301,415)			B0311	1,000
FVH4	250	25,000,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	106.2600	11/29/2023	107.2000	Sale	(236,645)	(236,645)			B0311	1,000
FVM3	1	100,000	Jun-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	107.3900	03/31/2023	109.4700	Sale	(2,081)	(2,081)			B0311	1,000
FVM3	5	500,000	Jun-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	107.3900	04/18/2023	109.1600	Sale	(8,880)	(8,880)			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future 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 Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion 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 Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM3	2	200,000	Jun-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	107.3900	04/20/2023	109.3800	Sale	(4,232)	(4,232)			B0311	1,000
FVM3	1	100,000	Jun-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/28/2023	107.0200	04/20/2023	109.3800	Sale	(2,116)	(2,116)			B0311	1,000
FVM3	1	100,000	Jun-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/28/2023	107.0200	04/27/2023	109.4800	Sale	(2,461)	(2,461)			B0311	1,000
FVM3	1	100,000	Jun-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/28/2023	107.0200	04/28/2023	109.7400	Sale	(2,719)	(2,719)			B0311	1,000
FVM3	500	50,000,000	Jun-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	107.3900	05/04/2023	110.9400	Sale	(1,773,465)	(1,773,465)			B0311	1,000
FVM3	300	30,000,000	Jun-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	107.3900	05/09/2023	109.9000	Sale	(753,084)	(753,084)			B0311	1,000
FVM3	500	50,000,000	Jun-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	107.3900	05/16/2023	109.7600	Sale	(1,183,810)	(1,183,810)			B0311	1,000
FVM3	4,680	468,000,000	Jun-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	107.3900	05/25/2023	108.1000	Sale	(3,116,254)	(3,116,254)			B0311	1,000
FVM3	2	200,000	Jun-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	03/16/2023	109.0000	05/02/2023	110.1000	Sale	(2,203)	(2,203)			B0311	1,000
FVM3	6	600,000	Jun-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	03/10/2023	107.9700	05/25/2023	108.1000	Sale	(3,995)	(3,995)			B0311	1,000
FVM3	394	39,400,000	Jun-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	03/10/2023	107.9900	05/25/2023	108.1000	Sale	(262,351)	(262,351)			B0311	1,000
FVM3	2	200,000	Jun-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	04/17/2023	109.0900	05/22/2023	108.5900	Sale	1,620	1,620			B0311	1,000
FVM3	1	100,000	Jun-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	05/15/2023	110.0200	05/22/2023	108.5900	Sale	810	810			B0311	1,000
FVM3	7	700,000	Jun-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	05/22/2023	108.5900	05/23/2023	108.5800	Sale	(131)	(131)			B0311	1,000
FVU3	500	50,000,000	Sep-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	05/25/2023	108.6900	06/13/2023	107.7900	Sale	451,560	451,560			B0311	1,000
FVU3	4,580	458,000,000	Sep-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	05/25/2023	108.6900	08/24/2023	105.8500	Sale	13,024,970	13,024,970			B0311	1,000
FVZ3	500	50,000,000	Dec-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	106.3600	09/05/2023	106.3600	Sale	(25)	(25)			B0311	1,000
FVZ3	300	30,000,000	Dec-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	106.3600	09/19/2023	105.6600	Sale	210,924	210,924			B0311	1,000
FVZ3	200	20,000,000	Dec-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	106.3600	10/11/2023	105.2700	Sale	217,178	217,178			B0311	1,000
FVZ3	300	30,000,000	Dec-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	106.3600	10/18/2023	104.0500	Sale	693,378	693,378			B0311	1,000
FVZ3	300	30,000,000	Dec-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	106.3600	10/19/2023	103.9000	Sale	738,267	738,267			B0311	1,000
FVZ3	300	30,000,000	Dec-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	106.3600	10/24/2023	104.4800	Sale	562,485	562,485			B0311	1,000
FVZ3	300	30,000,000	Dec-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	106.3600	11/06/2023	105.3900	Sale	292,128	292,128			B0311	1,000
FVZ3	200	20,000,000	Dec-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	106.3600	11/07/2023	105.5500	Sale	162,490	162,490			B0311	1,000
FVZ3	200	20,000,000	Dec-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	106.3600	11/08/2023	105.5800	Sale	154,678	154,678			B0311	1,000
FVZ3	1,980	198,000,000	Dec-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	106.3600	11/22/2023	105.7700	Sale	833,323	833,323			B0311	1,000
FVZ3	2	200,000	Dec-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	11/10/2023	105.0000	11/22/2023	105.9700	Sale	(1,932)	(1,932)			B0311	1,000
FVZ3	200	20,000,000	Dec-23 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT ES7IP3U3RHIGC71XBU11	10/23/2023	104.5500	11/22/2023	105.7700	Sale	84,174	84,174			B0311	1,000
TUH3	20	4,000,000	Mar-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	02/01/2023	103.0000	02/02/2023	103.0600	Sale	(2,391)	(2,391)			B0311	2,000

SCHEDULE DB - PART B - SECTION 2

Future 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
TUM3	2	400,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	03/09/2023	101.6800	03/16/2023	103.1100	Sale	(5,723)	(5,723)			B0311	2,000
TYH3	100	10,000,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	112.7300	02/10/2023	112.7500	Sale	(1,562)	(1,562)			B0311	1,000
TYH3	200	20,000,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	112.7300	02/13/2023	112.7700	Sale	(6,250)	(6,250)			B0311	1,000
TYH3	150	15,000,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	112.7300	02/17/2023	111.9100	Sale	124,220	124,220			B0311	1,000
TYH3	200	20,000,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	112.7300	02/21/2023	111.3400	Sale	278,126	278,126			B0311	1,000
TYH3	4,585	458,500,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	112.7300	02/22/2023	111.3000	Sale	7,080,392	7,080,392			B0311	1,000
TYH3	100	10,000,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/04/2023	113.1600	02/22/2023	111.3000	Sale	154,425	154,425			B0311	1,000
TYH3	100	10,000,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/12/2023	115.3000	02/22/2023	111.3000	Sale	154,425	154,425			B0311	1,000
TYH3	100	10,000,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/20/2023	115.0500	02/22/2023	111.3000	Sale	154,425	154,425			B0311	1,000
TYH4	200	20,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	109.0300	11/27/2023	109.1900	Sale	(30,714)	(30,714)			B0311	1,000
TYM3	100	10,000,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	111.8000	02/27/2023	111.5900	Sale	20,912	20,912			B0311	1,000
TYM3	200	20,000,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	111.8000	03/27/2023	115.0600	Sale	(651,926)	(651,926)			B0311	1,000
TYM3	500	50,000,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	111.8000	05/04/2023	116.5000	Sale	(2,348,565)	(2,348,565)			B0311	1,000
TYM3	300	30,000,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	111.8000	05/05/2023	115.7200	Sale	(1,174,905)	(1,174,905)			B0311	1,000
TYM3	300	30,000,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	111.8000	05/08/2023	115.3600	Sale	(1,066,953)	(1,066,953)			B0311	1,000
TYM3	300	30,000,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	111.8000	05/15/2023	115.2700	Sale	(1,038,828)	(1,038,828)			B0311	1,000
TYM3	300	30,000,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	111.8000	05/16/2023	114.9100	Sale	(931,014)	(931,014)			B0311	1,000
TYM3	200	20,000,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	111.8000	05/19/2023	113.7300	Sale	(386,302)	(386,302)			B0311	1,000
TYM3	200	20,000,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	111.8000	05/24/2023	113.3100	Sale	(301,926)	(301,926)			B0311	1,000
TYM3	2,485	248,500,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	111.8000	05/25/2023	112.8900	Sale	(2,695,504)	(2,695,504)			B0311	1,000
TYU3	2,000	200,000,000	Sep-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	05/25/2023	113.6600	08/24/2023	109.6900	Sale	7,942,160	7,942,160			B0311	1,000
TYZ3	50	5,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	110.1400	11/15/2023	108.3300	Sale	90,796	90,796			B0311	1,000
TYZ3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	110.1400	11/17/2023	108.6600	Sale	148,780	148,780			B0311	1,000
TYZ3	1,850	185,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	110.1400	11/22/2023	108.6500	Sale	391,609	391,609			B0311	1,000
TYZ3	50	5,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/13/2023	109.9800	11/22/2023	108.6500	Sale	10,584	10,584			B0311	1,000
TYZ3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/21/2023	108.4400	11/22/2023	108.6500	Sale	21,168	21,168			B0311	1,000
TYZ3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/22/2023	108.6900	11/22/2023	108.6500	Sale	21,168	21,168			B0311	1,000
TYZ3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/27/2023	108.0600	11/22/2023	108.6500	Sale	21,168	21,168			B0311	1,000
TYZ3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/02/2023	107.3100	11/22/2023	108.6500	Sale	21,168	21,168			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future 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
TYZ3	200	20,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/03/2023	106.7700	11/22/2023	108.6500	Sale	42,336	42,336			B0311	1,000
TYZ3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/30/2023	106.1700	11/22/2023	108.6500	Sale	21,168	21,168			B0311	1,000
TYZ3	150	15,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	11/07/2023	108.0900	11/22/2023	108.6500	Sale	31,752	31,752			B0311	1,000
TYZ3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	11/08/2023	108.3100	11/22/2023	108.6500	Sale	21,168	21,168			B0311	1,000
TYZ3	300	30,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	11/10/2023	107.4400	11/22/2023	108.6500	Sale	63,504	63,504			B0311	1,000
TYZ3	500	50,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	11/13/2023	107.1700	11/22/2023	108.6500	Sale	105,840	105,840			B0311	1,000
USH3	150	15,000,000	Mar-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	125.7100	01/12/2023	130.7200	Sale	(751,829)	(751,829)			B0311	1,000
USH3	20	2,000,000	Mar-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	125.7100	01/25/2023	130.8800	Sale	(103,337)	(103,337)			B0311	1,000
USH4	300	30,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	115.6600	11/27/2023	115.7200	Sale	(16,407)	(16,407)			B0311	1,000
USH4	400	40,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	115.6600	11/28/2023	116.3300	Sale	(266,752)	(266,752)			B0311	1,000
USH4	150	15,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	115.6600	11/29/2023	117.3400	Sale	(251,954)	(251,954)			B0311	1,000
USH4	350	35,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	115.6600	12/06/2023	120.5300	Sale	(1,701,455)	(1,701,455)			B0311	1,000
USH4	100	10,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	115.6600	12/08/2023	119.0600	Sale	(339,844)	(339,844)			B0311	1,000
USH4	50	5,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	115.6600	12/18/2023	123.2800	Sale	(380,860)	(380,860)			B0311	1,000
USM3	100	10,000,000	Jun-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/27/2023	125.2800	03/16/2023	130.6200	Sale	(556,969)	(556,969)			B0311	1,000
USM3	100	10,000,000	Jun-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	03/03/2023	124.8300	03/16/2023	130.6200	Sale	(556,969)	(556,969)			B0311	1,000
USU3	300	30,000,000	Sep-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	08/04/2023	121.4000	08/24/2023	120.1300	Sale	383,844	383,844			B0311	1,000
USZ3	150	15,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/16/2023	120.0000	10/12/2023	111.4700	Sale	1,279,688	1,279,688			B0311	1,000
USZ3	50	5,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/16/2023	120.0000	10/31/2023	109.3100	Sale	534,375	534,375			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/16/2023	120.0000	11/02/2023	112.4400	Sale	756,250	756,250			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/18/2023	119.6200	11/06/2023	112.6900	Sale	661,405	661,405			B0311	1,000
USZ3	150	15,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/21/2023	118.0500	11/07/2023	113.9400	Sale	617,345	617,345			B0311	1,000
USZ3	50	5,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/21/2023	118.0500	11/08/2023	114.8100	Sale	237,084	237,084			B0311	1,000
USZ3	200	20,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/17/2023	118.9800	11/03/2023	113.6600	Sale	1,063,866	1,063,866			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/17/2023	118.9800	11/06/2023	112.6900	Sale	661,405	661,405			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	120.3000	11/08/2023	114.8100	Sale	474,167	474,167			B0311	1,000
USZ3	150	15,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	120.3000	11/10/2023	113.4100	Sale	1,034,691	1,034,691			B0311	1,000
USZ3	50	5,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	120.3000	11/15/2023	114.4700	Sale	213,184	213,184			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/07/2023	119.1900	11/15/2023	114.4700	Sale	426,367	426,367			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future 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
USZ3	50	5,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/21/2023	116.2500	11/15/2023	114.4700	Sale	213,184	213,184			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/21/2023	116.2500	11/16/2023	115.3100	Sale	139,583	139,583			B0311	1,000
USZ3	200	20,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/22/2023	116.9400	11/16/2023	115.3100	Sale	279,167	279,167			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/25/2023	114.7200	11/17/2023	115.1600	Sale	(90,625)	(90,625)			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/26/2023	114.4400	11/17/2023	115.1600	Sale	(90,625)	(90,625)			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/27/2023	114.3800	11/17/2023	115.1600	Sale	(90,625)	(90,625)			B0311	1,000
USZ3	200	20,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/27/2023	114.3800	11/22/2023	115.6300	Sale	(820,174)	(820,174)			B0311	1,000
USZ3	150	15,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/28/2023	112.9400	11/22/2023	115.6300	Sale	(615,130)	(615,130)			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/02/2023	112.3400	11/22/2023	115.6300	Sale	(410,087)	(410,087)			B0311	1,000
USZ3	200	20,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/03/2023	110.7800	11/22/2023	115.6300	Sale	(820,174)	(820,174)			B0311	1,000
USZ3	300	30,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/05/2023	111.4000	11/22/2023	115.6300	Sale	(1,230,261)	(1,230,261)			B0311	1,000
USZ3	150	15,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/19/2023	107.8400	11/22/2023	115.6300	Sale	(615,130)	(615,130)			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/30/2023	109.1300	11/22/2023	115.6300	Sale	(410,087)	(410,087)			B0311	1,000
USZ3	150	15,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	11/13/2023	112.8100	11/22/2023	115.6300	Sale	(615,130)	(615,130)			B0311	1,000
UXYH3	50	5,000,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	118.6600	02/17/2023	117.9700	Sale	34,375	34,375			B0311	1,000
UXYH3	200	20,000,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	118.6600	02/21/2023	117.2800	Sale	275,000	275,000			B0311	1,000
UXYH3	3,405	340,500,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	118.6600	02/22/2023	117.2700	Sale	5,381,753	5,381,753			B0311	1,000
UXYH3	3	300,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	12/06/2022	121.0000	01/25/2023	121.9300	Sale	(5,926)	(5,926)			B0311	1,000
UXYH3	1	100,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	12/07/2022	121.9800	01/25/2023	121.9300	Sale	(1,975)	(1,975)			B0311	1,000
UXYH3	200	20,000,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	12/12/2022	120.5100	02/22/2023	117.2700	Sale	316,109	316,109			B0311	1,000
UXYH3	4	400,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/03/2023	118.8000	01/25/2023	121.9300	Sale	(7,901)	(7,901)			B0311	1,000
UXYH3	2	200,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/05/2023	119.5000	01/25/2023	121.9300	Sale	(3,951)	(3,951)			B0311	1,000
UXYH3	1	100,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/10/2023	120.3600	01/25/2023	121.9300	Sale	(1,975)	(1,975)			B0311	1,000
UXYH3	2	200,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/10/2023	120.3600	02/22/2023	117.2700	Sale	9,693	9,693			B0311	1,000
UXYH3	200	20,000,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/04/2023	119.5000	02/22/2023	117.2700	Sale	316,109	316,109			B0311	1,000
UXYH3	90	9,000,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/06/2023	120.8600	02/22/2023	117.2700	Sale	142,249	142,249			B0311	1,000
UXYH3	11	1,100,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/19/2023	122.5500	02/22/2023	117.2700	Sale	53,311	53,311			B0311	1,000
UXYH3	2	200,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/23/2023	121.3300	02/22/2023	117.2700	Sale	9,693	9,693			B0311	1,000
UXYH3	1	100,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/24/2023	121.9200	02/22/2023	117.2700	Sale	4,846	4,846			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future 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 Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion 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 Effective-ness at Inception and at Termination (b)	Value of One (1) Point
UXYH3	1	100,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	02/02/2023	122.5000	02/22/2023	117.2700	Sale	4,846	4,846			B0311	1,000
UXYH4	100	10,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	112.7100	11/27/2023	112.8300	Sale	(12,288)	(12,288)			B0311	1,000
UXYH4	100	10,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	112.7100	11/28/2023	113.5100	Sale	(80,618)	(80,618)			B0311	1,000
UXYH4	100	10,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	112.7100	12/06/2023	115.6300	Sale	(291,975)	(291,975)			B0311	1,000
UXYH4	100	10,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	112.7100	12/15/2023	117.3900	Sale	(468,538)	(468,538)			B0311	1,000
UXYH4	250	25,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	112.7100	12/18/2023	117.1900	Sale	(1,120,563)	(1,120,563)			B0311	1,000
UXYH4	300	30,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	112.7100	12/26/2023	117.5900	Sale	(1,466,550)	(1,466,550)			B0311	1,000
UXYH4	500	50,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	112.7100	12/27/2023	118.6700	Sale	(2,980,125)	(2,980,125)			B0311	1,000
UXYH4	300	30,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	112.7100	12/28/2023	118.1700	Sale	(1,670,258)	(1,670,258)			B0311	1,000
UXYH4	500	50,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	112.7100	12/28/2023	118.2700	Sale	(2,783,763)	(2,783,763)			B0311	1,000
UXYH4	500	50,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	112.7100	12/28/2023	118.3300	Sale	(2,783,763)	(2,783,763)			B0311	1,000
UXYH4	225	22,500,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	112.7100	12/29/2023	117.7800	Sale	(1,142,393)	(1,142,393)			B0311	1,000
UXYH4	1	100,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	113.1400	11/30/2023	113.5000	Sale	(360)	(360)			B0311	1,000
UXYM3	4	400,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	117.2300	03/20/2023	121.3000	Sale	(16,282)	(16,282)			B0311	1,000
UXYM3	2	200,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	117.2300	03/31/2023	121.0900	Sale	(7,735)	(7,735)			B0311	1,000
UXYM3	2	200,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	117.2300	05/03/2023	122.2300	Sale	(10,016)	(10,016)			B0311	1,000
UXYM3	8	800,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	117.2300	05/22/2023	118.7300	Sale	(12,279)	(12,279)			B0311	1,000
UXYM3	1	100,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/28/2023	116.9800	05/22/2023	118.7300	Sale	(1,535)	(1,535)			B0311	1,000
UXYM3	100	10,000,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	117.2300	03/16/2023	120.3800	Sale	(315,711)	(315,711)			B0311	1,000
UXYM3	100	10,000,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	117.2300	03/21/2023	120.1100	Sale	(288,305)	(288,305)			B0311	1,000
UXYM3	170	17,000,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	117.2300	03/24/2023	122.3500	Sale	(871,546)	(871,546)			B0311	1,000
UXYM3	150	15,000,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	117.2300	03/27/2023	120.9800	Sale	(563,270)	(563,270)			B0311	1,000
UXYM3	200	20,000,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	117.2300	03/30/2023	120.5200	Sale	(657,860)	(657,860)			B0311	1,000
UXYM3	100	10,000,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	117.2300	04/05/2023	123.1600	Sale	(592,992)	(592,992)			B0311	1,000
UXYM3	300	30,000,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	117.2300	05/04/2023	122.4400	Sale	(1,565,397)	(1,565,397)			B0311	1,000
UXYM3	100	10,000,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	117.2300	05/16/2023	120.4200	Sale	(319,555)	(319,555)			B0311	1,000
UXYM3	100	10,000,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	117.2300	05/19/2023	119.1600	Sale	(192,992)	(192,992)			B0311	1,000
UXYM3	100	10,000,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	117.2300	05/24/2023	118.6100	Sale	(138,008)	(138,008)			B0311	1,000
UXYM3	2,475	247,500,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	117.2300	05/25/2023	118.1200	Sale	(2,222,649)	(2,222,649)			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future 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
UXYM3	3	300,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	03/24/2023	122.5200	05/23/2023	118.6800	Sale	8,011	8,011			B0311	1,000
UXYM3	4	400,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	04/17/2023	120.1100	05/23/2023	118.6800	Sale	10,681	10,681			B0311	1,000
UXYM3	3	300,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	04/18/2023	120.3300	05/23/2023	118.6800	Sale	8,011	8,011			B0311	1,000
UXYM3	1	100,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	04/20/2023	120.6900	05/23/2023	118.6800	Sale	2,670	2,670			B0311	1,000
UXYM3	1	100,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	04/25/2023	121.9800	05/23/2023	118.6800	Sale	2,670	2,670			B0311	1,000
UXYM3	1	100,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	04/28/2023	121.4700	05/23/2023	118.6800	Sale	2,670	2,670			B0311	1,000
UXYM3	1	100,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	05/02/2023	121.6400	05/23/2023	118.6800	Sale	2,670	2,670			B0311	1,000
UXYM3	10	1,000,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	05/02/2023	121.6700	05/23/2023	118.6800	Sale	26,703	26,703			B0311	1,000
UXYM3	1	100,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	05/04/2023	122.0500	05/23/2023	118.6800	Sale	2,670	2,670			B0311	1,000
UXYM3	1	100,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	05/05/2023	121.6100	05/23/2023	118.6800	Sale	2,670	2,670			B0311	1,000
UXYU3	1	100,000	Sep-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	05/23/2023	119.6500	05/31/2023	120.4400	Sale	(792)	(792)			B0311	1,000
UXYU3	1	100,000	Sep-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	05/23/2023	119.6500	07/31/2023	117.2000	Sale	2,442	2,442			B0311	1,000
UXYU3	22	2,200,000	Sep-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	05/23/2023	119.6500	08/23/2023	114.5300	Sale	106,383	106,383			B0311	1,000
UXYU3	2,375	237,500,000	Sep-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	05/25/2023	119.0800	08/24/2023	114.3300	Sale	11,262,701	11,262,701			B0311	1,000
UXYU3	1	100,000	Sep-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	06/30/2023	118.5200	08/23/2023	114.5300	Sale	4,836	4,836			B0311	1,000
UXYU3	2	200,000	Sep-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	07/27/2023	116.7300	08/23/2023	114.5300	Sale	9,671	9,671			B0311	1,000
UXYZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/16/2023	114.8900	10/11/2023	111.1900	Sale	370,313	370,313			B0311	1,000
UXYZ3	50	5,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/16/2023	114.8900	10/31/2023	108.7500	Sale	307,032	307,032			B0311	1,000
UXYZ3	3	300,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/23/2023	115.0900	10/04/2023	110.1700	Sale	14,766	14,766			B0311	1,000
UXYZ3	21	2,100,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/23/2023	115.0900	11/22/2023	112.8600	Sale	25,305	25,305			B0311	1,000
UXYZ3	150	15,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/22/2023	113.9100	11/02/2023	110.5600	Sale	501,875	501,875			B0311	1,000
UXYZ3	2	200,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	11/13/2023	110.7500	11/22/2023	112.8600	Sale	2,410	2,410			B0311	1,000
UXYZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	114.9200	11/03/2023	111.6200	Sale	330,613	330,613			B0311	1,000
UXYZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	114.9200	11/06/2023	110.8000	Sale	412,500	412,500			B0311	1,000
UXYZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	114.9200	11/08/2023	111.8800	Sale	304,688	304,688			B0311	1,000
UXYZ3	50	5,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	114.9200	11/10/2023	110.8400	Sale	203,907	203,907			B0311	1,000
UXYZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	114.9200	11/15/2023	111.7000	Sale	321,875	321,875			B0311	1,000
UXYZ3	200	20,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	114.9200	11/16/2023	112.3600	Sale	512,500	512,500			B0311	1,000
UXYZ3	1,725	172,500,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/24/2023	114.9200	11/22/2023	112.4200	Sale	628,340	628,340			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future 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
UXYZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/25/2023	111.8300	11/22/2023	112.4200	Sale	36,426	36,426			B0311	1,000
UXYZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/27/2023	111.7000	11/22/2023	112.4200	Sale	36,426	36,426			B0311	1,000
UXYZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/02/2023	110.5600	11/22/2023	112.4200	Sale	36,426	36,426			B0311	1,000
UXYZ3	200	20,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/03/2023	109.6700	11/22/2023	112.4200	Sale	72,851	72,851			B0311	1,000
UXYZ3	300	30,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/05/2023	110.2700	11/22/2023	112.4200	Sale	109,277	109,277			B0311	1,000
UXYZ3	3	300,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/17/2023	109.0600	11/22/2023	112.8600	Sale	3,615	3,615			B0311	1,000
UXYZ3	150	15,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/19/2023	107.8600	11/22/2023	112.4200	Sale	54,638	54,638			B0311	1,000
UXYZ3	200	20,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/23/2023	109.0200	11/22/2023	112.4200	Sale	72,851	72,851			B0311	1,000
UXYZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/30/2023	108.7300	11/22/2023	112.4200	Sale	36,426	36,426			B0311	1,000
WNH3	3	300,000	Mar-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	12/21/2022	139.4700	02/22/2023	134.7800	Sale	14,079	14,079			B0311	1,000
WNH4	480	48,000,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/28/2023	122.8000	11/28/2023	122.8000	Sale	(8,822)	(8,822)			B0311	1,000
WNH4	200	20,000,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/28/2023	122.8000	11/29/2023	124.1600	Sale	(271,124)	(271,124)			B0311	1,000
WNH4	70	7,000,000	Mar-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/28/2023	122.8000	12/11/2023	126.6600	Sale	(269,893)	(269,893)			B0311	1,000
WNM3	2	200,000	Jun-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	135.3800	02/28/2023	134.8400	Sale	1,070	1,070			B0311	1,000
WNM3	2	200,000	Jun-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	135.3800	05/23/2023	134.1000	Sale	2,552	2,552			B0311	1,000
WNU3	1	100,000	Sep-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	05/23/2023	134.5600	06/30/2023	136.1900	Sale	(1,624)	(1,624)			B0311	1,000
WNU3	1	100,000	Sep-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	05/23/2023	134.5600	07/27/2023	131.6900	Sale	2,876	2,876			B0311	1,000
WNZ3	120	12,000,000	Dec-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/28/2023	117.4300	09/29/2023	118.9900	Sale	(187,650)	(187,650)			B0311	1,000
WNZ3	50	5,000,000	Dec-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	11/16/2023	119.8400	11/28/2023	122.0600	Sale	(116,609)	(116,609)			B0311	1,000
WNZ3	200	20,000,000	Dec-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	11/17/2023	119.8100	11/28/2023	122.0600	Sale	(466,435)	(466,435)			B0311	1,000
WNZ3	20	2,000,000	Dec-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	11/15/2023	118.6300	11/28/2023	122.0600	Sale	(46,644)	(46,644)			B0311	1,000
1609999999. Subtotal - Short Futures - Hedging Other														20,811,125	20,811,125			XXX	XXX
1649999999. Subtotal - Short Futures														20,811,125	20,811,125			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														1,560,377	1,560,377			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														1,560,377	1,560,377			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		42,474	(447,306)	42,474	42,474	(447,306)	42,474	8,503,359	8,503,359
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y			31,869,892	(53,852,627)		31,408,716	(63,857,929)		13,740,602	
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Y	Y			376,305	(691,436)		1,043,121	(691,436)	351,685	1,211,780	896,648
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y	125,986,964		162,339,583	(108,255,041)		192,518,701	(93,201,638)		45,464,400	
BANK OF AMERICA NA REAL ESTATE	B4TYDEB6GKMZO031MB27	Y	N				(3,606,277)			(3,606,277)		2,155,552	
BANK OF MONTREAL	NQG6HPCNCCU6TUTQYE16	Y	N				(2,432,887)			(2,118,160)		685,680	
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Y	Y	150,660,382		224,074,344	(10,296,548)	63,117,413	230,504,206	(86,272,089)		36,704,097	36,704,097
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	Y	Y	1,290,000		17,416,993	(14,624,748)	1,502,245	17,416,993	(15,603,870)	523,123	15,261,388	15,261,388
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y				(796,523)			(796,523)		213,541	
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y										
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y			24,072,149		24,072,149	26,538,688	(116,964,020)		5,725,419	5,725,419
HSBC BANK USA, N.A.	1IE8VN3OJCEQV1H4R804	Y	Y				(1,248,835)			(1,248,835)		905,171	
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Y	Y			112,885,770	(69,292,983)	43,592,787	100,132,628	(150,263,560)		37,890,752	37,890,752
MORGAN STANLEY CAPITAL SERVICES, INC	I7331LVCZKQKX5T7XV54	Y	Y	5,040,000		4,631,690			10,188,217	(4,926,855)	221,362	1,978,339	1,570,028
MIZUHO CAPITAL MARKETS LLC	RB0PEZSDGC03JS6CEU02	Y	Y	9,140,000		9,014,653			9,014,653			1,390,136	1,264,789
MUFG SECURITIES EMEA PLC	353800V2V8PUY9TK3E06	Y	Y	17,560,000		13,473,892			17,372,355			2,646,944	
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0ZV05H2G7GRS05BHJ91	Y	Y	6,320,000		9,959,356	(1,754,541)	1,884,814	8,739,299	(2,989,912)		1,736,081	1,736,081
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	51,550,000		68,447,447	(2,303,109)	14,594,338	64,657,383	(12,575,727)	531,656	13,034,754	13,034,754
NATWEST MARKETS PLC	RR3QWICWWIPCS8A4S074	Y	Y	11,865,000		13,252,763	(1,888,904)		13,252,763	(1,888,904)		1,673,161	1,172,020
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	227,520,000		236,399,034	(78,069,198)		294,293,345	(83,405,598)		47,400,238	
TORONTO DOMINION BANK	PT30B789TSUIDF371261	Y	Y	2,930,000		7,523,565	(6,728,786)		10,798,904	(5,771,924)	2,096,980	5,097,425	2,962,205
UBS AG, LONDON	BFM8T61CT2L1QCEMIK50	Y	Y	2,620,000		15,395,266	(13,360,866)		15,395,266	(11,993,428)	781,837	5,942,957	5,357,357
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	8,270,000		101,776,683	(23,580,224)	69,926,459	97,877,506	(92,874,961)		23,501,018	23,501,018
0299999999. Total NAIC 1 Designation				620,752,346		1,052,909,384	(392,783,533)	218,690,205	1,141,152,744	(751,051,645)	4,506,643	264,359,435	147,076,556
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				184,720,848		421,418,141	(208,269,218)	31,788,716	429,076,290	(242,031,505)	2,902,158	616,350,748	612,990,107
0999999999 - Gross Totals				805,473,194		1,474,370,000	(601,500,058)	250,521,396	1,570,271,508	(993,530,457)	7,451,275	889,213,542	768,570,023
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						1,474,370,000	(601,500,058)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Cash		Cash Collateral	30,160,000		30,160,000		V
BANK OF MONTREAL	NQG6HPONCCU6TUTQYE16	Cash		Cash Collateral	2,540,000		2,540,000		V
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Cash		Cash Collateral	600,000		600,000		V
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Cash		Cash Collateral	1,750,000		1,750,000		V
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Cash		Cash Collateral	79,780,000		79,780,000		V
HSBC BANK USA, N.A.	1IE8VN30JCEQV1H4R804	Cash		Cash Collateral	1,890,000		1,890,000		V
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	52,360,000		52,360,000		V
CME	8NAV47TOY26087YOQP81	Cash		Cash Collateral	60,101,440		60,101,440		I
RBC CAPITAL MARKETS LLC	ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	6,772,321		6,772,321		I
CBT	549300EXO4Q2QBFQTQ27	Cash		Cash Collateral	8,569,259		8,569,259		V
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912803-FV-0	TREASURY NOTE	543,459	1,732,900	872,803	12/15/2051	I
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912803-FV-0	TREASURY NOTE	427,014	1,361,600	685,791	12/15/2051	I
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912803-FV-0	TREASURY NOTE	1,179,276	3,760,300	1,893,935	12/15/2051	I
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912803-FV-0	TREASURY NOTE	797,829	2,544,000	1,281,325	12/15/2051	I
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912803-FV-0	TREASURY NOTE	624,935	1,992,700	1,003,655	12/15/2051	I
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Treasury	912803-FV-0	TREASURY NOTE	583,726	1,861,300	937,473	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	442,121	1,380,400	710,053	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	312,854	976,800	502,448	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	1,300,869	4,061,600	2,089,215	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	378,224	1,180,900	607,433	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	744,374	2,324,100	1,195,476	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	2,248,816	7,021,300	3,611,632	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	809,039	2,526,000	1,299,329	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	445,612	1,391,300	715,659	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	605,434	1,890,300	972,336	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	1,086,342	3,391,800	1,744,681	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	346,292	1,081,200	556,150	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	407,018	1,270,800	653,677	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	1,349,168	4,212,400	2,166,784	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	315,064	983,700	505,997	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	2,095,623	6,543,000	3,365,602	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	646,623	2,018,900	1,038,486	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	990,897	3,093,800	1,591,395	12/15/2051	I
CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	Treasury	912803-FV-0	TREASURY NOTE	6,424,913	20,060,000	10,318,505	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	507,972	1,586,000	815,811	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	436,100	1,361,600	700,383	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	627,086	1,957,900	1,007,109	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	489,683	1,528,900	786,438	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	554,221	1,730,400	890,087	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	286,783	895,400	460,578	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	414,384	1,293,800	665,507	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	825,662	2,577,900	1,326,025	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	458,135	1,430,400	735,772	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	320,189	999,700	514,228	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	535,708	1,672,600	860,355	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	290,787	907,900	467,008	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	382,868	1,195,400	614,892	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	460,185	1,436,800	739,064	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	316,153	987,100	507,746	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	382,612	1,194,600	614,481	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	574,431	1,793,500	922,545	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	279,769	873,500	449,313	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	493,943	1,542,200	793,280	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	409,836	1,279,600	658,203	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	383,285	1,196,700	615,561	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	783,385	2,445,900	1,258,128	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	1,938,171	6,051,400	3,112,731	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	3,127,037	9,763,300	5,022,068	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	2,308,517	7,207,700	3,707,512	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	327,139	1,021,400	525,390	12/15/2051	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	312,246	974,900	501,472	12/15/2051	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	346,580	1,082,100	556,613	12/15/2051	I
SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	224,007	699,400	359,759	12/15/2051	I
SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	4,378,293	13,670,000	7,031,603	12/15/2051	I
SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	1,315,538	4,107,400	2,112,774	12/15/2051	I
0199999999 - Total				294,119,247	155,126,500	324,175,296	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Cash		Cash Collateral	1,290,000		XXX		V
CITIBANK, N.A. E570DZWZ7FF32TWEFA76	Cash		Cash Collateral	150,660,382		XXX		V
MUFG SECURITIES EMEA PLC K5HU16E3LMSVCCJJJ255	Cash		Cash Collateral	17,560,000		XXX		V
MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	5,040,000		XXX		V
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	Cash		Cash Collateral	9,140,000		XXX		V
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Cash		Cash Collateral	6,320,000		XXX		V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	51,550,000		XXX		V
NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	Cash		Cash Collateral	11,865,000		XXX		V
SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	227,520,000		XXX		V
TORONTO DOMINION BANK PT3QB789TSUIDF371261	Cash		Cash Collateral	2,930,000		XXX		V
UBS AG, LONDON BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	2,620,000		XXX		V
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	8,270,000		XXX		V
CME 8NAV47T0Y26Q87Y0QP81	Cash		Cash Collateral	144,594,787		XXX		V
RBC CAPITAL MARKETS LLC ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	40,126,061		XXX		V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	US Treasury	91282C-JJ-1	USTR Note	6,557,847	6,196,221	XXX	11/15/2033	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	US Treasury	91282C-HC-8	USTR Note	445,948	420,969	XXX	05/15/2033	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	US Treasury	91282C-DK-4	USTR Note	185	178	XXX	11/30/2026	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	US Treasury	912828-BV-2	USTR Note	99	98	XXX	04/15/2024	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	US Treasury	912828-Z9-4	USTR Note	87	82	XXX	02/15/2030	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	US Treasury	912810-TB-4	USTR Note	64	60	XXX	11/15/1951	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	US Treasury	912810-SR-0	USTR Note	274,744	258,802	XXX	05/15/2040	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	US Treasury	912797-JC-2	USTR Note	2,685	2,671	XXX	02/06/2024	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	US Equity		US Equity	966	923	XXX	06/30/2026	I
SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	Fx Bond	F26348-BX-3	Foreign Bonds	4,097,982	4,005,000	XXX	05/25/2045	I
SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	Fx Bond	N2R466-GA-6	Foreign Bonds	1,335,642	1,335,003	XXX	07/15/2027	I
SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	Fx Bond	G4527H-EG-2	Foreign Bonds			XXX	01/22/2049	I
SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	Fx Bond	G4527H-ZB-0	Foreign Bonds	3,484,730	4,005,000	XXX		I
SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	Fx Bond	A5273H-AX-8	Foreign Bonds	4,006,916	4,005,000	XXX	07/15/2027	I
SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	Fx Equity	T9471R-10-0	Foreign Equity	5,382,418	4,004,995	XXX		I
SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	Fx Equity	T3679P-11-5	Foreign Equity	5,382,423	4,004,998	XXX		I
SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	Fx Equity	T3643A-14-5	Foreign Equity	1,794,152	1,335,008	XXX		I
SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	Fx Equity	T8578N-10-3	Foreign Equity	5,382,421	4,004,997	XXX		I
CITIBANK, N.A. E570DZWZ7FF32TWEFA76	Fx Bond		Foreign Bonds	10,897,111	9,809,667	XXX	03/22/2026	I
CITIBANK, N.A. E570DZWZ7FF32TWEFA76	Fx Bond		Foreign Bonds	10	9	XXX	07/31/2033	I
CITIBANK, N.A. E570DZWZ7FF32TWEFA76	Fx Bond		Foreign Bonds	370	326	XXX	11/22/2032	I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	US Equity	96145D-10-5	US Equity	42	36	XXX		I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	US Equity	92532F-10-0	US Equity	395,764	336,399	XXX		I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	US Equity	440452-10-0	US Equity	32	27	XXX		I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	US Equity	43300A-20-3	US Equity	395,648	336,301	XXX		I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	US Equity	30161N-10-1	US Equity	132,251	112,413	XXX		I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	US Equity	25179M-10-3	US Equity	395,916	336,528	XXX		I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	US Equity	04517P-BR-2	US Equity	1,493,138	1,518,298	XXX		I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	US Treasury	91282C-AE-1	USTR Note	125,986,964	163,030,000	XXX	08/15/2030	V
0299999999 - Total				857,332,786	209,060,008	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7.1
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 33
Asset Valuation Reserve Replications (Synthetic) Assets 36
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 57
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Part E E24
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E25
Schedule DL - Part 2 ..... E26
Schedule E - Part 1 - Cash E27
Schedule E - Part 2 - Cash Equivalents E28
Schedule E - Part 2 - Verification Between Years SI15
Schedule E - Part 3 - Special Deposits E29
Schedule F 37
Schedule H - Accident and Health Exhibit - Part 1 38
Schedule H - Part 2, Part 3 and Part 4 39
Schedule H - Part 5 - Health Claims 40
Schedule S - Part 1 - Section 1 41
Schedule S - Part 1 - Section 2 42
Schedule S - Part 2 43
Schedule S - Part 3 - Section 1 44
Schedule S - Part 3 - Section 2 45
Schedule S - Part 4 46
Schedule S - Part 5 47
Schedule S - Part 6 48
Schedule S - Part 7 49
Schedule T - Part 2 Interstate Compact 51
Schedule T - Premiums and Annuity Considerations 50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 52
Schedule Y - Part 1A - Detail of Insurance Holding Company System 53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 54
Schedule Y - Part 3 - Ultimate Controlling Party and Listing of Other U.S. Insurance Groups or Entities Under That Ultimate Controlling Party's Control 55
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 56