ANNUAL STATEMENT

OF THE

NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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 and Annuity Corporation

NAIC Group Code 0826 (Current Period), 0826 (Prior Period) NAIC Company Code 91596 Employer's ID No. 13-3044743

Organized under the Laws of Delaware, State of Domicile or Port of Entry DE,

Country of Domicile United States of America

INCORPORATED/ORGANIZED NOVEMBER 3, 1980 COMMENCED BUSINESS DECEMBER 26, 1980

Statutory Home Office	1209 Orange Street, Wilmington, DE, U.S. 19801
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
Chairman of the Board, Chief Executive Officer and President

ERIC ANSEL FELDSTEIN
Executive Vice President and Chief Financial Officer

ELIZABETH KATHERINE BRILL
Senior Vice President and Chief Actuary

ROBERT MICHAEL GARDNER
Senior Vice President and Controller

THOMAS ALEXANDER HENDRY
Senior Vice President and Treasurer

COLLEEN ANNE MEADE
Associate General Counsel and Secretary

DIRECTORS

ELIZABETH KATHERINE BRILL	ERIC ANSEL FELDSTEIN	THOMAS ALEXANDER HENDRY	ANTHONY RAMSEY MALLOY
ALEXANDER IBBITSON MUNRO COOK	ROBERT MICHAEL GARDNER	JODI LYNN KRAVITZ	AMY MILLER
CRAIG LAWRENCE DESANTO	FRANK MICHAEL HARTE	MARK JEROME MADGETT	MATTHEW DAVID WION

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 there from 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
Chairman of the Board, Chief Executive Officer and President

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 1
2. Date filed . . .
3. Number of pages attached . . .

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

ASSETS

	Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1. Bonds (Schedule D)	102,055,938,253		102,055,938,253	93,816,866,141
2. Stocks (Schedule D):				
2.1 Preferred stocks	43,512,713		43,512,713	49,218,802
2.2 Common stocks	615,258,682		615,258,682	1,235,674,603
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	15,156,089,176		15,156,089,176	15,027,338,571
3.2 Other than first liens	327,841,625		327,841,625	516,874,938
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ (68,365,000) encumbrances)	91,166,137		91,166,137	93,448,989
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ (222,657,159), Schedule E - Part 1), cash equivalents ($ 1,874,558,564, Schedule E - Part 2) and short-term investments ($ 43,908,215, Schedule DA)	1,695,809,620		1,695,809,620	6,400,794,180
6. Contract loans (including $ 188,881 premium notes)	948,865,372	21,280,765	927,584,607	862,222,852
7. Derivatives (Schedule DB)	1,196,422,700		1,196,422,700	1,360,005,309
8. Other invested assets (Schedule BA)	3,342,739,779	4,118,044	3,338,621,735	3,311,608,253
9. Receivables for securities	15,694,487		15,694,487	9,801,295
10. Securities lending reinvested collateral assets (Schedule DL)				
11. Aggregate write-ins for invested assets	137,225,563		137,225,563	306,127,919
12. Subtotals, cash and invested assets (Lines 1 to 11)	125,626,564,107	25,398,809	125,601,165,298	122,989,981,852
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	1,005,030,352		1,005,030,352	850,812,382
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	441,228,294	53	441,228,241	418,122,649
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	130,117		130,117	170,717
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	45,862,229	6,394,571	39,467,658	44,897,601
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	241,105		241,105	9,910,101
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	1,333,244,569	712,148,662	621,095,907	548,956,798
19. Guaranty funds receivable or on deposit	43,009,041		43,009,041	946,107
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	36,854,012		36,854,012	55,081,841
24. Health care ($ ....) and other amounts receivable	19,257,638	19,257,638		
25. Aggregate write-ins for other than invested assets	11,176,763,553	55,671,592	11,121,091,961	10,259,644,414
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	139,728,185,017	818,871,325	138,909,313,692	135,178,524,462
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	55,405,324,258		55,405,324,258	49,807,950,030
28. Total (Lines 26 and 27)	195,133,509,275	818,871,325	194,314,637,950	184,986,474,492
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets	137,225,563		137,225,563	306,127,919
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)	137,225,563		137,225,563	306,127,919
2501. Interest in annuity contracts	10,774,330,335		10,774,330,335	10,235,624,129
2502. Admitted negative IMR	327,969,923		327,969,923	
2503. Miscellaneous	73,089,102	55,617,650	17,471,452	22,661,186
2598. Summary of remaining write-ins for Line 25 from overflow page	1,374,193	53,942	1,320,251	1,359,099
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	11,176,763,553	55,671,592	11,121,091,961	10,259,644,414

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 112,989,918,073 (Exh. 5, Line 9999999) less $ .... included in Line 6.3 (including $ 57,123,411 Modco Reserve)	112,989,918,073	109,694,990,481
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ .... Modco Reserve)	1,582,948,836	1,441,162,084
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	1,041,165,030	1,049,026,777
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)		
5.	Policyholders' dividends/refunds to members $ .... and coupons $ .... due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ .... Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	659	627
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 $ .... assumed and $ 72,848,644 ceded	72,848,644	73,344,407
	9.4 Interest maintenance reserve (IMR, Line 6)		(7,715,885)
10.	Commissions to agents due or accrued-life and annuity contracts $ 6,121,180 accident and health $ .... and deposit-type contract funds $	6,121,180	5,465,790
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	13,931,431	12,618,656
13.	Transfers to Separate Accounts due or accrued (net) (including $ (1,078,933,453) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,113,952,922)	(1,104,238,168)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	59,548,069	(9,003,108)
15.1	Current federal and foreign income taxes, including $ 9,469,891 on realized capital gains (losses)	22,610,604	30,985,509
15.2	Net deferred tax liability		
16.	Unearned investment income	27,566,319	20,933,005
17.	Amounts withheld or retained by reporting entity as agent or trustee	5,130,346	2,249,165
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	310,532,360	855,438,254
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	95,895,014	99,232,010
22.	Borrowed money $ .... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	1,939,024,108	1,890,042,616
	24.02 Reinsurance in unauthorized and certified ($ ....) companies	9,469,551	10,999,440
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	131,004,187	140,481,701
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	233,052,175	326,255,949
	24.09 Payable for securities	276,083,830	405,038,203
	24.10 Payable for securities lending	677,685,982	675,387,835
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	11,616,586,363	11,059,895,927
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	129,997,169,839	126,672,591,275
27.	From Separate Accounts Statement	55,388,332,353	49,777,431,818
28.	Total liabilities (Lines 26 and 27)	185,385,502,192	176,450,023,093
29.	Common capital stock	25,000,000	25,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	4,457,575,310	4,457,575,310
34.	Aggregate write-ins for special surplus funds	327,969,923	
35.	Unassigned funds (surplus)	4,118,590,525	4,053,876,089
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 $ 16,991,905 in Separate Accounts Statement)	8,904,135,758	8,511,451,399
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	8,929,135,758	8,536,451,399
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	194,314,637,950	184,986,474,492
	DETAILS OF WRITE-INS		
2501.	Obligations under structured settlement agreements	10,774,330,335	10,235,624,129
2502.	Derivatives-collateral liability	823,165,074	813,438,117
2503.	Other payable	8,069,469	(1,186,832)
2598.	Summary of remaining write-ins for Line 25 from overflow page	11,021,485	12,020,513
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	11,616,586,363	11,059,895,927
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	327,969,923	
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)	327,969,923	

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)	16,696,733,580	20,991,410,895
2.	Considerations for supplementary contracts with life contingencies	46,590,702	41,516,292
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	5,212,744,065	4,230,898,285
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	2,534,534	27,566,359
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	60,464,291	45,629,262
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	381,972	430,196
7.	Reserve adjustments on reinsurance ceded	(8,572,554)	2,703,834
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	881,917,176	876,408,169
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	246,665,714	216,633,693
9.	Total (Lines 1 to 8.3)	23,139,459,480	26,433,196,985
10.	Death benefits	2,272,142,903	2,342,176,087
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,726,569	3,160,620
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	3,664,382,492	3,431,175,929
13.	Disability benefits and benefits under accident and health contracts	107,929	3,690
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	12,036,663,400	9,256,005,124
16.	Group conversions	144,891	96,411
17.	Interest and adjustments on contract or deposit-type contract funds	52,621,948	43,308,364
18.	Payments on supplementary contracts with life contingencies	49,899,066	50,075,383
19.	Increase in aggregate reserves for life and accident and health contracts	3,326,069,277	9,723,212,177
20.	Totals (Lines 10 to 19)	21,404,758,475	24,849,213,785
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	559,583,113	594,828,640
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	1,025,240,226	946,852,504
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	124,590,219	103,290,087
25.	Increase in loading on deferred and uncollected premiums	28,688	(181)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(648,101,076)	443,946,881
27.	Aggregate write-ins for deductions	87,684	64,559
28.	Totals (Lines 20 to 27)	22,466,187,329	26,938,196,275
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	673,272,151	(504,999,290)
30.	Dividends to policyholders and refunds to members		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	673,272,151	(504,999,290)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	267,900,795	114,253,974
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)	405,371,356	(619,253,264)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 27,791,144 (excluding taxes of $ (68,871,949) transferred to the IMR)	187,632,202	(36,694,971)
35.	Net income (Line 33 plus Line 34)	593,003,558	(655,948,235)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	8,536,451,399	9,734,361,007
37.	Net income (Line 35)	593,003,558	(655,948,235)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (50,411,361)	(518,726,926)	220,451,700
39.	Change in net unrealized foreign exchange capital gain (loss)	250,396,048	(373,925,119)
40.	Change in net deferred income tax	188,831,794	311,023,728
41.	Change in nonadmitted assets	(88,537,430)	(300,463,981)
42.	Change in liability for reinsurance in unauthorized and certified companies	1,529,889	(1,916,080)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	31,141,685	
44.	Change in asset valuation reserve	(48,981,492)	(16,172,324)
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	58,211,169	48,032,887
47.	Other changes in surplus in Separate Accounts Statement	(73,990,596)	(28,992,185)
48.	Change in surplus notes		
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		(400,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(193,340)	
54.	Net change in capital and surplus for the year (Lines 37 through 53)	392,684,359	(1,197,909,609)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	8,929,135,758	8,536,451,398
	DETAILS OF WRITE-INS		
08.301.	Intercompany income other	95,339,676	89,147,647
08.302.	Sundry income	79,052,784	75,997,686
08.303.	Fee income from deposit contract	70,272,398	54,625,959
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	2,000,856	(3,137,599)
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	246,665,714	216,633,693
2701.	Fines, penalties and fees from regulatory authorities	87,684	64,032
2702.	Other expenses		527
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	87,684	64,559
5301.	Change in special reserves on certain group annuity separate accounts	(193,340)	
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(193,340)	

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	16,729,848,674	20,995,040,220
2.	Net investment income	4,878,258,577	3,888,392,152
3.	Miscellaneous income	1,129,540,603	1,094,501,688
4.	Total (Lines 1 through 3)	22,737,647,854	25,977,934,060
5.	Benefit and loss related payments	18,054,960,733	15,140,239,064
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(634,817,542)	333,640,434
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,547,930,226	1,579,252,204
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ (38,162,100) tax on capital gains (losses)	234,775,979	101,371,390
10.	Total (Lines 5 through 9)	19,202,849,396	17,154,503,092
11.	Net cash from operations (Line 4 minus Line 10)	3,534,798,458	8,823,430,968
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	11,297,658,972	12,156,790,079
	12.2 Stocks	857,677,678	305,200,376
	12.3 Mortgage loans	1,887,406,773	1,366,478,254
	12.4 Real estate		
	12.5 Other invested assets	173,192,763	350,844,791
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,136,867	1,405,936,728
	12.7 Miscellaneous proceeds	(36,792,866)	301,855,639
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	14,181,280,187	15,887,105,867
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	19,256,288,897	16,779,961,031
	13.2 Stocks	111,343,785	124,431,775
	13.3 Mortgage loans	1,877,745,386	2,631,633,399
	13.4 Real estate		
	13.5 Other invested assets	427,538,761	624,829,198
	13.6 Miscellaneous applications	244,179,081	75,667,525
	13.7 Total investments acquired (Lines 13.1 to 13.6)	21,917,095,910	20,236,522,928
14.	Net increase/(decrease) in contract loans and premium notes	65,583,976	9,242,790
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(7,801,399,699)	(4,358,659,851)
	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		(210,281)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	109,646,122	(65,030,685)
	16.5 Dividends to stockholders		400,000,000
	16.6 Other cash provided (applied)	(548,029,441)	638,486,218
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(438,383,319)	173,245,252
	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)	(4,704,984,560)	4,638,016,369
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	6,400,794,180	1,762,777,810
	19.2 End of year (Line 18 plus Line 19.1)	1,695,809,620	6,400,794,179

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

20.0001.	Transfer of bond investment to bond investment	556,146,908	6,759,939,028
20.0002.	Depreciation/ amortization on fixed assets	92,187,260	72,815,561
20.0003.	Capitalized interest on bonds	59,815,132	88,071,344
20.0004.	Transfer between equity investment to equity investment	31,561,488	34,377,839
20.0005.	Transfer/exchange of bond investment to equity investment	22,701,940	145,645,029
20.0006.	Capitalized interest on mortgage loans	16,624,613	7,149,765
20.0007.	Low income housing tax credit unfunded commitments	9,750,770	67,815,612
20.0008.	Transfer of other invested assets to bonds	8,316,815	
20.0009.	Transfer from mortgage loan asset to mortgage loan asset	2,246,465	
20.0010.	Transfer of mortgage loans to other invested assets	481,372	44,158,245
20.0011.	Dividend reinvestment of equities	360,262	16,157
20.0012.	Distribution of shares from other invested assets to equity	96,882	6,046,110
20.0013.	Distribution of shares to/ from operating income	35,623	

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

20.0014. Bonds to be announced commitments - purchased/sold		19,345,991
20.0015. Capital contribution to affiliated other invested asset		250,000,000

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	16,696,733,580	2,000,066,342	1,228,001,774	13,468,641,964	23,500				
2. Considerations for supplementary contracts with life contingencies	46,590,702	XXX	XXX	46,590,702		XXX	XXX		XXX
3. Net investment income	5,212,744,065	1,248,603,716	6,781,729	3,796,029,446	20,672,296			140,656,878	
4. Amortization of Interest Maintenance Reserve (IMR)	2,534,534	8,018,943	42,380	(12,860,048)	252,075			7,081,184	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	60,464,291	58,381,552	2,082,739				XXX		
6. Commissions and expense allowances on reinsurance ceded	381,972		381,972				XXX		
7. Reserve adjustments on reinsurance ceded	(8,572,554)		(8,572,554)				XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	881,917,176	338,776,687	27,354,203	515,786,286			XXX		
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	246,665,714	60,567,447	1,978,976	175,329,789	8,673,168			116,334	
9. Totals (Lines 1 to 8.3)	23,139,459,480	3,714,414,687	1,258,051,219	17,989,518,139	29,621,039			147,854,396	
10. Death benefits	2,272,142,903	973,745,307	1,298,397,596			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	2,726,569	2,726,569				XXX	XXX		
12. Annuity benefits	3,664,382,492	XXX	XXX	3,596,977,472	67,405,020	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	107,929	107,929					XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15. Surrender benefits and withdrawals for life contracts	12,036,663,400	890,759,511	73,070,875	11,072,286,355	546,659	XXX	XXX		
16. Group conversions	144,891	144,891					XXX		
17. Interest and adjustments on contract or deposit-type contract funds	52,621,948	8,245,549	91,636	44,135,054	149,709		XXX		
18. Payments on supplementary contracts with life contingencies	49,899,066			49,899,066		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	3,326,069,277	59,918,973	(6,832,097)	3,325,521,024	(52,538,623)		XXX		
20. Totals (Lines 10 to 19)	21,404,758,475	1,935,648,729	1,364,728,010	18,088,818,971	15,562,765		XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	559,583,113	105,285,021	1,937,886	452,400,761	4,032			(44,587)	XXX
22. Commissions and expense allowances on reinsurance assumed							XXX		
23. General insurance expenses and fraternal expenses	1,025,240,226	328,809,146	2,226,141	663,026,262	412,139			30,766,538	
24. Insurance taxes, licenses and fees, excluding federal income taxes	124,590,219	56,205,530	446,379	50,621,228	86,024			17,231,058	
25. Increase in loading on deferred and uncollected premiums	28,688	28,688					XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance	(648,101,076)	997,156,521	(70,399,600)	(1,574,857,997)			XXX		
27. Aggregate write-ins for deductions	87,684	49,081	17	38,576				10	
28. Totals (Lines 20 to 27)	22,466,187,329	3,423,182,716	1,298,938,833	17,680,047,801	16,064,960			47,953,019	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	673,272,151	291,231,971	(40,887,614)	309,470,338	13,556,079			99,901,377	
30. Dividends to policyholders and refunds to members							XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	673,272,151	291,231,971	(40,887,614)	309,470,338	13,556,079			99,901,377	
32. Federal income taxes incurred (excluding tax on capital gains)	267,900,795	61,659,400	(8,776,295)	202,770,154	1,139,858			11,107,678	
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)	405,371,356	229,572,571	(32,111,319)	106,700,184	12,416,221			88,793,699	
34. Policies/certificates in force end of year	1,498,373	527,893	4	970,464	12		XXX		
DETAILS OF WRITE-INS									
08.301. Sundries	246,665,714	60,567,447	1,978,976	175,329,789	8,673,168			116,334	
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)	246,665,714	60,567,447	1,978,976	175,329,789	8,673,168			116,334	
2701. Fines, penalties and fees from regulatory authorities	87,684	49,081	17	38,576				10	
2702. Adjustment in funds withheld									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	87,684	49,081	17	38,576				10	

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)]	2,000,066,342					43,285,621	594,946,708	878,954	1,360,955,059			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	1,248,603,716					774,353,032	387,168,931	1,267,089	85,814,664			
4. Amortization of Interest Maintenance Reserve (IMR)	8,018,943					5,094,248	2,486,398	4,651	433,646			
5. Separate Accounts net gain from operations excluding unrealized gains or losses	58,381,552					58,381,552						
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	338,776,687					69,285,786	(417,880)	1,646,949	268,261,832			
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	60,567,448					4,050,413	33,466,262	164,779	22,885,994			
9. Totals (Lines 1 to 8.3)	3,714,414,688					954,450,652	1,017,650,419	3,962,422	1,738,351,195			
10. Death benefits	973,745,307					514,238,223	352,980,722	1,568,747	104,957,615			
11. Matured endowments (excluding guaranteed annual pure endowments)	2,726,569					2,654,291	72,278					
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	107,929					68,985	(48,300)	(2,141)	89,385			
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	890,759,511					611,473,780	78,720,822	1,477,234	199,087,675			
16. Group conversions	144,891					357,614	(226,188)		13,465			
17. Interest and adjustments on contract or deposit-type contract funds	8,245,549					5,618,411	1,165,527	9,059	1,452,552			
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	59,918,973					(213,490,911)	270,527,319	(963,099)	3,845,664			
20. Totals (Lines 10 to 19)	1,935,648,729					920,920,393	703,192,180	2,089,800	309,446,356			
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	105,285,021					4,760,659	55,130,331		45,394,031			XXX
22. Commissions and expense allowances on reinsurance assumed												
23. General insurance expenses	328,809,146					81,866,698	128,617,569	(2,790)	118,327,669			
24. Insurance taxes, licenses and fees, excluding federal income taxes	56,205,530					3,280,211	25,064,538	13,334	27,847,447			
25. Increase in loading on deferred and uncollected premiums	28,688							28,688				
26. Net transfers to or (from) Separate Accounts net of reinsurance	997,156,521					(196,207,851)		(1,447,501)	1,194,811,873			
27. Aggregate write-ins for deductions	49,080					11,397	27,139		10,544			
28. Totals (Lines 20 to 27)	3,423,182,715					814,631,507	912,031,757	681,531	1,695,837,920			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	291,231,973					139,819,145	105,618,662	3,280,891	42,513,275			
30. Dividends to policyholders and refunds to members												
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	291,231,973					139,819,145	105,618,662	3,280,891	42,513,275			
32. Federal income taxes incurred (excluding tax on capital gains)	61,659,400					17,813,235	35,857,113	1,024,769	6,964,283			
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)	229,572,573					122,005,910	69,761,549	2,256,122	35,548,992			
34. Policies/certificates in force end of year	527,893					186,224	215,105	2,342	124,222			
DETAILS OF WRITE-INS												
08.301. Sundries	60,567,448					4,050,413	33,466,262	164,779	22,885,994			
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)	60,567,448					4,050,413	33,466,262	164,779	22,885,994			
2701. Fines, penalties and fees from regulatory authorities	49,080					11,397	27,139		10,544			
2702. Adjustment in funds withheld												
2703.												
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	49,080					11,397	27,139		10,544			

(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)	1,228,001,774		1,201,867,073			26,134,701			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	6,781,729					6,781,729			
4.	Amortization of Interest Maintenance Reserve (IMR)	42,380					42,380			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	2,082,739					2,082,739			
6.	Commissions and expense allowances on reinsurance ceded	381,972					381,972			
7.	Reserve adjustments on reinsurance ceded	(8,572,554)					(8,572,554)			
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	27,354,203					27,354,203			
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	1,978,976					1,978,976			
9.	Totals (Lines 1 to 8.3)	1,258,051,219		1,201,867,073			56,184,146			
10.	Death benefits	1,298,397,596		1,256,057,625			42,339,971			
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
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	73,070,875					73,070,875			
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	91,636					91,636			
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(6,832,097)					(6,832,097)			
20.	Totals (Lines 10 to 19)	1,364,728,010		1,256,057,625			108,670,385			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,937,886					1,937,886			XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	2,226,141					2,226,141			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	446,379		348,198			98,181			
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(70,399,600)					(70,399,600)			
27.	Aggregate write-ins for deductions	17					17			
28.	Totals (Lines 20 to 27)	1,298,938,833		1,256,405,823			42,533,010			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(40,887,614)		(54,538,750)			13,651,136			
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(40,887,614)		(54,538,750)			13,651,136			
32.	Federal income taxes incurred (excluding tax on capital gains)	(8,776,295)		(11,691,432)			2,915,137			
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)	(32,111,319)		(42,847,318)			10,735,999			
34.	Policies/certificates in force end of year	4					4			
	DETAILS OF WRITE-INS									
08.301.	Sundries	1,978,976					1,978,976			
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)	1,978,976					1,978,976			
2701.	Fines, penalties and fees from regulatory authorities	17					17			
2702.	Adjustment in funds withheld									
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	17					17			

(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
		2	3	4	5	Life Contingent	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	13,468,641,964	6,584,924,956	1,750,438,838	1,949,413,448		3,183,864,722	
2. Considerations for supplementary contracts with life contingencies	46,590,702	XXX	XXX	XXX	XXX	46,590,702	XXX
3. Net investment income	3,796,029,446	2,164,269,300	150,654,676	165,458,980		1,259,049,816	56,596,674
4. Amortization of Interest Maintenance Reserve (IMR)	(12,860,048)	(39,787,074)	(3,141,332)	(290,508)		29,009,176	1,349,690
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	515,786,286		4,417,140	511,369,146			
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	175,329,789	16,767,502	1,503,042	156,343,028		128,993	587,224
9. Totals (Lines 1 to 8.3)	17,989,518,139	8,726,174,684	1,903,872,364	2,782,294,094		4,518,643,409	58,533,588
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	3,596,977,472	1,201,518,924	25,388,117	356,623,631		2,013,434,547	12,253
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	11,072,286,355	8,080,185,972	66,746,718	2,925,353,559		106	
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	44,135,054	11,038,491	(191)	113,339		1,756,990	31,226,425
18. Payments on supplementary contracts with life contingencies	49,899,066					49,899,066	
19. Increase in aggregate reserves for life and accident and health contracts	3,325,521,024	(1,023,493,423)	1,769,573,380	461,764,581		2,117,676,486	
20. Totals (Lines 10 to 19)	18,088,818,971	8,269,249,964	1,861,708,024	3,743,855,110		4,182,767,195	31,238,678
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	452,400,761	161,329,568	73,665,785	96,539,765		111,100,173	9,765,470
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	663,026,262	216,916,083	53,670,169	243,326,215		139,226,394	9,887,401
24. Insurance taxes, licenses and fees, excluding federal income taxes	50,621,228	16,393,054	6,656,506	16,265,172		10,043,335	1,263,161
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,574,857,997)		185,363,677	(1,757,446,965)		(2,774,709)	
27. Aggregate write-ins for deductions	38,576	15,403	25	11,281		11,470	397
28. Totals (Lines 20 to 27)	17,680,047,801	8,663,904,072	2,181,064,186	2,342,550,578		4,440,373,858	52,155,107
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	309,470,338	62,270,612	(277,191,822)	439,743,516		78,269,551	6,378,481
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	309,470,338	62,270,612	(277,191,822)	439,743,516		78,269,551	6,378,481
32. Federal income taxes incurred (excluding tax on capital gains)	202,770,154	92,678,111	24,817,146	66,846,990		16,858,725	1,569,182
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)	106,700,184	(30,407,499)	(302,008,968)	372,896,526		61,410,826	4,809,299
34. Policies/certificates in force end of year	970,464	346,308	31,759	378,954		213,443	
DETAILS OF WRITE-INS							
08.301. Sundries	175,329,789	16,767,502	1,503,042	156,343,028		128,993	587,224
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)	175,329,789	16,767,502	1,503,042	156,343,028		128,993	587,224
2701. Fines, penalties and fees from regulatory authorities	38,576	15,403	25	11,281		11,470	397
2702. Adjustment in funds withheld							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	38,576	15,403	25	11,281		11,470	397

(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	23,500					23,500	
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	20,672,296	84,077				20,588,219	
4. Amortization of Interest Maintenance Reserve (IMR)	252,075					252,075	
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	8,673,168	25				1,080,310	7,592,833
9. Totals (Lines 1 to 8.3)	29,621,039	84,102				21,944,104	7,592,833
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	67,405,020					67,405,020	
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	546,659	531,321				15,338	
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	149,709					149,709	
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts	(52,538,623)	(505,402)				(52,033,221)	
20. Totals (Lines 10 to 19)	15,562,765	25,919				15,536,846	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	4,032					4,032	
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	412,139					98,189	313,950
24. Insurance taxes, licenses and fees, excluding federal income taxes	86,024	168				13,511	72,345
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							
28. Totals (Lines 20 to 27)	16,064,960	26,087				15,652,578	386,295
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	13,556,079	58,015				6,291,526	7,206,538
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	13,556,079	58,015				6,291,526	7,206,538
32. Federal income taxes incurred (excluding tax on capital gains)	1,139,858	5,482				(378,997)	1,513,373
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)	12,416,221	52,533				6,670,523	5,693,165
34. Policies/certificates in force end of year	12	1				11	
DETAILS OF WRITE-INS							
08.301. Sundries	8,673,168	25				1,080,310	7,592,833
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)	8,673,168	25				1,080,310	7,592,833
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 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.

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	23,500					23,500	
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	20,672,296	84,077				20,588,219	
4. Amortization of Interest Maintenance Reserve (IMR)	252,075					252,075	
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	8,673,168	25				1,080,310	7,592,833
9. Totals (Lines 1 to 8.3)	29,621,039	84,102				21,944,104	7,592,833
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	67,405,020					67,405,020	
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	546,659	531,321				15,338	
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	149,709					149,709	
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts	(52,538,623)	(505,402)				(52,033,221)	
20. Totals (Lines 10 to 19)	15,562,765	25,919				15,536,846	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	4,032					4,032	
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	412,139					98,189	313,950
24. Insurance taxes, licenses and fees, excluding federal income taxes	86,024	168				13,511	72,345
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							
28. Totals (Lines 20 to 27)	16,064,960	26,087				15,652,578	386,295
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	13,556,079	58,015				6,291,526	7,206,538
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	13,556,079	58,015				6,291,526	7,206,538
32. Federal income taxes incurred (excluding tax on capital gains)	1,139,858	5,482				(378,997)	1,513,373
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)	12,416,221	52,533				6,670,523	5,693,165
34. Policies/certificates in force end of year	12	1				11	
DETAILS OF WRITE-INS							
08.301. Sundries	8,673,168	25				1,080,310	7,592,833
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)	8,673,168	25				1,080,310	7,592,833
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 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.

Line 26 Column 7 includes risk charges under certain separate account contracts of 0. Cumulative risk charges from inception are 0. Corresponding amounts for certain Synthetic GIC contracts are $(4,661,983) in 2023, and $(17,753,352) since inception.

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

	1 Total	Comprehensive (Hospital & Medical) 2 Individual	3 Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Premiums for accident and health contracts													
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													
4. Amortization of Interest Maintenance Reserve (IMR)													
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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income													
9. Totals (Lines 1 to 8.3)													
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													
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													
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													
20. Totals (Lines 10 to 19)													
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22. Commissions and expense allowances on reinsurance assumed													
23. General insurance expenses													
24. Insurance taxes, licenses and fees, excluding federal income taxes													
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													
28. Totals (Lines 20 to 27)													
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)													
30. Dividends to policyholders and refunds to members													
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)													
32. Federal income taxes incurred (excluding tax on capital gains)													
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)													
34. Policies/certificates in force end of year													
DETAILS OF WRITE-INS													
08.301.													
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)													
2701.													
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

NONE

(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	29,388,736,808					19,353,066,799	8,449,940,737	17,297,060	1,568,432,212			
2. Tabular net premiums or considerations	1,011,787,549					370,383,718	594,947,370	143,187	46,313,274			
3. Present value of disability claims incurred	(1,622,930)					(1,039,821)		(77,861)	(505,249)			
4. Tabular interest	912,801,660					600,796,890	261,712,313	79,463	50,212,994			
5. Tabular less actual reserve released	12,802,748					11,164,533		79,750	1,558,466			
6. Increase in reserve on account of change in valuation basis	(31,141,685)					(35,338,289)	3,956,938		239,666			
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	9,760,570	XXX					9,760,570			XXX		
7. Other increases (net)	201,369,030					45,968,333	152,621,126	(1,019,741)	3,799,311			
8. Totals (Lines 1 to 7)	31,504,493,749					20,345,002,163	9,472,939,054	16,501,858	1,670,050,674			
9. Tabular cost	1,054,199,521					431,676,565	591,482,366		31,040,589			
10. Reserves released by death	389,091,290					302,536,435	78,708,067	(73,285)	7,920,074			
11. Reserves released by other terminations (net)	614,114,357					552,991,915	21,753,694		39,368,748			
12. Annuity, supplementary contract and disability payments involving life contingencies	11,179,818					10,124,713		1,889	1,053,217			
13. Net transfers to or (from) Separate Accounts	18,394,667					4,861		239,302	18,150,504			
14. Total Deductions (Lines 9 to 13)	2,086,979,653					1,297,334,488	691,944,127	167,905	97,533,132			
15. Reserve December 31 of current year	29,417,514,096					19,047,667,675	8,780,994,926	16,333,953	1,572,517,542			
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	25,201,235,119					18,832,513,032	5,221,707,185		1,147,014,902			
17. Amount Available for Policy Loans Based upon Line 16 CSV	25,041,900,532					18,832,513,032	5,221,707,185		987,680,316			

(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	135,926,370					135,926,370			
2. Tabular net premiums or considerations									
3. Present value of disability claims incurred									
4. Tabular interest	1,700,364					1,700,364			
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	430,861					430,861			
8. Totals (Lines 1 to 7)	138,057,595					138,057,595			
9. Tabular cost	1,433,274					1,433,274			
10. Reserves released by death	7,855,725					7,855,725			
11. Reserves released by other terminations (net)	8,493,507					8,493,507			
12. Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts	(8,819,184)					(8,819,184)			
14. Total Deductions (Lines 9 to 13)	8,963,322					8,963,322			
15. Reserve December 31 of current year	129,094,273					129,094,273			
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	138,441,153					138,441,153			
17. Amount Available for Policy Loans Based upon Line 16 CSV	123,379,580					123,379,580			

(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	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	79,674,343,379	49,558,823,696	2,153,082,129	3,188,167,307		24,774,270,248	
2.	Tabular net premiums or considerations	15,865,489,637	9,303,584,678	2,187,680,047	1,122,889,008		3,251,335,904	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	2,586,082,217	1,391,955,891	96,139,240	97,457,864		1,000,529,222	
5.	Tabular less actual reserve released	(16,861,360)					(16,861,360)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	387,905,350	326,051,745	211,337,206	(95,667,617)		(53,815,985)	
8.	Totals (Lines 1 to 7)	98,496,959,222	60,580,416,009	4,648,238,622	4,312,846,562		28,955,458,029	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	11,050,879,591	10,308,140,668	60,304,737	682,434,186			
12.	Annuity, supplementary contract and disability payments involving life contingencies	3,314,789,106	1,162,995,703	22,769,647	65,512,460		2,063,511,297	
13.	Net transfers to or (from) Separate Accounts	1,131,426,122		15,017,982	1,116,408,140			
14.	Total Deductions (Lines 9 to 13)	15,497,094,819	11,471,136,370	98,092,366	1,864,354,786		2,063,511,297	
15.	Reserve December 31 of current year	82,999,864,403	49,109,279,639	4,550,146,256	2,448,491,776		26,891,946,732	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	52,595,749,373	46,230,805,087	3,964,529,630	2,400,414,656			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	252,341,019	12,359,127		239,981,892			

(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
	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
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	495,983,923	1,483,547				494,500,376	
2. Tabular net premiums or considerations	23,500					23,500	
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	19,759,389	29,675				19,729,714	
5. Tabular less actual reserve released	(13,938,074)					(13,938,074)	
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	(3,756)	(3,756)					
8. Totals (Lines 1 to 7)	501,824,982	1,509,466				500,315,516	
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	531,321	531,321					
12. Annuity, supplementary contract and disability payments involving life contingencies	57,848,361					57,848,361	
13. Net transfers to or (from) Separate Accounts							
14. Total Deductions (Lines 9 to 13)	58,379,681	531,321				57,848,361	
15. Reserve December 31 of current year	443,445,301	978,146				442,467,155	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	976,788	976,788					
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) 162,942,093	163,438,981
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 3,577,732,153	3,716,493,278
1.3	Bonds of affiliates	(a) 199,302,361	211,433,316
2.1	Preferred stocks (unaffiliated)	(b) 1,038,056	1,770,431
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	32,960,664	31,482,807
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 753,853,500	756,667,188
4.	Real estate	(d) 6,073,642	14,311,678
5	Contract loans	51,808,245	52,769,039
6	Cash, cash equivalents and short-term investments	(e) 168,283,386	166,734,588
7	Derivative instruments	(f) (14,992,419)	(29,735,277)
8.	Other invested assets	431,956,540	382,452,247
9.	Aggregate write-ins for investment income	8,465,824	8,477,619
10.	Total gross investment income	5,379,424,045	5,476,295,895
11.	Investment expenses		(g) 183,077,556
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 468,060
13.	Interest expense		(h) 77,723,362
14.	Depreciation on real estate and other invested assets		(i) 2,282,852
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		263,551,830
17.	Net investment income (Line 10 minus Line 16)		5,212,744,065
	DETAILS OF WRITE-INS		
0901.	Miscellaneous sources	7,043,082	7,054,877
0902.	Commitment fee	1,311,739	1,311,739
0903.	Service fee	111,003	111,003
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	8,465,824	8,477,619
1501.			
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)		

(a) Includes $ 211,417,273 accrual of discount less $ 72,581,209 amortization of premium and less $ 51,162,013 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 $ 7,502,551 accrual of discount less $ 78,340 amortization of premium and less $ .... paid for accrued interest on purchases.

(d) Includes $ .... for company's occupancy of its own buildings; and excludes $ 2,939,695 interest on encumbrances.

(e) Includes $ 142,006,261 accrual of discount less $ 18,333 amortization of premium and less $ 47,713 paid for accrued interest on purchases.

(f) Includes $ .... accrual of discount less $ (2,177,263) amortization of premium.

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

(h) Includes $ .... interest on surplus notes and $ .... interest on capital notes.

(i) Includes $ 2,282,852 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	(10,085,121)	(1,713)	(10,086,834)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(91,751,100)	(64,798,516)	(156,549,616)	27,116,075	235,696,491
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(304,462)	(2,165,340)	(2,469,802)	(3,181,090)	8,641
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	342,764,904	(35,750,419)	307,014,485	(182,308,468)	10,712,979
2.21	Common stocks of affiliates					
3.	Mortgage loans	(2,289,181)	(459,208)	(2,748,389)	(72,403,127)	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(913,696)	1,036,884	123,188		2,013,678
7.	Derivative instruments	(190,817,267)	4,707,101	(186,110,166)	(194,810,233)	
8.	Other invested assets	(2,433,227)	(59,277,956)	(61,711,183)	(143,551,444)	1,964,259
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	44,170,850	(156,709,167)	(112,538,317)	(569,138,287)	250,396,048
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

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	441,056,418	(167,104)	441,223,522					
2. Deferred and accrued								
3. Deferred , accrued and uncollected:								
3.1 Direct								
3.2 Reinsurance assumed	441,223,522		441,223,522					
3.3 Reinsurance ceded	167,104	167,104						
3.4 Net (Line 1 + Line 2)	441,056,418	(167,104)	441,223,522					
4. Advance								
5. Line 3.4 - Line 4	441,056,418	(167,104)	441,223,522					
6. Collected during year:								
6.1 Direct	1,583,569,915	211,058,375		1,372,511,540				
6.2 Reinsurance assumed	1,178,814,114	53,478	1,178,760,636					
6.3 Reinsurance ceded	2,844,847	2,844,836	11					
6.4 Net	2,759,539,182	208,267,017	1,178,760,625	1,372,511,540				
7. Line 5 + Line 6.4	3,200,595,600	208,099,913	1,619,984,147	1,372,511,540				
8. Prior year (uncollected + deferred and accrued - advance)	417,967,903	(149,182)	418,117,085					
9. First year premiums and considerations:								
9.1 Direct	1,583,569,916	211,058,376		1,372,511,540				
9.2 Reinsurance assumed	1,201,920,551	53,478	1,201,867,073					
9.3 Reinsurance ceded	2,862,769	2,862,758	11					
9.4 Net (Line 7 - Line 8)	2,782,627,698	208,249,096	1,201,867,062	1,372,511,540				
SINGLE								
10. Single premiums and considerations:								
10.1 Direct	12,595,933,660	873,079,385		11,722,854,275				
10.2 Reinsurance assumed								
10.3 Reinsurance ceded								
10.4 Net	12,595,933,660	873,079,385		11,722,854,275				
RENEWAL								
11. Uncollected	(82,718,265)	(70,870,889)	(11,847,376)					
12. Deferred and accrued	338,777	338,777						
13. Deferred, accrued and uncollected:								
13.1 Direct	351,199	351,199						
13.2 Reinsurance assumed								
13.3 Reinsurance ceded	82,730,688	70,883,312	11,847,376					
13.4 Net (Line 11 + Line 12)	(82,379,489)	(70,532,113)	(11,847,376)					
14. Advance	659	659						
15. Line 13.4 - Line 14	(82,380,148)	(70,532,772)	(11,847,376)					
16. Collected during year:								
16.1 Direct	1,862,735,986	1,447,405,723	42,030,615	373,276,148	23,500			
16.2 Reinsurance assumed	6,168,433	6,168,433						
16.3 Reinsurance ceded	541,119,289	535,075,296	6,043,993					
16.4 Net	1,327,785,130	918,498,860	35,986,622	373,276,148	23,500			
17. Line 15 + Line 16.4	1,245,404,982	847,966,088	24,139,246	373,276,148	23,500			
18. Prior year (uncollected + deferred and accrued - advance)	(72,767,240)	(70,771,773)	(1,995,467)					
19. Renewal premiums and considerations:								
19.1 Direct	1,862,722,234	1,447,391,971	42,030,615	373,276,148	23,500			
19.2 Reinsurance assumed	6,168,433	6,168,433						
19.3 Reinsurance ceded	550,718,445	534,822,542	15,895,903					
19.4 Net (Line 17 - Line 18)	1,318,172,222	918,737,862	26,134,712	373,276,148	23,500			
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	16,042,225,810	2,531,529,732	42,030,615	13,468,641,963	23,500			
20.2 Reinsurance assumed	1,208,088,984	6,221,911	1,201,867,073					
20.3 Reinsurance ceded	553,581,214	537,685,300	15,895,914					
20.4 Net (Lines 9.4 + 10.4 + 19.4)	16,696,733,580	2,000,066,343	1,228,001,774	13,468,641,963	23,500			

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								
22. All other								
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	381,972		381,972					
25.2 Reinsurance assumed								
25.3 Net ceded less assumed	381,972		381,972					
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6)	381,972		381,972					
26.2 Reinsurance assumed (Page 6, Line 22)								
26.3 Net ceded less assumed	381,972		381,972					
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single)	80,728,717	47,320,715	(3,308)	33,411,310				
28. Single	384,824,253	7,499,081		377,365,727	4,032			(44,587)
29. Renewal	94,030,143	50,465,225	1,941,194	41,623,724				
30. Deposit-type contract funds								
31. Totals (to agree with Page 6, Line 21)	559,583,113	105,285,021	1,937,886	452,400,761	4,032			(44,587)

EXHIBIT 2 - GENERAL EXPENSES

	Insurance 1 Life	Accident and Health 2 Cost Containment	Accident and Health 3 All Other	4 All Other Lines of Business	5 Investment	6 Fraternal	7 Total
1. Rent	50,193,668			509,840	6,018,270		56,721,778
2. Salaries and wages	462,848,661			6,770,923	151,314,392		620,933,976
3.11 Contributions for benefit plans for employees	52,297,975			1,707,919	1,129,813		55,135,707
3.12 Contributions for benefit plans for agents	24,992,368						24,992,368
3.21 Payments to employees under non-funded benefit plans	4,345			244			4,589
3.22 Payments to agents under non-funded benefit plans	7,775,575			7,096,593			14,872,168
3.31 Other employee welfare	4,450,413			31,160	18,471		4,500,044
3.32 Other agent welfare	3,535,474						3,535,474
4.1 Legal fees and expenses	3,996,676			115,738	41,343		4,153,757
4.2 Medical examination fees	2,070,115						2,070,115
4.3 Inspection report fees	1,116,105			39			1,116,144
4.4 Fees of public accountants and consulting actuaries	3,884,159			150,027	44,399		4,078,585
4.5 Expense of investigation and settlement of policy claims	823,772						823,772
5.1 Traveling expenses	9,751,647			160,276	1,655,776		11,567,699
5.2 Advertising	50,012,825			1,511,356	593,947		52,118,128
5.3 Postage, express, telegraph and telephone	15,034,318			268,768	1,642,192		16,945,278
5.4 Printing and stationery	4,190,476			71,512	4,604		4,266,592
5.5 Cost or depreciation of furniture and equipment	4,578,513			99,487	9,714		4,687,714
5.6 Rental of equipment	3,963,113			126,676	202		4,089,991
5.7 Cost or depreciation of EDP equipment and software	73,429,925			2,239,562	679,181		76,348,668
6.1 Books and periodicals	224,157			7,627	43,161		274,945
6.2 Bureau and association fees	1,979,585			89,733	16,209		2,085,527
6.3 Insurance, except on real estate	4,211,759			202,862			4,414,621
6.4 Miscellaneous losses	5,002,181			383			5,002,564
6.5 Collection and bank service charges	2,990,942			156,565			3,147,507
6.6 Sundry general expenses	69,784,348			8,525,290	12,835,969		91,145,607
6.7 Group service and administration fees							
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance	77,574,691						77,574,691
7.2 Agents' balances charged off (less $ ...... $ recovered)	2,326,761						2,326,761
7.3 Agency conferences other than local meetings	18,112,410			39,156	8,239		18,159,805
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	484,183			19,876	566		504,625
9.2 Investment expenses not included elsewhere	796				6,946,632		6,947,428
9.3 Aggregate write-ins for expenses	32,831,760			864,928	74,476		33,771,164
10. General expenses incurred	994,473,696			30,766,540	183,077,556	(b)	(a) 1,208,317,792
11. General expenses unpaid Dec. 31, prior year	1,371,421			11,247,235			12,618,656
12. General expenses unpaid Dec. 31, current year	1,965,274			11,966,157			13,931,431
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)	993,879,843			30,047,618	183,077,556		1,207,005,017
DETAILS OF WRITE-INS							
09.301. Aggregate Write-Ins for Expenses	32,831,760			864,928	74,476		33,771,164
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)	32,831,760			864,928	74,476		33,771,164

(a) Includes management fees of $ 213,189,009 to affiliates and $ 93,875,186 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 1 Life	2 Accident and Health	3 All Other Lines of Business	4 Investment	5 Fraternal	6 Total
1. Real estate taxes						
2. State insurance department licenses and fees	5,025,582		10,910			5,036,492
3. State taxes on premiums	51,739,662					51,739,662
4. Other state taxes, including $ ...... for employee benefits	(125,478)		4,690,291			4,564,813
5. U.S. Social Security taxes	48,276,914		364,784	468,060		49,109,758
6. All other taxes	2,094,282		12,513,272			14,607,554
7. Taxes, licenses and fees incurred	107,010,962		17,579,257	468,060		125,058,279
8. Taxes, licenses and fees unpaid Dec. 31, prior year	1,766,591		(10,769,700)			(9,003,109)
9. Taxes, licenses and fees unpaid Dec. 31, current year	17,307,341		42,240,728			59,548,069
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	91,470,212		(35,431,171)	468,060		56,507,101

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
1. Applied to pay renewal premiums		
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4		
6. Paid in cash		
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8		
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
12. Terminal dividends		
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		
16. Total from prior year		
17. Total dividends or refunds (Lines 9 + 15 - 16)		
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)		

NONE

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. 58 CET 4.00% CRVM CNF 1984-89	466,679		466,679		
0100002. 58 CSO 4.00% CRVM CNF 1984-89	15,399,707		15,399,707		
0100003. 58 CSO 5.50% CRVM CNF 1987	2,360,664		2,360,664		
0100004. 58 CSO 6.00% CRVM CNF 1982-86	573,624,731		573,624,731		
0100005. 80 CSO 4.00% CRVM CNF 2006-08	995,810,666		922,222,557		73,588,108
0100006. 80 CSO 4.00% ALB CNF 2006-08	14,855,818		14,855,818		
0100007. 80 CSO 4.25% CRVM CNF 2006-08	32,466,782		32,466,782		
0100008. 80 CSO 4.25% ALB CNF 2006-08	926,934		926,934		
0100009. 80 CSO 4.50% CRVM CNF 1995-2005	12,678,573,778		12,673,558,470		5,015,308
0100010. 80 CSO 4.50% CNF 1995-2002	25,689,384		25,689,384		
0100011. 80 CSO 4.75% CRVM CNF 2000-05	18,340,734		18,340,734		
0100012. 80 CSO 4.75% CNF 2001	3,750		3,750		
0100013. 80 CSO 5.00% CRVM CNF 1993-2004	1,386,393,090		1,386,393,090		
0100014. 80 CSO 5.00% CNF 1993-94	10,991,174		10,991,174		
0100015. 80 CSO 5.25% CNF 1997-98	727,836		727,836		
0100016. 80 CSO 5.50% CRVM CNF 1987-92	1,264,610,024		1,264,610,024		
0100017. 80 CSO 5.50% CNF 1987-92	221,825,272		221,825,272		
0100018. 80 CSO 6.00% CRVM CNF 1986	274,043,166		274,043,166		
0100019. 80 CSO 6.00% CNF 1986	64,395,011		64,395,011		
0100020. 2001 CSO 3.50% CRVM CNF 2013-19	5,335,875,061		5,294,569,084		41,305,977
0100021. 2001 CSO 3.50% CRVM ALB CNF 2013-19	213,520		213,520		
0100022. 2001 CSO 3.50% ALB CNF 2013-19	57,994,592		57,994,592		
0100023. 2001 CSO 3.50% VM-20 NPR 2020	200,109		200,109		
0100024. 2001 CSO 3.75% CRVM CNF 2013-19	9,569,986		9,569,986		
0100025. 2001 CSO 3.75% ALB CNF 2013-19	3,547,805		3,547,805		
0100026. 2001 CSO 4.00% CRVM CNF 2006-12	4,690,759,945		4,660,110,862		30,649,083
0100027. 2001 CSO 4.00% CRVM ALB CNF 2006-12	453,970		453,970		
0100028. 2001 CSO 4.00% ALB CNF 2008-12	168,762,859		168,762,859		
0100029. 2001 CSO 4.25% CRVM CNF 2008-12	9,134,655		9,134,655		
0100030. 2001 CSO 4.25% ALB CNF 2008-12	14,199,541		14,199,541		
0100031. 2001 CSO 4.50% CRVM CNF 2003-05	142,972,099		142,972,099		
0100032. 2017 CSO 3.00% VM-20 NPR CNF 2021-23	1,178,851,058		1,178,851,058		
0100033. 2017 CSO 3.50% CRVM CNF 2018-19	48,821,957		48,821,957		
0100034. 2017 CSO 3.50% VM-20 NPR CNF 2020	332,860,751		332,860,751		
0100035. VM-20 DET/STO 2020-2023	9,760,570		9,760,570		
0199997. Totals (Gross)	29,585,483,675		29,434,925,200		150,558,475
0199998. Reinsurance ceded	728,045,613		706,389,877		21,655,736
0199999. Life Insurance: Totals (Net)	28,857,438,062		28,728,535,322		128,902,740
0200001. 70% 94 VA MDBG Table Plan Type A 3.50% AG43 VACARVM Def. 2013	15,228,497	XXX	15,228,497	XXX	
0200002. 70% 94 VA MDBG Table Plan Type A 3.75% AG43 VACARVM Def. 2012-14	31,438,100	XXX	31,438,100	XXX	
0200003. 70% 94 VA MDBG Table Plan Type A 4.00% AG43 VACARVM Def. 2014	546,082	XXX	546,082	XXX	
0200004. 70% 94 VA MDBG Table Plan Type A 4.25% AG43 VACARVM Def. 2011	14,358,232	XXX	14,358,232	XXX	
0200005. 70% 94 VA MDBG Table Plan Type A 4.50% AG43 VACARVM Def. 2010	14,794,871	XXX	14,794,871	XXX	
0200006. 70% 94 VA MDBG Table Plan Type A 4.75% AG43 VACARVM Def. 2005-07	265,347,524	XXX	265,347,524	XXX	
0200007. 70% 94 VA MDBG Table Plan Type A 5.00% AG43 VACARVM Def. 2004, 2008	129,239,494	XXX	129,239,494	XXX	
0200008. 70% 94 VA MDBG Table Plan Type A 5.25% AG43 VACARVM Def. 2009	20,567,726	XXX	20,567,726	XXX	
0200009. 70% 94 VA MDBG Table Plan Type A 5.50% AG43 VACARVM Def. 1999, 2003	396,864,754	XXX	396,864,754	XXX	
0200010. 70% 94 VA MDBG Table Plan Type A 5.75% AG43 VACARVM Def. 1998, 2000	284,711,677	XXX	284,711,677	XXX	
0200011. 70% 94 VA MDBG Table Plan Type A 6.00% AG43 VACARVM Def. 1994, 1996-97, 2001-02	619,293,754	XXX	619,293,754	XXX	
0200012. 70% 94 VA MDBG Table Plan Type A 6.25% AG43 VACARVM Def. 1993, 1995	86,094,282	XXX	86,094,282	XXX	
0200013. 70% 94 VA MDBG Table Plan Type A 6.75% AG43 VACARVM Def. 1992	3,082,609	XXX	3,082,609	XXX	
0200014. 70% 94 VA MDBG Table Plan Type A 7.00% AG43 VACARVM Def. 1987, 1990-91	30,226,291	XXX	30,226,291	XXX	
0200015. 70% 94 VA MDBG Table Plan Type A 7.25% AG43 VACARVM Def. 1988-89	16,873,533	XXX	16,873,533	XXX	
0200016. 70% 94 VA MDBG Table Plan Type A 7.50% AG43 VACARVM Def. 1986	30,927,602	XXX	30,927,602	XXX	
0200017. 70% 94 VA MDBG Table Plan Type A 8.25% AG43 VACARVM Def. 1983-85	20,449,549	XXX	20,449,549	XXX	
0200018. 71 IAM PROJ 4.00% CARVM Def. 1981	5,182,822	XXX	5,182,822	XXX	
0200019. 71 IAM PROJ 8.25% CARVM Def. 1983	40,146,693	XXX	40,146,693	XXX	
0200020. 71 IAM PROJ 8.75% CARVM Def. 1983	28,591,250	XXX	28,591,250	XXX	
0200021. 71 IAM PROJ 9.25% CARVM Def. 1982	41,491,894	XXX	41,491,894	XXX	
0200022. 71 IAM PROJ 10.00% CARVM Def. 1982	28,826,604	XXX	28,826,604	XXX	
0200023. 83a 5.25% CARVM Def. 1994, 1996-97	2,619,959	XXX	2,619,959	XXX	
0200024. 83a 5.50% CARVM Def. 1993-94, 1996-97	64,749,963	XXX	64,749,963	XXX	
0200025. 83a 5.75% CARVM Def. 1993, 1995	27,098,149	XXX	27,098,149	XXX	
0200026. 83a 6.00% CARVM Def. 1992, 1995	35,739,214	XXX	35,739,214	XXX	
0200027. 83a 6.25% CARVM Def. 1987, 1990-1992	56,422,680	XXX	56,422,680	XXX	
0200028. 83a 6.50% CARVM Def. 1987, 1989-90	69,258,127	XXX	69,258,127	XXX	
0200029. 83a 6.75% CARVM Def. 1986, 1988, 1991	75,818,603	XXX	75,818,603	XXX	
0200030. 83a 7.00% CARVM Def. 1988-89	61,475,666	XXX	61,475,666	XXX	
0200031. 83a 7.25% CARVM Def. 1986	19,201,422	XXX	19,201,422	XXX	
0200032. 83a 8.00% CARVM Def. 1984-85	84,655,308	XXX	84,655,308	XXX	
0200033. 83a 8.50% CARVM Def. 1984-85	80,053,726	XXX	80,053,726	XXX	
0200034. 83a 8.25% Imm. 1990	25,646,933	XXX	25,646,933	XXX	
0200035. 83a 8.75% Imm. 1988-89	123,752,247	XXX	123,752,247	XXX	
0200036. a-2000 3.50% CARVM Def. 2013	7,710,356	XXX	7,710,356	XXX	
0200037. a-2000 3.75% CARVM Def. 2012-14	224,896,369	XXX	224,896,369	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
0200038. a-2000 4.00% CARVM Def. 2014	248,758,411	XXX	248,758,411	XXX	
0200039. a-2000 4.25% CARVM Def. 2011	163,817,043	XXX	163,756,461	XXX	60,582
0200040. a-2000 4.50% CARVM Def. 2005-08, 2010	1,682,815,753	XXX	1,682,771,908	XXX	43,845
0200041. a-2000 4.75% CARVM Def. 2003-04, 2007-08	2,795,557,448	XXX	2,795,557,448	XXX	
0200042. a-2000 5.00% CARVM Def. 1998-99, 2003, 2009	1,379,951,256	XXX	1,379,951,256	XXX	
0200043. a-2000 5.25% CARVM Def. 1998-99, 2002	44,628,541	XXX	44,628,541	XXX	
0200044. a-2000 5.50% CARVM Def. 2000-02	177,354,933	XXX	177,354,933	XXX	
0200045. a-2000 5.75% CARVM Def. 2000-01	144,283,864	XXX	144,283,864	XXX	
0200046. a-2000 4.00% Imm. 2013	2,056,724,120	XXX	2,007,133,058	XXX	49,591,063
0200047. a-2000 4.25% Imm. 2012	1,617,237,142	XXX	1,579,114,273	XXX	38,122,869
0200048. a-2000 4.50% Imm. 2014	1,931,138,970	XXX	1,887,409,794	XXX	43,729,177
0200049. a-2000 5.00% Imm. 2011	932,082,773	XXX	894,159,186	XXX	37,923,587
0200050. a-2000 5.25% Imm. 2005-06, 2010	756,539,121	XXX	735,877,892	XXX	20,661,229
0200051. a-2000 5.50% Imm. 2004, 2007-08	646,115,546	XXX	607,298,642	XXX	38,816,903
0200052. a-2000 6.00% Imm. 2009	544,321,589	XXX	510,669,372	XXX	33,652,216
0200053. 2012 IAR 3.00% Def. 2021-23	6,178,229,782	XXX	6,178,229,782	XXX	
0200054. 2012 IAR 3.25% Def. 2020, 2022-23	18,753,591,781	XXX	18,753,591,781	XXX	
0200055. 2012 IAR 3.50% Def. 2015, 2017-18	5,259,672,566	XXX	5,258,798,848	XXX	873,718
0200056. 2012 IAR 3.75% Def. 2015-16, 2019	4,455,513,004	XXX	4,455,513,004	XXX	
0200057. 2012 IAR 4.00% Def. 2023	259,906,643	XXX	259,906,643	XXX	
0200058. 2012 IAR 4.25% Def. 2023	11,593,165,114	XXX	11,593,165,114	XXX	
0200059. 2012 IAR 3.75% Imm. 2017	2,079,045,424	XXX	2,036,087,875	XXX	42,957,549
0200060. 2012 IAR 4.00% Imm. 2015-17	3,658,087,984	XXX	3,560,055,364	XXX	98,032,620
0200061. 2012 IAR VM-22 Non-Jumbo 1.00%-1.49% Imm. 2020-22	14,951,699	XXX	14,951,699	XXX	
0200062. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Imm. 2020-22	216,859,944	XXX	216,859,944	XXX	
0200063. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Imm. 2018-22	1,061,921,212	XXX	1,061,808,956	XXX	112,256
0200064. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Imm. 2018-22	1,417,827,643	XXX	1,416,490,384	XXX	1,337,258
0200065. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Imm. 2018-22	1,868,829,669	XXX	1,857,708,386	XXX	11,121,283
0200066. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Imm. 2018-22	1,388,189,612	XXX	1,374,336,686	XXX	13,852,926
0200067. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Imm. 2018-22	3,524,521,916	XXX	3,511,988,894	XXX	12,533,022
0200068. 2012 IAR VM-22 Non-Jumbo 4.50%-4.99% Imm. 2023	1,149,204,083	XXX	1,149,204,083	XXX	
0200069. 2012 IAR VM-22 Non-Jumbo 5.00%-5.49% Imm. 2023	1,996,673,487	XXX	1,996,650,289	XXX	23,198
0299997. Totals (Gross)	83,080,900,631	XXX	82,637,455,330	XXX	443,445,301
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	83,080,900,631	XXX	82,637,455,330	XXX	443,445,301
0300001. 83a 6.00%-8.75% 1989-97	1,967,656		1,967,656		
0300002. a-2000 4.00%-7.00% 1998-2014	32,894,422		32,894,422		
0300003. 2012 IAR 3.50%-4.00% 2015-17	65,919,823		65,919,823		
0300004. 2012 IAR VM-22 Non-Jumbo 1.00%-1.49% 2020-21	671,647		671,647		
0300005. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% 2020-22	32,724,368		32,724,368		
0300006. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% 2018-22	29,613,661		29,613,661		
0300007. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% 2018-22	28,080,517		28,080,517		
0300008. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% 2018-22	30,862,622		30,862,622		
0300009. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% 2018-22	35,097,198		35,097,198		
0300010. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% 2018-22	26,623,484		26,623,484		
0300011. 2012 IAR VM-22 Non-Jumbo 4.50%-4.99% 2023	22,284,750		22,284,750		
0300012. 2012 IAR VM-22 Non-Jumbo 5.00%-5.49% 2023	18,033,809		18,033,809		
0399997. Totals (Gross)	324,773,958		324,773,958		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	324,773,958		324,773,958		
0400001. 59 ADB 58 CSO 4.00% 1984-89	23,935		23,935		
0400002. 59 ADB 58 CSO 5.50% 1987	15		15		
0400003. 59 ADB 58 CSO 6.00% 1982-86	1,743		1,743		
0400004. 59 ADB 80 CSO 4.00% 2006-08	564		564		
0400005. 59 ADB 80 CSO 4.50% 1995-2005	8,443		8,443		
0400006. 59 ADB 80 CSO 5.00% 1993-2004	1,122		1,122		
0400007. 59 ADB 80 CSO 5.50% 1987-92	1,862		1,862		
0400008. 59 ADB 80 CSO 6.00% 1987-92	951		951		
0400009. 59 ADB 2001 CSO 3.50% 2013-19	4,157		4,157		
0400010. 59 ADB 2001 CSO 4.00% 2006-12	3,535		3,535		
0400011. 59 ADB 2001 CSO 4.50% 2003-05	398		398		
0400012. 59 ADB 2017 CSO 3.00% 2021-23	1,184		1,184		
0400013. 59 ADB 2017 CSO 3.50% 2018-20	341		341		
0499997. Totals (Gross)	48,250		48,250		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	48,250		48,250		
0500001. 52 INTERCO DISA 58 CSO 4.00% 1984-89	108,704		108,704		
0500002. 52 INTERCO DISA 58 CSO 4.50% 1981-2001	533		533		
0500003. 52 INTERCO DISA 58 CSO 5.50% 1987	28		28		
0500004. 52 INTERCO DISA 58 CSO 6.00% 1982-86	5,920		5,920		
0500005. 52 INTERCO DISA 80 CSO 4.00% 2006-08	27,787		27,787		
0500006. 52 INTERCO DISA 80 CSO 4.50% 1995-2005	400,138		400,138		
0500007. 52 INTERCO DISA 80 CSO 5.00% 1993-2004	20,422		20,422		
0500008. 52 INTERCO DISA 80 CSO 5.50% 1987-92	10,317		10,317		
0500009. 52 INTERCO DISA 80 CSO 6.00% 1986	3,171		3,171		
0500010. 52 INTERCO DISA 2001 CSO 3.50% 2013-19	1,210,007		1,210,007		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500011. 52 INTERCO DISA 2001 CSO 4.00% 2006-12	151,753		151,753		
0500012. 52 INTERCO DISA 2001 CSO 4.50% 2003-05	6,869		6,869		
0500013. 52 INTERCO DISA 2017 CSO 3.00% 2021-23	287,048		287,048		
0500014. 52 INTERCO DISA 2017 CSO 3.50% 2018-20	164,500		164,500		
0599997. Totals (Gross)	2,397,197		2,397,197		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	2,397,197		2,397,197		
0600001. 52 INTERCO DISA 58 CSO 4.00% 1984-89	319,516		319,516		
0600002. 52 INTERCO DISA 4.50% 1981-2001	133		133		
0600003. 52 INTERCO DISA 58 CSO 5.50% 1987	166,368		166,368		
0600004. 52 INTERCO DISA 58 CSO 6.00% 1982-86	18,835,420		18,835,420		
0600005. 52 INTERCO DISA 80 CSO 4.00% 2006-08	686,579		686,579		
0600006. 52 INTERCO DISA 80 CSO 4.50% 1995-2005	19,907,606		19,907,606		
0600007. 52 INTERCO DISA 80 CSO 5.00% 1993-2004	3,926,830		3,926,830		
0600008. 52 INTERCO DISA 80 CSO 5.50% 1987-92	12,673,971		12,673,971		
0600009. 52 INTERCO DISA 80 CSO 6.00% 1986	6,067,501		6,067,501		
0600010. 52 INTERCO DISA 2001 CSO 3.50% 2013-19	6,287,835		6,287,835		
0600011. 52 INTERCO DISA 2001 CSO 4.00% 2006-12	4,436,380		4,436,380		
0600012. 52 INTERCO DISA 2001 CSO 4.50% 2003-05	581,474		581,474		
0600013. 52 INTERCO DISA 2017 CSO 3.00% 2021-23	687,564		687,564		
0600014. 52 INTERCO DISA 2017 CSO 3.50% 2018-20	468,813		468,813		
0699997. Totals (Gross)	75,045,991		75,045,991		
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	75,045,991		75,045,991		
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	267,666,365		267,666,365		
0700002. For guaranteed minimum death benefit under variable life contracts	8,810,619		8,810,619		
0700003. For guaranteed minimum accumulation benefit under variable life contracts	299,209		299,209		
0700004. For guaranteed minimum accumulation benefit under variable annuity contracts	24,015,037		24,015,037		
0700005. For guaranteed minimum death benefit under variable annuity contracts	12,953,295		12,953,295		
0700006. For guaranteed minimum income benefit under variable annuity contracts	666,117		666,117		
0700007. Asset Preserver LTC Claim Reserves - Active Life	12,207,638		12,207,638		
0700008. Asset Preserver LTC Claim Reserves - Disabled Life	9,646,280		9,646,280		
0700009. Unearned COI Reserves	3,098,307		3,098,307		
0700010. Guaranteed Insurability Rider Reserve	8,414		8,414		
0700011. Pre-Term Conversions	2,061,021		2,061,021		
0700012. Post-Term Conversions	263,544,001		263,544,001		
0700013. ROP Rider (ULCG) Reserve	24,144		24,144		
0700014. Chronic Care Rider Reserve - Active Life	2,071		2,071		
0700015. Additional reserve for New York policies	44,311,469		44,119,935		191,534
0799997. Totals (Gross)	649,313,985		649,122,451		191,534
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)	649,313,985		649,122,451		191,534
9999999. Totals (Net) - Page 3, Line 1	112,989,918,073		112,417,378,499		572,539,574

(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 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes [ ] No [X]
1.2 If not, state which kind is issued.
Non-participating
2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes [ ] No [X]
2.2 If not, state which kind is issued.
Non-participating
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.
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: $ 88,411,567
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: $ 110,298,204
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 $ 4,589,669,477
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: $ 193,340
7.4 Identify where the reserves are reported in the blank:
Page 3 Line 25
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 [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $ 5,779,123,089
9.2 State the amount of reserves established for this business: $ 6,586,573,181
9.3 Identify where the reserves are reported in the blank:
Page 3 Line 1, Page 3 Line 25
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	(31,796,122)
Pre-Term Conversion Reserve	3.50%	4.0%; updated conversion, mortality, and lapse rates; updated cost of extra mortality methodology	654,437
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(31,141,685)
9999999 - Total (Column 4, only)			(31,141,685)

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													
2. Additional contract reserves (b)													
3. Additional actuarial reserves-Asset/Liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (Gross)													
8. Reinsurance ceded													
9. Totals (Net)													
CLAIM RESERVE													
10. Present value of amounts not yet due on claims													
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)													
15. Reinsurance ceded													
16. Totals (Net)													
17. TOTAL (Net)													
18. TABULAR FUND INTEREST													
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)													

NONE

(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.

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	1,441,162,084		1,076,900,136	364,233,400		28,548
2. Deposits received during the year	532,895,656		451,700,360	67,709,800		13,485,496
3. Investment earnings credited to the account	46,582,970		38,526,502	7,835,702		220,766
4. Other net change in reserves	(14,852,934)		(14,852,934)			
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	422,838,940		295,227,899	127,041,375		569,666
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)	1,582,948,836		1,257,046,165	312,737,527		13,165,144
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,582,948,836		1,257,046,165	312,737,527		13,165,144

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) $
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) $

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	7,498,756			6,846,216	652,540			
1.2 Reinsurance assumed	222,954,776	3,796,716	219,158,060					
1.3 Reinsurance ceded								
1.4 Net	230,453,532	3,796,716	219,158,060	6,846,216	652,540			
2. In course of settlement:								
2.1 Resisted 2.11 Direct	2,918,753	2,918,753						
2.12 Reinsurance assumed								
2.13 Reinsurance ceded	160,000	160,000						
2.14 Net	2,758,753	(b) 2,758,753	(b)	(b)				
2.2 Other 2.21 Direct	471,268,060	258,003,755	33,506,671	168,940,260	10,817,374			
2.22 Reinsurance assumed	297,110,389	1,904,660	295,205,729					
2.23 Reinsurance ceded	145,068,658	136,381,306	8,687,352					
2.24 Net	623,309,791	(b) 123,527,109	(b) 320,025,048	(b) 168,940,260	10,817,374	(b)		
3. Incurred but unreported:								
3.1 Direct	70,465,296	69,785,725	17,716	661,855				
3.2 Reinsurance assumed	152,751,889		152,751,889					
3.3 Reinsurance ceded	38,574,231	38,557,670	16,561					
3.4 Net	184,642,954	(b) 31,228,055	(b) 152,753,044	(b) 661,855		(b)		
4. TOTALS 4.1 Direct	552,150,865	330,708,233	33,524,387	176,448,331	11,469,914			
4.2 Reinsurance assumed	672,817,054	5,701,376	667,115,678					
4.3 Reinsurance ceded	183,802,889	175,098,976	8,703,913					
4.4 Net	1,041,165,030	(a) 161,310,633	(a) 691,936,152	176,448,331	11,469,914			

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ .... in Column 2 and $ .... 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 $ 5,339,701 Group Life $ .... , and Individual Annuities $ 133 are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ .... 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	5,339,414,621	1,559,702,290	54,103,835	3,656,100,461	69,508,035			
1.2 Reinsurance assumed	1,251,663,193	9,782,963	1,241,880,230					
1.3 Reinsurance ceded	592,992,480	577,919,230	15,073,250					
1.4 Net	(c) 5,998,085,334	991,566,023	1,280,910,815	3,656,100,461	69,508,035			
2. Liability December 31, current year from Part 1:								
2.1 Direct	552,150,865	330,708,233	33,524,387	176,448,331	11,469,914			
2.2 Reinsurance assumed	672,817,054	5,701,376	667,115,678					
2.3 Reinsurance ceded	183,802,889	175,098,976	8,703,913					
2.4 Net	1,041,165,030	161,310,633	691,936,152	176,448,331	11,469,914			
3. Amounts recoverable from reinsurers December 31, current year	45,862,229	45,103,598	758,631					
4. Liability December 31, prior year:								
4.1 Direct	522,502,318	295,932,293	27,324,844	185,672,253	13,572,928			
4.2 Reinsurance assumed	658,174,633	5,236,349	652,938,284					
4.3 Reinsurance ceded	131,650,174	125,861,409	5,788,765					
4.4 Net	1,049,026,777	175,307,233	674,474,363	185,672,253	13,572,928			
5. Amounts recoverable from reinsurers December 31, prior year	44,897,601	44,113,979	783,622					
6. Incurred Benefits								
6.1 Direct	5,369,063,168	1,594,478,230	60,303,378	3,646,876,539	67,405,021			
6.2 Reinsurance assumed	1,266,305,614	10,247,990	1,256,057,624					
6.3 Reinsurance ceded	646,109,823	628,146,416	17,963,407					
6.4 Net	5,989,258,959	976,579,804	1,298,397,595	3,646,876,539	67,405,021			

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ....2,726,569 in Line 1.1, $ ....2,726,569 in Line 1.4.
$..........2,726,569 in Line 6.1, and $ ....2,726,569 in Line 6.4.

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

(c) Includes $ ....63,255 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			
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	21,280,765	21,073,348	(207,417)
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	4,118,044	4,551,627	433,583
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)	25,398,809	25,624,975	226,166
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued		11,700	11,700
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	53	1,015	962
	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	6,394,571		(6,394,571)
	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	712,148,662	545,044,616	(167,104,046)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
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	19,257,638	24,139,045	4,881,407
25.	Aggregate write-ins for other than invested assets	55,671,592	135,512,544	79,840,952
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	818,871,325	730,333,895	(88,537,430)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	818,871,325	730,333,895	(88,537,430)
	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.	Miscellaneous	55,617,650	76,560,870	20,943,220
2502.	Amount due for undelivered securities	53,942	321,884	267,942
2503.	Interest maintenance reserves		58,629,790	58,629,790
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	55,671,592	135,512,544	79,840,952

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. The accompanying financial statements have been prepared using accounting practices prescribed or permitted by the Delaware State Insurance Department (“the Department” or “statutory accounting practices”).

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Delaware for determining and reporting the financial position and results of operations of an insurance company and for determining its solvency under the Delaware State Insurance Law. The National Association of Insurance Commissioners’ (“NAIC”) Accounting Practices and Procedures Manual (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the State of Delaware. 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 Delaware and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	2023	2022
Net Income					
(1) Net income Delaware state basis (Page 4, Line 35, Columns 1 & 2)	XXX	4	35	$ 593,003,558	$ (655,948,235)
(2) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 593,003,558	$ (655,948,235)
Capital and Surplus					
(5) Statutory capital and surplus Delaware state basis (Page 3, Line 38, Columns 1 & 2)	XXX	3	38	$ 8,929,135,758	$ 8,536,451,399
(6) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(7) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(8) Capital and surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 8,929,135,758	$ 8,536,451,399

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. 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 $243,834,845.

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.

(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. 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 discussion on the valuation approach and methods for common stock.

(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.

NOTES TO FINANCIAL STATEMENTS

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 is 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 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. generally accepted accounting principles (“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 U.S. statutory 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) Investments in limited partnerships and limited liability companies, including equity investments in affiliated entities organized as limited liability companies, which have admissible audits are carried at the underlying audited equity of the investee. In the absence of an admissible audit, the entire investment is nonadmitted. 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.

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, and within other income for hedges of liabilities. 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.

NOTES TO FINANCIAL STATEMENTS

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) - (11) The Company does not issue or have in-force any accident and health policies.

(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 $3,194,165 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 $327,970,902 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 $93,600,618 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 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

Not applicable.

4. Discontinued Operations

Not applicable.

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) 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.

(2) 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 58.0%). 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 46.4%).

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total were $679,767 and $0 for the years ended December 31, 2023 and 2022, respectively.

(4) 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:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ 3,713,187	$ —	$14,989,074,464	$292,876,613	$15,285,664,264
(b) 30 - 59 days past due	$ —	$ —	$ —	$ —	$ 88,403,924	$ —	$ 88,403,924
(c) 60 - 89 days past due	$ —	$ —	$ 362,614	$ —	$ —	$ —	$ 362,614
(d) 90 - 179 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(e) 180+ days past due	$ —	$ —	$ —	$ —	$ 109,500,000	$ —	$ 109,500,000
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	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Prior Year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ 4,561,189	$ —	$14,948,218,950	$481,623,689	$15,434,403,828
(b) 30 - 59 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) 60 - 89 days past due	$ —	$ —	$ 309,681	$ —	$ —	$ —	$ 309,681
(d) 90 - 179 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(e) 180+ days past due	$ —	$ —	$ —	$ —	$ 109,500,000	$ —	$ 109,500,000
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							$ —

NOTES TO FINANCIAL STATEMENTS

(5) 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	$ —	$ —	$ —	$ —	$ 191,277,726	$ —	$ 191,277,726
2. No allowance for credit losses	—	—	—	—	109,500,000	—	109,500,000
3. Total (1 + 2)	$ —	$ —	$ —	$ —	$ 300,777,726	$ —	$ 300,777,726
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	—	—	—	—	109,500,000	—	109,500,000
3. Total (1 + 2)	$ —	$ —	$ —	$ —	$ 109,500,000	$ —	$ 109,500,000
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	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(6) 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	$ —	$ —	$ —	$ —	$ 150,356,143	$ —	$150,356,143
2. Interest income recognized	$ —	$ —	$ —	$ —	$ 14,134,940	$ —	$ 14,134,940
3. Recorded investments on nonaccrual status	$ —	$ —	$ —	$ —	$ 149,800,000	$ —	$149,800,000
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ 10,617,192	$ —	$ 10,617,192
b. Prior Year							
1. Average recorded investment	$ —	$ —	$ 564,635	$ —	$ 58,369,406	$ —	$ 58,934,041
2. Interest income recognized	$ —	$ —	$ —	$ —	$ 7,557,617	$ —	$ 7,557,617
3. Recorded investments on nonaccrual status	$ —	$ —	$ —	$ —	$ 109,500,000	$ —	$109,500,000
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ 7,557,617	$ —	$ 7,557,617

(7) Allowance for credit losses:

	December 31, 2023	December 31, 2022
a. Balance at beginning of period	$ —	$ 3,575,000
b. Additions charged to operations	(72,403,127)	—
c. Direct write-downs charged against the allowance	—	(2,806,244)
d. Recoveries of amounts previously charged off	—	(768,756)
e. Balance at end of period	$ (72,403,127)	$ —

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

	December 31, 2023
a. Aggregate amount of mortgage loans derecognized	$ (481,372)
b. Real estate collateral recognized	$ —
c. Other collateral recognized	$ —
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ —

(9) 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.

NOTES TO FINANCIAL STATEMENTS

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	$ 692,002	$ 2,843,750	$ —	$ 72,917
(2)	The realized capital losses related to this debt	$ 224,798	$ 4,761,101	$ —	$ 122,080
(3)	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in TDR	$ —	$ —	$ —	$ —

(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 does not have any 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		
		Amortized Cost Basis Before OTTI	2a Interest	2b Non-interest	Fair Value 1-(2a+2b)
	General Account:				
	OTTI recognized 1st Quarter				
a.	Intent to sell	$ 1,864,113	$ 31,763	$ —	$ 1,832,350
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	1,864,113	31,763	—	1,832,350
	OTTI recognized 2nd Quarter				
d.	Intent to sell	13,368,469	89,081	690,355	12,589,033
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	13,368,469	89,081	690,355	12,589,033
	OTTI recognized 3rd Quarter				
g.	Intent to sell	9,705,507	454,502	—	9,251,005
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	9,705,507	454,502	—	9,251,005
	OTTI recognized 4th Quarter				
j.	Intent to sell	1,585,714	28,261	—	1,557,456
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	1,585,714	28,261	—	1,557,456
m.	**Annual Aggregate Total (General Account)**		$ 603,607	$ 690,355	

		Amortized Cost Basis Before OTTI	2a Interest	2b Non-interest	Fair Value 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	504,968	—	55,073	449,895
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	504,968	—	55,073	449,895
	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)**		$ —	$ 55,073	
	Grand Total		$ 603,607	$ 745,428	

NOTES TO FINANCIAL STATEMENTS

(3) The following table lists each 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) CUSIP[1]	(2) Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Current Period Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value	(7) Financial Statement Reporting Period
General Account						
001406AA5	5,235,713	4,522,233	713,480	4,522,233	4,383,090	12/31/2023
07389NAC9	279,553	272,592	6,961	272,592	277,859	12/31/2023
12544ABN4	247,315	245,221	2,094	245,221	252,258	12/31/2023
12544TAH7	500,277	490,808	9,469	490,808	499,913	12/31/2023
12544VAB5	15,096	14,182	914	14,182	14,620	12/31/2023
12667FJ55	684,830	678,672	6,158	678,672	530,441	12/31/2023
12668AY25	431,011	430,892	119	430,892	440,113	12/31/2023
12668BFL2	137,870	128,939	8,931	128,939	131,263	12/31/2023
15132EFL7	29,722	25,222	4,500	25,222	27,258	12/31/2023
16162WNB1	484,332	458,838	25,494	458,838	470,399	12/31/2023
17029PAA3	655,531	635,624	19,907	635,624	635,624	12/31/2023
3622MPAB4	180,408	170,975	9,433	170,975	175,608	12/31/2023
3623416X2	124,252	89,988	34,264	89,988	115,863	12/31/2023
36242DD26	189,889	160,385	29,504	160,385	164,477	12/31/2023
69337VAE0	1,052,956	1,049,392	3,564	1,049,392	839,212	12/31/2023
76111XZW6	948,538	941,056	7,482	941,056	966,588	12/31/2023
81744HAF0	190,028	188,659	1,369	188,659	191,306	12/31/2023
93934FCE0	484,088	472,409	11,679	472,409	427,864	12/31/2023
93934FEM0	480,889	480,374	515	480,374	435,625	12/31/2023
93934FLW0	512,699	511,083	1,616	511,083	478,034	12/31/2023
001406AA5	6,409,055	5,633,564	775,491	5,633,564	4,506,135	9/30/2023
15132EFL7	29,967	29,768	199	29,768	28,669	9/30/2023
16162WNB1	628,674	518,334	110,340	518,334	495,703	9/30/2023
32052MAA9	6,239	—	6,239	—	—	9/30/2023
3622MPAB4	183,084	182,926	158	182,926	172,391	9/30/2023
3623416X2	133,446	132,604	842	132,604	118,759	9/30/2023
38237KAA8	8,844,827	8,844,823	4	8,844,823	7,700,612	9/30/2023
45660LEW5	488,305	248,319	239,986	248,319	453,612	9/30/2023
93934FEM0	500,401	499,696	705	499,696	435,624	9/30/2023
93934FLW0	553,489	551,632	1,857	551,632	498,802	9/30/2023
001406AA5	7,722,153	7,045,551	676,602	7,045,551	4,637,909	6/30/2023
12667FJ55	727,898	709,021	18,877	709,021	570,851	6/30/2023
17029PAA3	702,607	655,531	47,076	655,531	694,642	6/30/2023
17029RAA9	17,608	160	17,448	160	16,007	6/30/2023
17309BAD9	1,354,964	907,100	447,864	907,100	1,056,511	6/30/2023
46628BBD1	123,784	113,350	10,434	113,350	101,573	6/30/2023
69336QAL6	412,594	411,413	1,181	411,413	395,821	6/30/2023
93934FEM0	519,054	517,748	1,306	517,748	462,999	6/30/2023
93934FLW0	563,851	559,002	4,849	559,002	516,665	6/30/2023
3623416X2	138,778	138,001	777	138,001	140,426	3/31/2023
38237KAA8	11,217,390	11,204,858	12,532	11,204,858	10,190,611	3/31/2023
61946TAA3	3,297,372	3,287,892	9,480	3,287,892	2,771,328	3/31/2023
69336QAL6	415,907	414,696	1,211	414,696	400,368	3/31/2023
93934FEM0	524,277	522,392	1,885	522,392	500,905	3/31/2023
93934FLW0	614,908	572,444	42,464	572,444	533,839	3/31/2023
Subtotal - General Account	**XXX**	**XXX**	**3,327,260**	**XXX**	**XXX**	
Guaranteed Separate Accounts						
001406AA5	1,625,927	1,404,294	221,633	1,404,294	1,361,085	12/31/2023
07389NAC9	7,150	6,980	170	6,980	7,125	12/31/2023
12544VAB5	5,982	5,673	309	5,673	5,848	12/31/2023
12668BFL2	183,827	171,919	11,908	171,919	175,017	12/31/2023
001406AA5	1,990,211	1,749,396	240,815	1,749,396	1,399,295	9/30/2023
001406AA5	2,397,882	2,187,862	210,020	2,187,862	1,440,215	6/30/2023
38237KAA8	556,235	555,613	622	555,613	505,320	3/31/2023
61946TAA3	384,488	383,383	1,105	383,383	323,149	3/31/2023
Subtotal - Guaranteed Separate Accounts	**XXX**	**XXX**	**686,582**	**XXX**	**XXX**	
Grand Total	**XXX**	**XXX**	**4,013,842**	**XXX**	**XXX**	

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

NOTES TO FINANCIAL STATEMENTS

(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 at 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	$ 2,701,594,323	$ 63,156,189	$19,785,617,234	$ 2,153,026,098	$22,487,211,557	$ 2,216,182,287
Guaranteed Separate Accounts	133,528,191	1,733,640	1,152,035,167	161,133,219	1,285,563,357	162,866,859
Total	$ 2,835,122,514	$ 64,889,829	$20,937,652,401	$ 2,314,159,317	$23,772,774,914	$ 2,379,049,146

(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	
Open	$ —	$ —	$ 675,000,000
30 days or less	—	—	—
31 to 60 days	—	—	—
61 to 90 days	—	—	—
Greater than 90 days	—	—	—
Total Collateral Received	$ —	$ —	$ 675,000,000

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

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.

NOTES TO FINANCIAL STATEMENTS

(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	—	—	—	—	428,901,361	428,901,158
31 to 60 days	—	—	—	—	37,323,464	37,323,443
61 to 90 days	—	—	—	—	42,201,147	42,210,221
91 to 120 days	—	—	—	—	—	—
121 to 180 days	—	—	—	—	6,000,000	6,000,120
181 to 365 days	—	—	—	—	35,900,000	35,898,136
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	$ —	$ —	$ —	$ —	$ 706,317,078	$ 706,803,734

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 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 $210,310,001, 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 5.3%.

(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

(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	$ 220,821,000	$ 221,665,000	$ 223,881,000	$ 221,470,000
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	$ 206,055,000	$ 221,343,000	$ 209,568,000	$ 210,310,000
4. > 1 week to 1 month	$ —	$ —	$ —	$ —
5. > 1 month to 3 months	$ —	$ —	$ —	$ —
6. > 3 months to 1 year	$ —	$ —	$ —	$ —
7. > 1 year	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

(4) Not applicable.

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$ 220,821,000	$ 221,665,000	$ 223,881,000	$ 221,470,000
b. Ending Balance	$ 206,055,000	$ 221,343,000	$ 209,568,000	$ 210,310,000

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

	1	2	3	4	5	6	7	8
Ending Balance	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Nonadmitted
a. Bonds - FV	$ —	$ 210,310,000	—	$ —	$ —	$ —	$ —	$ —
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)	$ —	$ 210,310,000	$ —	$ —	$ —	$ —	$ —	$ —

(7) Collateral provided - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ —	$ —	$ —	$ —
2. Securities (FV)	$ 225,237,420	$ 226,098,300	$ 228,358,620	$ 225,899,400
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$ —	$ —	$ —	$ —
2. Securities (FV)	$ 210,176,806	$ 225,770,177	$ 213,759,678	$ 214,516,443
3. Securities (BACV)	$ —	$ —	$ —	$ —
4. Nonadmitted subset (BACV)	$ —	$ —	$ —	$ —

(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	$ 214,516,443	$ 214,516,443

(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 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 2023 and 2022, the Company did not recognize any realized gains or (losses) 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.

NOTES TO FINANCIAL STATEMENTS

K. Low-Income Housing Tax Credits

(1) The Company has a range of 1 years 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 $20,166,484 and $12,473,138, respectively.

(3) The balance of the investment recognized in other invested assets on Page 2 - Assets at December 31, 2023 and 2022 was $216,562,065 and $196,760,565, 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.

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 Assets Supporting Separate Accounts (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	675,000,000	—	—	—	675,000,000	675,000,000	—	—	675,000,000	0.346 %	0.347 %
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
d. Subject to reverse repurchase agreements	210,310,001	—	—	—	210,310,001	185,315,001	24,995,000	—	210,310,001	0.108 %	0.108 %
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
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	37,012,577	—	—	—	37,012,577	37,649,207	(636,630)	—	37,012,577	0.019 %	0.019 %
i. FHLB capital stock	25,000,000	—	—	—	25,000,000	25,000,000	—	—	25,000,000	0.013 %	0.013 %
j. On deposit with states	3,970,538	—	—	—	3,970,538	3,795,751	174,787	—	3,970,538	0.002 %	0.002 %
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
m. Pledged as collateral not captured in other categories	9,753,068	—	—	—	9,753,068	3,178,015	6,575,053	—	9,753,068	0.005 %	0.005 %
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
o. Total restricted assets	$ 961,046,184	$ —	$ —	$ —	$ 961,046,184	$ 929,937,974	$ 31,108,210	$ —	$ 961,046,184	0.493 %	0.495 %

(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
Derivative initial margin collateral	$ 9,753,068				$ 9,753,068	$ 3,178,015	$ 6,575,053	$ 9,753,068	0.005 %	0.005 %
Total (c)	$ 9,753,068	$ —	$ —	$ —	$ 9,753,068	$ 3,178,015	$ 6,575,053	$ 9,753,068	0.005 %	0.005 %

(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.

NOTES TO FINANCIAL STATEMENTS

(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	$ 1,498,165,074	$ 1,498,165,074	1.07 %	1.08 %
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)	$ 1,498,165,074	$ 1,498,165,074	1.07 %	1.08 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ 14,377,326	$ 14,377,326	0.03 %	0.03 %
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)	$ 14,377,326	$ 14,377,326	0.03 %	0.03 %

* 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 $675,000,000 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)	$ 1,498,165,074	1.15 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ 14,377,326	0.03 %

* 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	$ 1,488,438,117	$ 1,488,438,117	1.10 %	1.10 %
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)	$ 1,488,438,117	$ 1,488,438,117	1.10 %	1.10 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ 17,249,844	$ 17,249,844	0.03 %	0.03 %
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)	$ 17,249,844	$ 17,249,844	0.03 %	0.03 %

* 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 $675,000,000 for 2022, which is reflected on the cash line (line a). That cash is then reinvested in short-term investments and bonds with various maturities.

	Amount	% of Liability to total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 1,488,438,117	1.18 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ 17,249,844	0.03 %

* 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	9	2	$14,329,226	$ 1,215,900	$ 13,145,326	$ 1,234,750
2. Loan-backed and structured securities - AC	43	28	43,773,937	11,068,999	46,511,546	11,637,481
3. Preferred stock - AC	—	—	—	—	—	—
4. Total (1+2+3+4)	52	30	$58,103,163	$ 12,284,899	$ 59,656,872	$ 12,872,231

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 - AC	—	—	$ —	$ —	$ —	$ —
2. Loan-backed and structured securities - AC	2	2	421,014	535,710	661,341	564,075
3. Preferred stock - AC	—	—	—	—	—	—
4. Total (1+2+3+4)	2	2	$ 421,014	$ 535,710	$ 661,341	$ 564,075

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	30	11
(2) Aggregate Amount of Investment Income	$ 4,446,878	$ 598,579

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 $59,277,956 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, and 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	$	1,005,030,352
2. Nonadmitted	$	—
3. Admitted	$	1,005,030,352

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	$	468,794,794

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, equity and currency risk, and to replicate otherwise permissible investments. These derivative instruments include foreign currency and bond forwards, interest rate and equity options, interest rate and equity futures, interest rate, total return, 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 $330,477,517 and a carrying value of $329,646,405. 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.

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 $416,564.

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 $20,131,862.

The Company had bond forwards with a fair value and carrying value of $(11,016,062) at December 31, 2023

Currency Risk Management

The primary purpose of the Company’s foreign currency hedging activities is to protect the value of foreign currency denominated assets 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 $392,055,364 and a carrying value of $400,914,884.

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 and a carrying value of $(1,016,064).

Equity Risk Management

The Company purchases equity options to minimize exposure to the equity risk associated with guarantees on certain underlying policyholder liabilities. There are upfront fees paid related to option contracts at the time the agreements are entered into. At December 31, 2023, the Company had equity options with a fair value and carrying value of $222,395,384.

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 $(82,111,472) 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 $4,939,900 and a carrying value of $1,897,548.

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 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 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) There were no net gains 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 $(6,577,682) 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:

(1)

		2023		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 1,724,790,653	$ 355,819,642	$ 2,080,610,295
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Adjusted gross DTAs (1a - 1b)	1,724,790,653	355,819,642	2,080,610,295
(d)	DTAs nonadmitted	712,148,662	—	712,148,662
(e)	Subtotal of net admitted DTAs (1c-1d)	1,012,641,991	355,819,642	1,368,461,633
(f)	Gross DTLs	254,664,022	492,701,704	747,365,726
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	$ 757,977,969	$ (136,882,062)	$ 621,095,907

		2022		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 1,433,663,952	$ 474,760,271	$ 1,908,424,223
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Adjusted gross DTAs (1a - 1b)	1,433,663,952	474,760,271	1,908,424,223
(d)	DTAs nonadmitted	545,044,616	—	545,044,616
(e)	Subtotal of net admitted DTAs (1c-1d)	888,619,336	474,760,271	1,363,379,607
(f)	Gross DTLs	262,372,142	552,050,667	814,422,809
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	$ 626,247,194	$ (77,290,396)	$ 548,956,798

		Change During 2023		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 291,126,701	$ (118,940,629)	$ 172,186,072
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Adjusted gross DTAs (1a - 1b)	291,126,701	(118,940,629)	172,186,072
(d)	DTAs nonadmitted	167,104,046	—	167,104,046
(e)	Subtotal of net admitted DTAs (1c-1d)	124,022,655	(118,940,629)	5,082,026
(f)	Gross DTLs	(7,708,120)	(59,348,963)	(67,057,083)
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	$ 131,730,775	$ (59,591,666)	$ 72,139,109

(2) The admission calculation components were as follows:

		2023		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 22,424,770	$ 22,424,770
(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)	596,402,810	2,268,327	598,671,137
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	596,402,810	2,268,327	598,671,137
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	1,246,205,978
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	416,239,181	331,126,545	747,365,726
(d)	DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$ 1,012,641,991	$ 355,819,642	$ 1,368,461,633

		2022		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 54,039,988	$ 54,039,988
(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)	494,916,810	—	494,916,810
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	494,916,810	—	494,916,810
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	1,198,124,190
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	393,702,526	420,720,283	814,422,809
(d)	DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$ 888,619,336	$ 474,760,271	$ 1,363,379,607

NOTES TO FINANCIAL STATEMENTS

		Change During 2023		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ (31,615,218)	$ (31,615,218)
(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)	101,486,000	2,268,327	103,754,327
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	101,486,000	2,268,327	103,754,327
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	48,081,787
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	22,536,655	(89,593,738)	(67,057,083)
(d)	DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$ 124,022,655	$ (118,940,629)	$ 5,082,026

(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 at December 31, 2023 and 2022:

		2023	2022
(a)	Ratio percentage used to determine recovery period and threshold limitation amount in 2(b)1 above.	877 %	812 %
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$8,308,039,851	$7,987,494,602

(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 for the years ended December 31, 2023 and 2022 were as follows:

		2023	2022	Change
(1)	Current Income Tax:			
(a)	Federal	$ 246,655,499	$ 113,938,327	$ 132,717,172
(b)	Foreign	21,245,296	315,647	20,929,649
(c)	Subtotal	267,900,795	114,253,974	153,646,821
(d)	Federal income tax on net capital gains	(41,080,805)	16,252,766	(57,333,571)
(e)	Utilization of capital loss carry-forward		—	—
(f)	Other (Prior period correction)	—	—	—
(g)	Federal and foreign income taxes incurred	$ 226,819,990	$ 130,506,740	$ 96,313,250

		2023	2022	Change
(2)	DTAs:			
(a)	Ordinary:			
	(1) Discounting of unpaid losses	$ —	$ —	$ —
	(2) Unearned premium reserve	—	—	—
	(3) Policyholder reserve	1,026,402,830	859,328,992	167,073,838
	(4) Investments	233,735,438	151,664,687	82,070,751
	(5) Deferred acquisition costs	410,880,122	376,026,700	34,853,422
	(6) Policyholder dividends accrual	—	—	—
	(7) Fixed assets	1,258,531	1,355,000	(96,469)
	(8) Compensation and benefits accrual	—	—	—
	(9) Pension accrual	20,137,953	20,838,722	(700,769)
	(10) Receivables - nonadmitted	17,025,622	21,156,593	(4,130,971)
	(11) Net operating loss carry-forward	—	—	—
	(12) Tax credit carry-forward	—	—	—
	(13) Other	15,350,157	3,293,258	12,056,899
	(99) Subtotal	1,724,790,653	1,433,663,952	291,126,701
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Nonadmitted	712,148,662	545,044,616	167,104,046
(d)	Admitted ordinary DTAs (2a99 - 2b - 2c)	1,012,641,991	888,619,336	124,022,655
(e)	Capital:			
	(1) Investments	355,819,642	474,760,271	(118,940,629)
	(2) Net capital loss carry-forward	—	—	—
	(3) Real estate	—	—	—
	(4) Other	—	—	—
	(99) Subtotal	355,819,642	474,760,271	(118,940,629)
(f)	Statutory valuation allowance adjustment	—	—	—
(g)	Nonadmitted	—	—	—
(h)	Admitted capital DTAs (2e99 - 2f - 2g)	355,819,642	474,760,271	(118,940,629)
(i)	Total admitted DTAs (2d + 2h)	$ 1,368,461,633	$ 1,363,379,607	$ 5,082,026

NOTES TO FINANCIAL STATEMENTS

			2023	2022	Change
(3)	DTLs:				
	(a)	Ordinary:			
		(1) Investments	$ 166,406,422	$ 137,762,594	$ 28,643,828
		(2) Fixed assets	83,485	83,485	—
		(3) Deferred & uncollected premium	76,633	79,050	(2,417)
		(4) Policyholder reserves	79,061,233	124,243,979	(45,182,746)
		(5) Other	9,036,249	203,034	8,833,215
		(99) Subtotal	254,664,022	262,372,142	(7,708,120)
	(b)	Capital:			
		(1) Investments	492,630,902	551,979,865	(59,348,963)
		(2) Real estate	—	—	—
		(3) Other	70,802	70,802	—
		(99) Subtotal	492,701,704	552,050,667	(59,348,963)
	(c)	Total DTLs (3a99 + 3b99)	747,365,726	814,422,809	(67,057,083)
(4)	Net admitted DTAs/(DTLs) (2i - 3c)		$ 621,095,907	$ 548,956,798	$ 72,139,109

Change in deferred income tax on change in net unrealized capital gains/losses	$ 50,411,361
Change in net deferred tax related to other items	188,831,794
Change in DTAs nonadmitted	(167,104,046)
Change in net admitted DTAs	$ 72,139,109

(5) The Company had investment tax credits of $32,772,289 and $27,710,052 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 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	$ 141,387,154	$ (106,049,856)	$ 247,437,010
Net realized capital gains @ statutory rate	(23,633,046)	(14,904,657)	(8,728,389)
Tax exempt income	(33,551,108)	(34,696,620)	1,145,512
Tax credits (net of withholding)	(41,141,751)	(39,536,011)	(1,605,740)
Amortization of IMR	(532,252)	(5,788,935)	5,256,683
Dividend from subsidiary	(72,359,429)	(36,900,465)	(35,458,964)
Partnership income from subsidiary	56,909,783	54,008,433	2,901,350
Prior year audit liability and settlement	4,332,878	1,186,091	3,146,787
Nonadmitted assets	4,186,734	(5,882,997)	10,069,731
Other items impacting surplus	3,547,351	3,596,170	(48,819)
Other	(1,158,118)	4,451,860	(5,609,978)
Federal and foreign income taxes incurred and change in net deferred taxes during the year	$ 37,988,196	$ (180,516,987)	$ 218,505,183
Federal income tax expense reported in the Summary of Operations	$ 267,900,795	$ 114,253,974	$ 153,646,821
Capital gains tax expense incurred	(41,080,805)	16,252,766	(57,333,571)
Change in net DTAs	(188,831,794)	(311,023,727)	122,191,933
Federal and foreign income taxes incurred and change in net deferred taxes during the year	$ 37,988,196	$ (180,516,987)	$ 218,505,183

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	$ 20,745,214
Year 2021	$ 120,330,095

(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 Service Code.

NOTES TO FINANCIAL STATEMENTS

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

i. New York Life Insurance Company ("New York Life" or "NYLIC")
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") and its domestic affiliates
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 New York Life. 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. The Company paid no cash dividend in 2023 to its parent company, New York Life. In 2022, the Company paid a cash dividend of $400,000,000 to its parent company, New York Life.

During 2023 and 2022, the Company received dividend distributions from Madison Capital Funding LLC ("MCF") of $344,568,709 and $175,716,500, respectively.

During 2023 and 2022 , the Company made no capital contribution to MCF

Significant transactions entered into or between the Company and its parent and affiliates 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
11/29/2022	NYLIC / LINA	Parent / Insurance affiliate	Transfer of assets	Bond asset and cash transfers between the Company, NYLIC and LINA 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, and cash of $2,414,904,932 from NYLIC in exchange for bonds valued at $1,419,348,548, including realized losses and accrued interest. In addition, the Company acquired $250,000,000 of bonds from LINA in exchange for transferring a $250,000,000 equity interest in MCF.
12/31/2015 (last amended as of 12/31/2022)	MCF	Non-insurance affiliate	Note funding agreement	The Company and New York Life 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. 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 the Company (y) the net admitted cash and invested assets of NYLIC (excluding any portion thereof attributable to NYLIC's investment in the Company), in each case, based on the most recently available quarterly or annual financial statements of NYLIC or the Company, as applicable. All outstanding advances made to MCF under the MCF Note Agreement will be due in full on December 31, 2025.
12/23/2004 (last amended as of 12/30/2022)	New York Life Capital Corporation ("NYLCC")	Non-insurance affiliate	Revolving credit agreement	NYLCC has agreed to make loans to the Company in an amount up to, but not exceeding, $3,500,000,000 from proceeds from the issuance of commercial paper. During 2023 and 2022, the revolving credit facility was not used, no interest was paid and no outstanding balance was due.
9/30/1993 (last amended on 12/30/2022)	New York Life	Parent	Revolving credit agreement	The Company has a revolving credit agreement with New York Life whereby the Company may borrow 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 no outstanding balance was due.
4/1/1999 (last amended as of 12/30/2022)	New York Life	Parent	Revolving credit agreement	The Company has a revolving credit agreement with New York Life, whereby the Company may lend in the amount of up to $900,000,000. During 2021, NYLIC borrowed and repaid a $600,000,000 loan to the Company. $3,288 of interest was paid, and there was no outstanding balance due at December 31, 2021. At December 31, 2023 and 2022, the Company has not borrowed under this agreement.
4/27/2006 (amended from time to time	NYLIFE Distributors, LLC.	Non-insurance affiliate	Variable product distribution agreement	The Company has appointed NYLIFE Distributors, LLC as the underwriter and/or wholesale distributor of the Company's variable products. For the years ended December 31, 2023, 2022 and 2021, the Company received service fees of $40,432,408, $43,705,121 and $49,703,887, respectively, under a 12b-1 Plan Services Agreement, in consideration for providing 12b-1 Plan services attributable to the variable products.
Amended and restated at 5/29/2009	New York Life	Parent	Administration agreement	For the years ended December 31, 2023 and 2022, the fees incurred associated with these services and facilities, amounted to $982,608,393 and $915,262,064, respectively.

NOTES TO FINANCIAL STATEMENTS

Various	New York Life	Parent	Participation in mortgage loans, Real estate owned and real estate	The Company's interests in commercial mortgage loans are primarily held in the form of participations in mortgages` originated or acquired by New York Life. A real estate property acquired through foreclosure is called REO Portfolio. The Company's interests in the ownership of REO Portfolio is called REO Ownership Interest. Certain real estate investments acquired may have similar ownership interests through a participation. Under the participation agreement for the mortgage loans, it is agreed between the Company and New York Life that the Company's 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 therefrom, will be pari passu with New York Life's and pro rata based upon the respective amounts funded by New York Life and the Company in connection with the applicable mortgage loan origination or acquisition. Consistent with the participation arrangement, all mortgage loan documents name New York Life (and not both New York Life and the Company) as the lender but are held for the benefit of both the Company and New York Life pursuant to the applicable participation agreement. New York Life retains general decision making authority with respect to each mortgage loan, although certain decisions require the Company's approval. The Company’s mortgage loans, REOs and certain real estate investments acquired through a participation from New York Life had a carrying value of $15,221,190,037 and $15,494,997,490 as of December 31, 2023 and 2022, respectively. There's no REO in the form of participations owned by the Company as of December 31, 2023 and 2022.
1/1/2005 (amended 3/28/2014)	New York Life Investment Management LLC ("NYLIM")	Non-insurance affiliate	Administrative service agreement	NYLIM has a management agreement with the MainStay VP Funds Trust (“the Fund”), a registered investment company whose shares are sold to various separate accounts of the Company. Under the terms of the agreement, NYLIM pays the Company administrative fees for providing services to the Fund. For the years ended December 31, 2023 and 2022, the Company recorded fee income from NYLIM of $30,958,714 and $33,482,713, respectively, under this agreement.
4/1/2000, as amended from time to time	NYL Investors, LLC	Non-insurance affiliate	Investment advisory agreement	The Company is a party to an investment advisory agreement with NYL Investors, LLC, as amended from time to time, to receive investment advisory and administrative services from NYL Investors, LLC. The payments are required to be made within 90 days from the time of billing. For the years ended December 31, 2023 and 2022, the total cost for these services amounted to $154,549,175 and $144,191,472, respectively, which is included in the costs of services billed by New York Life to the Company.
Various	New York Life	Parent	Sale of corporate owned life insurance policies ("COLI")	The Company sold various COLI policies to New York Life for the purpose of informally funding certain benefits for New York Life employees and agents. These policies were issued on the same terms as policies sold to unrelated customers. The Company has set up policyholder reserve balances for these policies. At December 31, 2023 and 2022, policyholder reserve balances for these policies amounted to $4,308,056,502 and $4,180,765,383, respectively.
10/5/2017	REEP-OFC 2300 Empire LLC / Retreat at Seven Bridges	Non-insurance affiliate	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, the Company provided a first mortgage loan to REEP-OFC 2300 Empire LLC and REEP-MF Woodridge IL LLC. For the years ended December 31, 2023 and 2022, interest earned amounted to $1,959,375 and $3,093,750, respectively.
6/11/2012	New York Life	Parent	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 by New York Life (73.8% interest) and the Company (26.2% interest), the Company and New York Life 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 the years ended December 31, 2023 and 2022, income earned amounted to $3,019,292 and $2,854,417, respectively.
Various	New York Life	Parent	Structured settlement agreements	The Company has sold certain annuity contracts to New York Life in order that New York Life may satisfy its third-party obligations under certain structured settlement agreements. The Company has been directed by New York Life to make the payments under the annuity contracts directly to the beneficiaries under these structured settlement agreements. At December 31, 2023 and 2022, the policyholder reserves related to these contracts amounted to $148,488,779 and $147,408,551, respectively, and are included in Policy reserves in the accompanying Statutory Statements of Financial Position.
Various	New York Life	Parent	Structured settlement agreements	New York Life has guaranteed the payments due to unaffiliated third-parties in the event of the Company's insolvency. The Company's obligations under the structured settlement contracts are satisfied using annuity policies purchased from New York Life. At December 31, 2023 and 2022, the carrying value of the interest in annuity contracts and the corresponding obligations under structured settlement agreements amounted to $10,774,330,335 and $10,235,624,129, respectively.
12/31/2020	LINA	Insurance Affiliate	Reinsurance agreement	The Company has an affiliated reinsurance agreement to reinsure mortality risk arising under LINA's group term life insurance business on a yearly renewable term basis. Additional details of this agreement are included in Note 13 "Reinsurance".
Various	NYLARC	Insurance Affiliate	Reinsurance agreement	The Company has reinsurance agreements with New York Life Agents Reinsurance Company (“NYLARC”). Additional details of this agreement are included in Note 13 "Reinsurance".

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 $94,150,175 and $85,399,860, respectively, as amounts payable to parent and affiliates. These amounts exclude investments. The terms of the underlying agreements generally require that these amounts be settled in cash within 90 days.

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

NOTES TO FINANCIAL STATEMENTS

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

G. All outstanding shares of the Company are owned by the parent company, New York Life, a mutual insurance company domiciled in the state of New York.

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

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

L. The Company does not hold investments in any downstream non-insurance holding companies.

M. The Company does not have affiliated common stock investments.

N. The Company does not hold investments in an SCA.

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 plus any interest payable. At December 31, 2023, the Company's borrowed money consisted of repurchase agreements of $0.

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

(1) On February 18, 2015, the Company became a member of the FHLB of Pittsburgh or the "Bank". Membership in the Bank provides the Company with a significant source of alternative liquidity. Advances received by the general account are included in the liability for borrowed money on Page 3 - Liabilities, Surplus and Other Funds. When borrowing from the Bank, 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 Pittsburgh's recovery from the collateral is limited to the amount of the Company's liability to the FHLB of Pittsburgh. The table below indicates the amount of FHLB of Pittsburgh stock purchased, collateral pledged, assets and liabilities related to the agreement with the Bank.

(2) FHLB of Pittsburgh Capital Stock

a. Amount of FHLB of Pittsburgh capital 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	25,000,000	25,000,000	—
(c) Activity stock	—	—	—
(d) Excess stock	—	—	—
(e) Aggregate total	$ 25,000,000	$ 25,000,000	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 6,945,465,685	$ 6,945,465,684.6	$ —

2. Prior Year

	Total	General Account	Separate Accounts
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	25,000,000	25,000,000	—
(c) Activity stock	—	—	—
(d) Excess stock	—	—	—
(e) Aggregate total	$ 25,000,000	$ 25,000,000	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 6,758,926,223	$ 6,758,926,223	$ —

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:

Membership Stock	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
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	$ 25,000,000	$ 25,000,000	$ —	$ —	$ —	$ —

(3) Collateral pledged to FHLB of Pittsburgh

a. At December 31, 2023 and 2022, the Company did not have an outstanding balance due to the FHLB of Pittsburgh.

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

	Fair Value[1]	Carrying Value[1]	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	$ 3,017,916,337	$ 3,017,916,337	$ 5,000,000
2. Current year general account	$ 3,017,916,337	$ 3,017,916,337	$ 5,000,000
3. Current year separate accounts	$ —	$ —	$ —
4. Prior year total general and separate accounts	$ 1,175,107,913	$ 1,175,107,913	$ —

[1] Includes amounts in excess of minimum requirements.

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB of Pittsburgh

a. At December 31, 2023 and 2022, the Company did not have a balance due to the FHLB of Pittsburgh.

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

	Total	General Account	Separate Accounts
1. Debt	$ 5,000,000	$ 5,000,000	$ —
2. Funding agreements	—	—	—
3. Other	—	—	—
4. Aggregate total	$ 5,000,000	$ 5,000,000	$ —

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

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

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

A. Defined Benefit Plan

Refer to section G.

B. Plan Asset Investment Policies and Strategies

Refer to section G.

C. Determination of Fair Values

Refer to section G.

D. Long-term Rate of Return on Plan Assets

Refer to section G.

E. Defined Contribution Plans

Refer to section G.

F. Multiemployer Plans

Not applicable.

G. Consolidated/Holding Company Plans

The Company shares in the cost of the following plans sponsored by New York Life: (1) certain defined benefit pension plans for eligible employees and agents, (2) certain defined contribution plans for substantially all employees and agents, (3) certain postretirement life and health benefits for retired employees and agents including their eligible dependents, and (4) postemployment benefits. The expense for these plans is allocated to the Company in accordance with an intercompany cost sharing agreement. The liabilities for these plans are included with the liabilities for the corresponding plan of New York Life. The Company's share of the cost of these plans was as follows for the years ended December 31, 2023 and 2022:

	2023	2022
Defined benefit pension	$ 24,830,384	$ 31,215,377
Defined contribution	9,726,752	9,764,762
Postretirement life and health	3,595,073	5,267,841
Postemployment	1,782,523	1,737,909
Total	$ 39,934,732	$ 47,985,889

H. Postemployment Benefits and Compensated Absences

Refer to section G.

I. Impact of Medicare Modernization Act on Postretirement Benefit (INT 04-17)

Refer to section G.

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

A. The Company has 20,000 shares authorized, with a par value of $10,000 per share with 2,500 shares issued and outstanding. All shares are common stock and are owned by New York Life.

B. The Company has no preferred stock.

NOTES TO FINANCIAL STATEMENTS

C. The Company is subject to restrictions on the payment of dividends to New York Life. Under the Delaware Insurance Code, cash dividends can be paid only out of that part of the Company's available and accumulated surplus funds which are derived from realized net operating profits on its business and realized capital gains, and dividends (or other distributions) on capital stock can be declared and paid only out of earned surplus (being an amount equal to the unassigned funds of the Company as set forth in this annual statement submitted to the Delaware Insurance Commissioner ("the Commissioner"), including all or part of the surplus arising from unrealized capital gains or revaluation of assets), except as otherwise approved by the Commissioner (provided that stock dividends may be paid out of any available surplus funds). Furthermore, no extraordinary dividend may be paid until 30 days after the Commissioner has received notice of such declaration and has not disapproved such payment within such 30 day period, or the Commissioner has approved such payment within that 30 day period. Extraordinary dividends are defined as any dividend or distribution or cash or other property, whose fair market value, together with that of other dividends or distributions made within the preceding 12 months, exceeds the greater of (1) ten percent of the Company's surplus as regards policyholders as of the preceding December 31 or (2) the net gain from operations of the Company for the 12 month period ending on the preceding December 31 (not including pro rata distributions of any class of the Company's own securities).

At December 31, 2023, the amount of earned surplus of the Company available for the payment of dividends was $4,118,590,525. The maximum amount of dividends that may be paid in 2024 without prior notice to or approval of the Commissioner is $890,413,576. Dividends may be declared by the Board of Directors of the Company from available surplus, as it deems appropriate, on a non-cumulative basis.

D. During the year ended December 31, 2023, the Company paid no dividends to its sole stockholder, New York Life.

E. Within the limitations of (C) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

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 stock, including stock of affiliated companies, for any special purpose.

I. The Company's special surplus funds increased from December 31, 2022 to December 31, 2023 by $327,969,922.64 due to the admittance of negative IMR. For more details, refer to Note 21 Other Items.

J. The portion of unassigned funds (surplus) represented or reduced by cumulative net unrealized gains, gross of deferred taxes, is $962,292,810 at December 31, 2023.

K. The Company has not issued any surplus notes.

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 $1,108,566,050.

Unfunded commitments on limited partnerships, limited liability companies and other invested assets amounted to $903,516,465 at December 31, 2023. Included in the total unfunded commitments is $163,077,759 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 $1,099,793,762 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.

Prior to July 1, 2002, the Company did business in Taiwan through a branch operation (the "Taiwan Branch"). On July 1. 2002, the Taiwan Branch ceased operations and all of its liabilities and assets, including policy liabilities, were transferred to New York Life Insurance Taiwan Corporation ("Taiwan Corporation"), an indirect subsidiary of New York Life. On December 31, 2013, Taiwan Corporation was sold to Yuanta Financial Holding Co. Ltd. ("Yuanta"). Under the terms of the sale agreement, Yuanta has agreed to satisfy in full, or to cause Taiwan Corporation to satisfy in full, all of Taiwan Corporation's obligations under the Taiwan Branch policies that were transferred to Taiwan Corporation on July 1, 2002. However, the Company, under Taiwan law, also remains contingently liable for these policies in the event that neither Taiwan Corporation nor Yuanta meets its obligations. This contingent liability of the Company has not been recognized in Page 3 - Liabilities, Surplus, and Other Funds because it does not meet the probable and estimable criteria of SSAP No. 5R.

(2)-(3) Not applicable.

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 $13,323,992, which have been accrued in the financial statements.

NOTES TO FINANCIAL STATEMENTS

(2) a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$	946,106
b.	Decreases current year: Premium tax offset applied		(177,911)
	Decrease in guaranty funds receivable		—
c.	Increases current year: Increase in guaranty funds receivable		42,240,845
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$	43,009,040

(3) Long-term care guarantee fund assessments

Not applicable.

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.

F. All Other Contingencies

The Company is a defendant 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 is 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, a direct wholly owned subsidiary of New York Life, 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. For the year ended December 31, 2023 the Company's share of expenses associated with the lease of the aircraft was $2,060,931. The agreement expires in 2024.

(1)b-(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	$ 544,805,706	$ 238,809,617	$ 744,590,254	$ 38,528,897
Interest rate swaps	11,500,000	11,500,000	—	—
Foreign currency forwards	—	—	—	—
Bond forwards	—	—	250,000,000	900,000,000
CD swaps	275,000,000	250,000,000	—	—
Total	$ 831,305,706	$ 500,309,617	$ 994,590,254	$ 938,528,897

Refer to 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.

(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.

NOTES TO FINANCIAL STATEMENTS

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.

Refer to 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 contracts or full collateralization of the positions thereunder. 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 $687,857,306 with a fair value of $658,390,092. The Company recorded cash collateral received under these agreements of $675,000,000 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 accounts securities lending arrangements.

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 and separate accounts did not enter into any dollar repurchase agreements.

(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 details by NAIC designation of 3 or below, or unrated, securities sold during the year ended December 31, 2023 and reacquired within 30 days of the sale date are as follows:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	NAIC 3	1	$ 990,316	$ 990,316	$ —
Bonds	NAIC 4	—	—	—	—
Bonds	NAIC 5	—	—	—	—
Bonds	NAIC 6	—	—	—	—
Preferred Stock	NAIC 3	—	—	—	—
Preferred Stock	NAIC 4	—	—	—	—
Preferred Stock	NAIC 5	—	—	—	—
Preferred Stock	NAIC 6	—	—	—	—
Common Stock		5	46,321	96,475	48,065
		6	$ 1,036,637	$ 1,086,791	$ 48,065

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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.

(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 net asset value ("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	$ —	$ 15,412,831	$ 28,099,882	$ —	$ 43,512,713
2.	Bonds					
	SVO Identified Bond ETF	754,823,659	—	—	—	754,823,659
	Non-agency commercial mortgage-backed securities	—	13,224,097	—	—	13,224,097
	Non-agency residential mortgage-backed securities	—	84,082	—	—	84,082
	Non-agency asset-backed securities	—	1	—	—	1
	Total bonds	754,823,659	13,308,180	—	—	768,131,839
3.	Common stocks	590,226,768	2,086	25,029,828	—	615,258,682
4.	Derivative assets					
	Foreign currency swaps	—	409,685,025	—	—	409,685,025
	Equity options	—	222,395,384	—	—	222,395,384
	Interest rate swaps	—	491,961,259	—	—	491,961,259
	Interest rate options	—	20,131,862	—	—	20,131,862
	Foreign currency forwards	—	2,226,717	—	—	2,226,717
	Futures	655,197	—	—	—	655,197
	Total derivative assets	655,197	1,146,400,247	—	—	1,147,055,444
5.	Separate accounts assets	47,260,095,582	8,678,557	20,618	1,585,367,755	48,854,162,512
6	Other invested assets	—	—	158,108,193	—	158,108,193
	Total assets at fair value	$ 48,605,801,206	$ 1,183,801,901	$ 211,258,521	$1,585,367,755	$51,586,229,383
b.	Liabilities at fair value					
1.	Derivative liabilities					
	Interest rate swaps	$ —	$ 162,314,854	$ —	$ —	$ 162,314,854
	Foreign currency swaps	—	28,262,884	—	—	28,262,884
	Bond forwards	—	11,016,062	—	—	11,016,062
	Foreign currency forwards	—	3,242,780	—	—	3,242,780
	Futures	238,633	—	—	—	238,633
	Total derivative liabilities	238,633	204,836,580	—	—	205,075,213
2.	Separate accounts liabilities - derivatives[1]	—	2,235,578	—	—	2,235,578
	Total liabilities at fair value	$ 238,633	$ 207,072,158	$ —	$ —	$ 207,310,791

[(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	$ 34,080,427	$ —	$ —	$ (1,290,407)	$ (4,683,719)	$ —	$ —	$ (6,419)	$ —	$ 28,099,882
Bonds:										
U.S. corporate	126,624	—	(126,624)	—	—	—	—	—	—	—
Non-agency asset-backed securities	6,079,336	—	(6,079,336)	—	—	—	—	—	—	—
Total bonds	6,205,960	—	(6,205,960)	—	—	—	—	—	—	—
Common stocks	115,671,256	26,112	—	67,457,488	(79,109,524)	—	—	(79,015,504)	—	25,029,828
Interest rate caps	130,849	—	(130,849)	—	—	—	—	—	—	—
Corridor options	3,375,416	—	(3,375,416)	—	—	—	—	—	—	—
Swaptions	—	—	—	—	—	—	—	—	—	—
Derivatives	3,506,265	—	(3,506,265)	—	—	—	—	—	—	—
Separate accounts assets	17,383,161	11,621	(2,869,881)	10,799,191	(12,645,939)	—	—	(12,657,535)	—	20,618
Other invested assets	87,210,000	38,223,427	—	(29,797,765)	(6,783,403)	77,860,886	—	(8,604,952)	—	158,108,193
Total	$ 264,057,069	$ 38,261,160	$ (12,582,106)	$ 47,168,507	$ (103,222,585)	$ 77,860,886	$ —	$ (100,284,410)	$ —	$ 211,258,521

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 totaled $38,261,160 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 $12,582,106 for the year ended December 31, 2023, which primarily relates to $6,079,336 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 securities of $3,506,265 and separate account derivatives securities of $2,869,881 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, bonds reported as Level 1 represent investments in 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.

NOTES TO FINANCIAL STATEMENTS

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.

Derivatives

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

Separate accounts assets

These assets are comprised of exchange traded funds, common stocks and actively traded open-end mutual funds with a daily net asset value ("NAV"). The NAV can be observed by redemption and subscription transactions between third parties, or may be obtained from third-party asset managers. Therefore, the fair values of these investments has been reflected within Level 1 in the fair value hierarchy. 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 (including separate accounts liabilities – 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.

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.

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.

NOTES TO FINANCIAL STATEMENTS

Private placement securities where adjustments for liquidity are considered significant to the overall price are classified as Level 3.
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 the 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	$ 95,041,101,245	$102,055,938,253	$ 754,823,659	$89,789,298,644	$ 4,496,978,942	$ —	—
Preferred stocks	43,512,713	43,512,713	—	15,412,831	28,099,882	—	—
Common stocks	615,258,683	615,258,682	590,226,769	2,086	25,029,828	—	—
Mortgage loans	14,533,693,977	15,483,930,802	—	—	14,533,693,977	—	—
Cash, cash equivalents and short-term investments	1,695,809,620	1,695,809,620	216,941,815	1,478,867,805	—	—	—
Derivatives	1,203,413,735	1,196,422,700	655,197	1,202,758,538	—	—	—
Derivatives - collateral	137,225,563	137,225,563	—	137,225,563	—	—	—
Other invested assets[1]	598,088,787	592,963,699	—	125,981,813	472,106,974	—	—
Investment income due and accrued	1,005,030,352	1,005,030,352	—	1,005,030,352	—	—	—
Separate accounts assets	54,821,926,629	55,405,323,280	47,290,985,904	5,011,553,523	934,019,447	1,585,367,755	—
Total assets	$169,695,061,304	$178,231,415,664	$48,853,633,344	$98,766,131,155	$20,489,929,050	$1,585,367,755	$ —
Liabilities:							
Deposit fund contracts:							
Annuities certain	$ 1,218,920,617	$ 1,257,046,165	$ —	$ —	$ 1,218,920,617	$ —	$ —
Derivatives	327,140,741	233,052,175	238,633	326,902,108	—	—	—
Derivatives - collateral	823,165,074	823,165,074	—	823,165,074	—	—	—
Borrowed money	—	—	—	—	—	—	—
Amounts payable for securities lending	677,685,982	677,685,982	—	677,685,982	—	—	—
Payable to parent and affiliates	131,004,187	131,004,187	—	131,004,187	—	—	—
Separate accounts liabilities - derivatives	22,028,687	17,668,728	—	17,668,728	4,359,959	—	—
Total liabilities	$ 3,199,945,288	$ 3,139,622,311	$ 238,633	$ 1,976,426,079	$ 1,223,280,576	$ —	$ —

[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 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.

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 are affiliated bonds from MCF and NYL Investments. The affiliated bond from MCF had a carrying value of $2,117,229,352 and a fair value of $2,106,219,759 as of 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. The affiliated bond from NYL Investments

NOTES TO FINANCIAL STATEMENTS

had a carrying value of $762,000,000 and fair value of $740,076,960 at December 31, 2023. The fair value of this security is calculated internally using observable inputs and is therefore classified as Level 2.

Preferred and common stocks

Preferred stocks valued using prices from third-party pricing services 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. Preferred stocks classified as Level 3 are valued based on internal valuations where significant inputs are deemed to be unobservable.

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.

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.

Other invested assets

Other invested assets are principally comprised of LIHTC investments and surplus notes, an affiliated loan, preferred units of a limited partnership, and 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 loan 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 and therefore classified as Level 3 (refer to 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.

Separate accounts assets (including separate accounts assets - collateral)

Assets within the separate accounts are primarily invested in bonds, common stocks and preferred stocks. 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, private equity 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 funds' latest financial statements adjusted for cash activity since that date and estimates of market valuations.

Deposit fund contracts

Fair values for annuities certain liabilities 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.

Borrowed money

Borrowed money consists of a financing arrangement. The carrying value of the financing arrangement approximates fair value. At December 31, 2023, the Company had no repurchase agreements.

Amounts payable for securities lending

Amounts payable for securities lending consists of cash collateral received under securities lending agreements. 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	Multi-Strategy	$ 1,474,332,786	$ —	Monthly, Quarterly, Semi Annually and Annually	180 days or less
Hedge Fund	Fixed Income Arbitrage	50,853,287	—	Quarterly	100 days or less
Hedge Fund	Long/Short Equity	4,247,902	—	Monthly	30 days
Hedge Fund	Sector Investing	58,968	—	Monthly	30 days
Private Equity	Venture Capital	55,874,812	—	Quarterly	95 days
		$ 1,585,367,755	$ —		

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 $3,970,538 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 $327,969,923 and $979, respectively. Of the $327,969,923 in the general account, $68,436,077 relates to cumulative realized gains on bonds and $396,406,000 relates to cumulative realized 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 done in compliance with the Company's investment management policies. 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 $396,406,000. This amount includes gross gains of $104,248,412 and gross losses of $432,106,134 on derivatives that were reported at amortized cost; and gross gains of $328,842,997 and gross losses of $397,391,275 on derivatives that were reported at fair value. There were no gains or losses in the insulated separate accounts. 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 s 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.

Negative 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	$ 8,711,177,771	
Less:		
Admitted positive goodwill	$ —	
Admitted EDP equipment and operating system software	—	
Admitted net deferred taxes	604,592,831	
Exclude admitted disallowed IMR-GA	296,213,395	
Exclude admitted disallowed IMR-SA	—	
Total adjustments	900,806,226	
Adjusted capital and surplus	$ 7,810,371,545	
Limitation on amount of negative IMR (adjusted capital and surplus times 10%)	$ 781,037,155	
Current period reported admitted negative IMR in the General account		$ 327,969,923
Current period negative IMR, reported as an asset in the Separate Accounts		$ 979
Total admitted negative IMR		$ 327,970,902
Current period admitted negative IMR as a % of prior period adjusted capital and surplus		4 %

NOTES TO FINANCIAL STATEMENTS

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-transferable Tax Credits

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 $72,463,111 representing 0.07% of total fixed maturity investments. Of this amount, 1.43% 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	$ 9,271,263	$ 9,860,560	$ 9,626,676	$ 1,839,121
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	$ 9,271,263	$ 9,860,560	$ 9,626,676	$ 1,839,121

Midprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	$ 63,014,558	$ 62,602,551	$ 61,737,996	$ 103,339,225
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	$ 63,014,558	$ 62,602,551	$ 61,737,996	$ 103,339,225
Grand total (subprime and midprime)	$ 72,285,821	$ 72,463,111	$ 71,364,672	$ 105,178,346

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:

Subprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	$ 13,215	$ 13,215	$ 12,628	$ 12,336
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	$ 13,215	$ 13,215	$ 12,628	$ 12,336

Midprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	$ 1,707,457	$ 1,702,758	$ 1,446,508	$ 3,265,971
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	$ 1,707,457	$ 1,702,758	$ 1,446,508	$ 3,265,971
Grand total (subprime and midprime)	$ 1,720,672	$ 1,715,973	$ 1,459,136	$ 3,278,307

NOTES TO FINANCIAL STATEMENTS

(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 life insurance and annuity claims of $10,000 or more. 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	415	12,375,467	495	14,001,677
Total	415	$ 12,375,467	495	$ 14,001,677

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

	Individual	
	Number	Amount
Retained asset accounts at the beginning of the year	479	$ 14,001,677
Retained asset accounts issued/added during the year	—	—
Investment earnings credited to retained asset accounts during the year	N/A	460,034
Fees and other charges assessed to retained asset accounts during the year	N/A	—
Retained asset accounts transferred to state unclaimed property funds during the year	(16)	(361,878)
Retained asset accounts closed/withdrawn during the year	(48)	(1,724,366)
Retained asset accounts at the end of the year	415	$ 12,375,467

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

Not applicable.

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.

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.

NOTES TO FINANCIAL STATEMENTS

(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.

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.

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

(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.

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 $393,893,225

(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 ( ) No (X) If yes, what is the amount of reinsurance credits, whether an asset or reduction of liability, taken for such new agreements or amendments?

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 - H. Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Change in Incurred Losses and Loss Adjustment Expenses

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 New York Life. 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 all rights, title and interest in and to certain structured settlement annuity contracts issued by New York Life. The obligations are based upon the actuarially determined present value of expected future payments. Interest rates used in establishing such obligations ranged from 1.00% to 7.65%. The Company has directed New York Life 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 interest in annuity contracts and the corresponding obligations under structured settlement agreements amounted to $10,774,330,335 and $10,235,624,129, respectively.

28. Health Care Receivables

Not applicable.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

Not applicable.

31. Reserves for Life Contracts and Annuity Contracts

(1) Surrender values are promised in excess of reserves included in Exhibit 5 – Life Insurance. This excess is included in Exhibit 5 – Miscellaneous Reserves. No surrender values are promised in excess of the total reserves included in other sections of Exhibit 5.

NOTES TO FINANCIAL STATEMENTS

(2) Additional reserves are held on account of anticipated extra mortality for policies subject to extra premiums.

(3) At December 31, 2023, the Company had $9,739,350,695 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 Delaware. Reserves to cover the above insurance totaled $267,666,366 at December 31, 2023 and were reported in Exhibit 5 – Miscellaneous Reserves.

(4) The tabular interest (Page 7, Line 4) for Variable Life has been determined by formula as described in the instructions for Page 7. The tabular interest for other life policies has been determined from the basic data for the calculation of policy reserves.

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

The tabular cost (Page 7, Line 9) has been determined by formula as described in the instructions for Page 7.

(5) Not applicable.

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

	Amount
Ordinary Life:	
Change in general account CRVM allowance and reserve for secondary guarantees	$ 208,234,325
Change in GMDB Reserve	8,810,619
Correction to administrative system report	197,437
Corrections to out-of-model adjustments	(1,100,000)
Updates to new money rate and competitor rate assumptions	(1,111,796)
Correction to surrender charge calculation	1,506,392
Correction to cash value accumulation test factors	2,180,813
Expense updates	765,915
Claim cost updates	(21,672,767)
Mortality assumption updates	(1,320,633)
Excess of NY Reg 213 reserves over VM-20	17,273,712
Impact of reinsurance	(12,394,988)
Total Ordinary Life	201,369,029
Group Life:	
Change in general account CRVM allowance and reserve for secondary guarantees	197,358
Impact of reinsurance	233,504
Total Group Life	430,862
Individual Annuity:	
Change in general account CARVM allowance	541,313,405
Changes related to guaranteed benefits	(99,625,982)
Withdrawal optionality	(53,815,985)
Miscellaneous changes	33,911
Total Individual Annuity	387,905,349
Group Annuity:	
Changes related to model conversion	(3,756)
Total Group Annuity	(3,756)
Total other increases (net)	$ 589,701,484
"Other net change in reserves" on Exhibit 7, Line 4 relates to annuities certain and consists of:	
Difference between net single premiums and deposits	(14,852,933)
Total other net change in reserves	$ (14,852,933)

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

A. Individual Annuities

NOTES TO FINANCIAL STATEMENTS

	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	$ 30,270,470,032	$ —	$ —	$ 30,270,470,032	25.7 %
b. At book value less current surrender charge of 5% or more	12,128,477,128	—	—	12,128,477,128	10.3
c. At fair value	—	—	34,793,034,599	34,793,034,599	29.5
d. Total with market value adjustment or at fair value (total of a through c)	42,398,947,160	—	34,793,034,599	77,191,981,759	65.5
e. At book value without adjustment (minimal or no charge or adjustment)	20,212,918,131	—	—	20,212,918,131	17.2
(2) Not subject to discretionary withdrawal	20,350,363,998	—	—	20,350,363,998	17.3
(3) Total (gross: direct + assumed)	82,962,229,289	—	34,793,034,599	117,755,263,888	100.0
(4) Reinsurance ceded	—	—	—	—	—
(5) Total (net)* (3) - (4)	$ 82,962,229,289	$ —	$ 34,793,034,599	$117,755,263,888	100.0 %
(6) Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	$ 78,088,159	$ —	$ —	$ 78,088,159	

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	$ 23,560,118	$ —	$ —	$ 23,560,118	5.3 %
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)	23,560,118	—	—	23,560,118	5.3
e. At book value without adjustment (minimal or no charge or adjustment)	32,140,481	—	—	32,140,481	7.2
(2) Not subject to discretionary withdrawal	387,744,701	—	—	387,744,701	87.4
(3) Total (gross: direct + assumed)	443,445,300	—	—	443,445,300	100.0
(4) Reinsurance ceded	—	—	—	—	—
(5) Total (net) * (3) – (4)	$ 443,445,300	$ —	$ —	$ 443,445,300	100.0 %
(6) Amount included in B(1)b above that will move to B(1)e in 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	$ —	$ —	$ —	$ —	— %
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)	—	—	—	—	—
e. At book value without adjustment (minimal or no charge or adjustment)	162,127,780	—	—	162,127,780	10.2
(2) Not subject to discretionary withdrawal	1,420,821,056	—	—	1,420,821,056	89.8
(3) Total (gross: direct + assumed)	1,582,948,836	—	—	1,582,948,836	100.0
(4) Reinsurance ceded	—	—	—	—	—
(5) Total (net) * (3) – (4)	$ 1,582,948,836	$ —	$ —	$ 1,582,948,836	100.0 %
(6) Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	$ —	$ —	$ —	$ —	

* Reconciliation of total annuity actuarial reserves and deposit-type liabilities.

NOTES TO FINANCIAL STATEMENTS

D. Life & Accident & Health Annual Statement:		December 31, 2023
(1)	Exhibit 5, Annuities Section, Total (net)	$ 83,080,900,632
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	324,773,958
(3)	Exhibit 7, Deposit-Type Contracts Line 14, Column 1	1,582,948,836
(4)	Subtotal	84,988,623,426
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Annuities Section, Total (net)	34,793,034,599
(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	34,793,034,599
(12)	Combined Total	$ 119,781,658,025

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	$ —	$ —	$ —
b. Universal life	18,767,795,004	19,110,704,805	19,298,884,593
c. Universal life with secondary guarantees	5,892,140,041	5,397,172,327	8,526,564,923
d. Indexed universal life	—	—	—
e. Indexed universal life with secondary guarantees	—	—	—
f. Indexed life	—	—	—
g. Other permanent cash value life insurance	—	—	—
h. Variable life	10,992,721	10,992,721	15,866,386
i. Variable universal life	1,747,743,123	1,743,961,597	1,744,167,774
j. Miscellaneous reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term policies without cash value	—	—	—
b. Accidental death benefits	—	—	48,250
c. Disability - active lives	—	—	2,396,664
d. Disability - disabled lives	—	—	75,045,858
e. Miscellaneous reserves	—	—	611,679,537
(3) Total (gross: direct + assumed)	26,418,670,889	26,262,831,450	30,274,653,985
(4) Reinsurance ceded	—	—	728,045,613
(5) Total (net)* (3) - (4)	$ 26,418,670,889	$ 26,262,831,450	$ 29,546,608,372

B. Separate Account with Guarantees	**Account Value**	**Cash Value**	**Reserve**
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term policies with cash value	$ —	$ —	$ —
b. Universal life	6,312,248,506	6,312,248,506	6,312,248,506
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)	6,312,248,506	6,312,248,506	6,312,248,506
(4) Reinsurance ceded	—	—	—
(5) Total (net)* (3) - (4)	$ 6,312,248,506	$ 6,312,248,506	$ 6,312,248,506

C. Separate Account Nonguaranteed	**Account Value**	**Cash Value**	**Reserve**
(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	57,618,342	57,618,342	57,618,342
i. Variable universal life	13,232,800,084	13,030,478,387	13,066,255,030
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)	13,290,418,426	13,088,096,729	13,123,873,372
(4) Reinsurance ceded	—	—	—
(5) Total (net)* (3) - (4)	$ 13,290,418,426	$ 13,088,096,729	$ 13,123,873,372

* Reconciliation of total life actuarial reserves.

NOTES TO FINANCIAL STATEMENTS

D. Life & Accident & Health Annual Statement:

		December 31, 2023
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 28,857,438,062
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	48,250
(3)	Exhibit 5, Disability-Active Lives Section, Total (net)	2,396,664
(4)	Exhibit 5, Disability-Disabled Lives Section, Total (net)	75,045,858
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	611,679,537
(6)	Subtotal	29,546,608,371
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Life Insurance Section, Total (net)	19,436,121,878
(8)	Exhibit 3, Accident and Health Contracts Section, Total (net)	—
(9)	Exhibit 3, Miscellaneous Reserves Section, Total (net)	—
(10)	Subtotal (Lines (7) through (9))	19,436,121,878
(11)	Combined Total ((6) and (10))	$ 48,982,730,249

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	$ —	$ —
(2) Ordinary renewal	351,200	134,889
(3) Group life	441,223,522	441,223,522
Total	$ 441,574,722	$ 441,358,411

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, including:

- variable universal life ("VUL") insurance products guaranteed
- VUL insurance products non-guaranteed
- VA products non-guaranteed
- UL insurance products guaranteed

In accordance with the domiciliary state procedures for approving items within separate accounts, the classification of the separate accounts is subject to Section 2932 of the Delaware Insurance Code and the regulations thereunder. Assets of guaranteed separate accounts are invested in accordance with the provisions of Chapter 13 of the Delaware Insurance Code.

All items that were permitted for separate accounts reporting were supported by state statute.

(2) At December 31, 2023 and 2022, the Company's separate accounts statement included legally insulated assets of $55,309,111,156 and $49,711,506,198, respectively. The assets legally and not legally insulated from the general account at at December 31, 2023 are attributed to the following products or transactions:

	Separate Accounts Assets	
Product /Transaction	Legally Insulated Assets	(Not Legally Insulated)[1]
VUL insurance products guaranteed	$ 188,875,412	$ 20,188,114
VUL insurance products non-guaranteed	13,115,608,027	33,945
VA products non-guaranteed	35,691,360,202	36,754,422
UL insurance products guaranteed	6,313,267,515	39,236,621
Total	$ 55,309,111,156	$ 96,213,102

1 Separate accounts assets classified as not legally insulated support $59,291,289 of remittances and items not allocated and other transfers to the general account due or accrued (net), $16,991,905 of surplus, $16,612,904 of derivatives, $2,038,004 of payable for securities, and $1,279,001 of other liabilities.

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

a.	2023	$ 65,099,731
b.	2022	$ 67,296,291
c.	2021	$ 62,309,282
d.	2020	$ 56,551,814
e.	2019	$ 53,817,377

For the periods ending December 31, 2023, 2022, 2021, 2020 and 2019, the general account of the Company paid $11,528,774, $11,512,487, $4,093,662, $5,361,382, and $3,067,413, respectively, toward separate accounts guarantees.

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

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Accounts Business

The Company maintains non-guaranteed variable separate accounts for individual and group life and annuity policies. The assets in these accounts are carried at fair value.

The Company maintains four guaranteed separate accounts for UL insurance policies and one guaranteed separate account for a private placement VUL policy. These accounts provide a guarantee of principal and interest with a market value adjustment imposed upon certain surrenders. A transfer adjustment charge is imposed upon certain transfers. Interest rates on these contracts may be adjusted periodically. The assets of these separate accounts are stated at amortized cost up to the value of policyholder reserves and at fair value thereafter.

Information regarding the separate accounts of the Company 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 for the year ended 12/31/2023	$ —	$ —	$ —	$ 3,045,735,832	$ 3,045,735,832
Reserves at 12/31/2023					
(2) For accounts with assets at:					
a. Fair value	$ —	$ —	$ —	$ 47,728,034,776	$ 47,728,034,776
b. Amortized cost	—	5,792,089,492	710,053,435	—	6,502,142,927
c. Total reserves *	$ —	$ 5,792,089,492	$ 710,053,435	$ 47,728,034,776	$ 54,230,177,703
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ —	$ 5,792,089,492	$ 710,053,435	$ —	$ 6,502,142,927
2. At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
3. At market value	—	—	—	47,728,034,776	47,728,034,776
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	—	5,792,089,492	710,053,435	47,728,034,776	54,230,177,703
b. Not subject to discretionary withdrawal	—	—	—	—	—
c. Total reserves	$ —	$ 5,792,089,492	$ 710,053,435	$ 47,728,034,776	$ 54,230,177,703

*Line 2(c) should equal line 3(c)

(4) Not applicable.

C. Reconciliation of Net Transfers to or (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)	$ 3,045,885,108
b. Transfers from separate accounts (Page 4, Line 10)	3,693,986,184
c. Net transfers to or (from) separate accounts (a) – (b)	(648,101,076)
(2) Reconciling adjustments:	
a. Change in reserve on account of change in valuation basis	—
(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c)+(2)=(Page 4, Line 26)	$ (648,101,076)

36. Loss/Claim Adjustment Expenses

Not applicable.

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? .... Delaware

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 [ ] No [X]

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

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). 06/09/2021

3.4 By what department or departments?
Delaware Department of Insurance ....

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 [ ] No [X] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain.
A Notice of Election dated October 22, 2009 was provided to the Delaware Department of Insurance, indicating that the reporting entity designated the Audit Committee of New York Life Insurance Company's Board of Directors (NYLIC Audit Committee) as the Audit Committee of the reporting entity's Board of Directors solely for the purpose of complying with Title 18 Regulation 301 of the Administrative Code of Delaware (the DE Regulation). The NYLIC Audit Committee satisfies the independence requirements of the DE Regulation and New York Life Insurance Company is the 'ultimate controlling person' of the reporting entity as defined in the DE Regulation.

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 and Annuity Corporation, 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 7

12.13 Total book/adjusted carrying value ......$ 210,569,850

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 [ ] No [X]

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
....	....	....	....

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 [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ ....
- 22.22 Amount paid as expenses .... $ ....
- 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: .... $ 26,284,434

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. $ 675,000,000

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. $ 706,803,734
25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 706,317,078
25.093 Total payable for securities lending reported on the liability page. $ 677,685,982

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 $ 210,310,001
26.23 Subject to dollar repurchase agreements $
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 $ 37,012,577
26.27 FHLB Capital Stock $ 25,000,000
26.28 On deposit with states $ 3,970,538
26.29 On deposit with other regulatory bodies $
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 9,753,068
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $
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 STATE TAX CREDIT	1
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	NETSCOPE,INC	28,099,882
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	PHI GROUP INC	8,909,028

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 [ ] No [X]

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

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

1 Name of Custodian(s)	2 Custodian's Address
The Northern Trust Company	50 S LaSalle Street, Chicago, IL 60603

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
IndexIQ Advisors LLC	A
MacKay Shields LLC	A
Apogem Capital LLC	A
Ausbil Investment Management Limited	A
New York Life Investment Management LLC	A
Credit Value Partners, LLC	U
Wellington Management Company LLP	U
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
144790	IndexIQ Advisors LLC	549300GES17SMB5H7677	SEC	DS
107717	MacKay Shields LLC	549300Y7LLCOFU7R8H16	SEC	DS
309234	Apogem Capital LLC	549300S5HOLSGCLLYI65	SEC	DS
289468	Ausbil Investment Management Limited	213800CAHL6BV66NEZ11	SEC	DS
109591	New York Life Investment Management LLC	IGJ1X7QLRC5K7CY9GE11	SEC	NO
154625	Credit Value Partners, LLC	PH9L08JDKW4453VQ1706	SEC	NO
106595	Wellington Management Company LLP	549300YHP12TEZNLCX41	SEC	NO
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	103,782,586,190	96,767,749,194	(7,014,836,996)
31.2 Preferred stocks	43,512,713	43,512,713	
31.3 Totals	103,826,098,903	96,811,261,907	(7,014,836,996)

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:8

Filings that have been submitted but not yet rated by the SVO:4

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? ....$ 2,085,527

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? ....$ 659,379

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
HINSHAW AND CULBERTSON LLP	307,913

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ....$ ....

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

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 [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only $ ....

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. $ ....

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 $ ....
- 1.65 Total incurred claims $ ....
- 1.66 Number of covered lives ....

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	16,696,733,580	20,991,410,895
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	113,381,769,118	109,973,272,693
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? $ 1,078,933,453

3.4 State the authority under which Separate Accounts are maintained:
Section 2932 of the Delaware Insurance Code

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [X] No [ ]

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: $ ____

4.2 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)

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 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit 5 Letters of Credit	6 Trust Agreements	7 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 $ 1,440,902,278

7.2 Total Incurred Claims $ 1,114,682,003

7.3 Number of Covered Lives 527,127

*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 [ ] No [X]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid $ 987,848,601

9.22 Received $

10.1 Does the reporting entity write any guaranteed interest contracts? Yes [ ] No [X]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 $

10.22 Page 4, Line 1 $

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)	180,896,454	177,767,368	179,423,897	175,623,937	174,323,420
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	2,667,625	2,846,681	2,877,843	3,197,143	3,409,577
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	741,943,294	718,316,314	688,505,866	748,152,412	11,863,619
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	925,507,373	898,930,363	870,807,606	926,973,492	189,596,616
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated	3,588,382	2,503,892	1,796,212		
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2)	9,396,536	6,404,375	7,900,935	6,690,204	8,450,627
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	65,700		7	21,007	147,257
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)					3,972,015
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)	9,462,236	6,404,375	7,900,942	6,711,211	12,569,899
Premium Income - Lines of Business (Exhibit 1 - Part 1)					
14. Individual life (Line 20.4, Col. 2)	2,000,066,343	1,401,859,394	2,624,260,886	1,451,469,206	1,676,124,234
15. Group life (Line 20.4, Col. 3)	1,228,001,774	1,230,463,216	1,137,809,642	35,410,245	1,042,082,726
16. Individual annuities (Line 20.4, Col. 4)	13,468,641,963	18,359,059,285	10,201,920,705	11,112,153,064	10,530,644,381
17. Group annuities (Line 20.4, Col. 5)	23,500	29,000	273,838	26,076	19,003,456
18. Accident & Health (Line 20.4, Col. 6)					
19. Other lines of business (Line 20.4, Col. 8)					
20. Total	16,696,733,580	20,991,410,895	13,964,265,071	12,599,058,591	13,267,854,797
Balance Sheet (Pages 2 & 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	138,909,313,692	135,178,524,462	124,647,055,269	123,563,132,745	119,590,053,909
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	129,997,169,839	126,672,591,275	114,926,575,396	114,116,712,491	110,236,662,627
23. Aggregate life reserves (Page 3, Line 1)	112,989,918,073	109,694,990,481	99,971,778,304	99,955,261,580	97,138,499,679
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	9,760,569	15,166,141	28,999,621		
24. Aggregate A & H reserves (Page 3, Line 2)					
25. Deposit-type contract funds (Page 3, Line 3)	1,582,948,836	1,441,162,084	1,482,001,365	1,524,124,682	1,467,255,623
26. Asset valuation reserve (Page 3, Line 24.01)	1,939,024,108	1,890,042,616	1,873,870,292	1,603,435,362	1,561,059,669
27. Capital (Page 3, Lines 29 and 30)	25,000,000	25,000,000	25,000,000	25,000,000	25,000,000
28. Surplus (Page 3, Line 37)	8,904,135,758	8,511,451,399	9,709,361,007	9,422,894,052	9,329,607,307
Cash Flow (Page 5)					
29. Net Cash from Operations (Line 11)	3,534,798,458	8,823,430,968	1,124,379,986	3,079,444,602	3,633,860,771
Risk-Based Capital Analysis					
30. Total adjusted capital	10,868,159,866	10,426,494,015	11,553,231,299	11,051,329,414	10,915,666,976
31. Authorized control level risk - based capital	1,168,970,004	1,216,610,780	1,152,738,618	1,059,260,668	983,450,622
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)	81.3	76.3	80.2	79.7	81.1
33. Stocks (Lines 2.1 and 2.2)	0.5	1.0	1.4	1.1	1.5
34. Mortgage loans on real estate(Lines 3.1 and 3.2)	12.3	12.6	12.7	13.3	13.4
35. Real estate (Lines 4.1, 4.2 and 4.3)	0.1	0.1	0.1	0.1	0.1
36. Cash, cash equivalents and short-term investments (Line 5)	1.4	5.2	1.6	2.5	1.3
37. Contract loans (Line 6)	0.7	0.7	0.8	0.8	0.8
38. Derivatives (Page 2, Line 7)	1.0	1.1	0.5	0.5	0.3
39. Other invested assets (Line 8)	2.7	2.7	2.7	2.1	1.4
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	0.2	0.0	0.0	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)	3,120,177,818	3,149,044,376	2,895,559,880	2,830,896,565	2,150,577,869
45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46. Affiliated common stocks (Schedule D Summary Line 24, Col. 1),					
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	1,945,825,897	2,005,491,074	1,949,135,276	1,681,947,392	969,186,411
50. Total of above Lines 44 to 49	5,066,003,715	5,154,535,450	4,844,695,156	4,512,843,957	3,119,764,280
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)	818,871,325	730,333,895	429,869,915	422,495,325	424,089,611
53.	Total admitted assets (Page 2, Line 28, Col. 3)	194,314,637,950	184,986,474,492	183,131,164,190	174,524,567,474	164,737,209,518
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	5,212,744,065	4,230,898,285	4,156,268,954	4,064,615,284	4,227,617,799
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	187,632,202	(36,694,971)	(156,322,272)	(177,145,680)	(20,274,337)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(518,726,926)	220,451,700	719,279,629	(12,520,826)	284,854,985
57.	Total of above Lines 54, 55 and 56	4,881,649,341	4,414,655,014	4,719,226,311	3,874,948,778	4,492,198,447
	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)	17,976,023,293	15,032,521,450	14,827,031,024	12,301,723,449	12,384,435,769
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)					
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	59,918,973	264,699,408	1,145,432,269	797,282,989	1,224,057,863
61.	Increase in A & H reserves (Line 19, Col. 6)					
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)					
	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	9.5	7.3	9.5	10.3	10.3
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	3.2	2.8	3.1	2.6	3.1
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 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)			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)			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)					
74.	Individual term life (Page 6.1, Col. 4)					
75.	Individual indexed life (Page 6.1, Col. 5)					
76.	Individual universal life (Page 6.1, Col. 6)	122,005,910	132,438,781	75,502,431	117,548,666	68,037,629
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)	69,761,549	(1,770,225)	(6,577,486)	(38,808,398)	68,457,745
78.	Individual variable life (Page 6.1, Col. 8)	2,256,122	353,902	2,719,185	1,702,756	2,773,953
79.	Individual variable universal life (Page 6.1, Col. 9)	35,548,992	21,131,427	30,715,883	55,963,019	53,866,574
80.	Individual credit life (Page 6.1, Col. 10)					
81.	Individual other life (Page 6.1, Col. 11)					(145,915)
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
83.	Group whole life (Page 6.2, Col. 2)					
84.	Group term life (Page 6.2, Col. 3)	(42,847,318)	(122,092,898)	(231,877,508)		
85.	Group universal life (Page 6.2, Col. 4)					
86.	Group variable life (Page 6.2, Col. 5)					
87.	Group variable universal life (Page 6.2, Col. 6)	10,735,999	10,889,491	5,231,285	13,833,858	14,534,073
88.	Group credit life (Page 6.2, Col. 7)					
89.	Group other life (Page 6.2, Col. 8)					
90.	Group YRT mortality risk only (Page 6.2, Col. 9)					
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)	(30,407,499)	(376,944,617)	185,805,271	85,175,263	158,829,947
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)	(302,008,968)	(126,216,649)	(16,496,846)		
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	372,896,526	4,571,898	250,665,775	209,851,852	225,567,396
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)	61,410,826	(365,972,880)	15,614,782	(180,812,464)	(76,101,016)
96.	Individual other annuities (Page 6.3, Col. 7)	4,809,299	(1,308,360)	11,653,974	(16,453,539)	(8,192,636)
97.	Group deferred fixed annuities (Page 6.4, Col. 2)	52,533	(3,715)	(23,655)	(20,830)	260
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)					
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	6,670,523	7,372,421	8,414,766	6,788,401	1,911,190
102.	Group other annuities (Page 6.4, Col. 7)	5,693,165	5,694,690	4,804,145	3,917,320	757,698
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)					
113.	A & H-long-term care (Page 6.5, Col. 12)					
114.	A & H-other (Page 6.5, Col. 13)					
115.	Aggregate of all other lines of business (Page 6, Col. 8)	88,793,699	192,603,468	149,482,921	101,896,950	141,399,719
116.	Fraternal (Page 6, Col. 7)					
117.	Total (Page 6, Col. 1)	405,371,356	(619,253,264)	485,634,924	360,582,855	651,696,618

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:

91596202343059100

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0826 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 91596

	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												
3. Term												
4. Indexed												
5. Universal	73,521,642							550,316,026	2,604,286	556,360,616	63,190	1,109,344,117
6. Universal with secondary guarantees	1,038,905,660							856,708,532	122,282	133,833,986		990,664,800
7. Variable	896,592							1,536,926		1,477,234		3,014,161
8. Variable universal	1,417,537,337							148,271,232		199,087,675	65	347,358,971
9. Credit												
10. Other (f)												
11. Total Individual Life	2,530,861,231							1,556,832,715	2,726,569	890,759,511	63,255	2,450,382,050
Group Life												
12. Whole												
13. Term												
14. Universal												
15. Variable												
16. Variable universal	42,030,615							46,181,484		75,039,383		121,220,867
17. Credit												
18. Other (f)												
19. Total Group Life	42,030,615							46,181,484		75,039,383		121,220,867
Individual Annuities												
20. Fixed	6,584,924,955							1,209,375,107		8,080,185,972		9,289,561,078
21. Indexed	1,750,438,838							25,382,118		66,746,718		92,128,836
22. Variable with guarantees	1,949,413,448							354,706,695		2,925,353,560		3,280,060,255
23. Variable without guarantees												
24. Life contingent payout	3,183,864,722							2,017,269,398		106		2,017,269,504
25. Other (f)								12,253				12,253
26. Total Individual Annuities	13,468,641,963							3,606,745,571		11,072,286,355		14,679,031,926
Group Annuities												
27. Fixed										531,321		531,321
28. Indexed												
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout	23,500							69,508,035		15,338		69,523,373
32. Other (f)												
33. Total Group Annuities	23,500							69,508,035		546,659		70,054,694
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)								XXX	XXX	XXX		
44. Long-term care (d)								XXX	XXX	XXX		
45. Other health (d)								XXX	XXX	XXX		
46. Total Accident and Health								XXX	XXX	XXX		
47. Total	16,041,557,310 (c)							5,279,267,806	2,726,569	12,038,631,908	63,255	17,320,689,537

LIFE INSURANCE (STATE PAGE) (Continued)[b]

NAIC Group Code 0826 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 91596

	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																
3. Term																
4. Indexed																
5. Universal	513,001,088	4,006	928,837,739	1	1,753,750	3	179,356	4,010	930,770,845	134,566,869	17	104,402,939	(9,912)	(3,294,473,846)	186,224	63,664,409,725
6. Universal with secondary guarantees	677,834,455	2,579	499,058,631			8	2,918,753	2,587	501,977,384	127,619,024	10,458	2,460,952,089	(8,209)	(2,056,326,290)	215,105	60,170,755,072
7. Variable													(86)	7,323,294	2,342	161,506,581
8. Variable universal	416,274,358	505	128,740,930					505	128,740,930	18,328,900	14,348	6,896,881,366	(5,850)	(1,206,887,850)	124,222	58,347,962,523
9. Credit																
10. Other (f)																
11. Total Individual Life	1,607,109,901	7,090	1,556,637,300	1	1,753,750	11	3,098,109	7,102	1,561,489,159	280,514,792	24,823	9,462,236,394	(24,057)	(6,550,364,692)	527,893	182,344,633,901
Group Life																
12. Whole																
13. Term																
14. Universal																
15. Variable																
16. Variable universal	55,116,209	7	45,813,325					7	45,813,325	35,807,720			(83)	190,515,509	3,369	8,695,942,521
17. Credit																(a)
18. Other (f)																
19. Total Group Life	55,116,209	7	45,813,325					7	45,813,325	35,807,720			(83)	190,515,509	3,369	8,695,942,521
Individual Annuities																
20. Fixed																
21. Indexed																
22. Variable with guarantees																
23. Variable without guarantees																
24. Life contingent payout																
25. Other (f)	3,606,745,570		3,606,745,570						3,606,745,570		105,888	17,369,917,563	(107,193)	(11,270,758,797)	990,284	119,011,937,668
26. Total Individual Annuities	3,606,745,570		3,606,745,570						3,606,745,570		105,888	17,369,917,563	(107,193)	(11,270,758,797)	990,284	119,011,937,668
Group Annuities																
27. Fixed																
28. Indexed																
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout																
32. Other (f)	69,508,018		69,508,018						69,508,018				(1,042)	(52,534,867)	10,257	443,457,723
33. Total Group Annuities	69,508,018		69,508,018						69,508,018				(1,042)	(52,534,867)	10,257	443,457,723
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						
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
47. TOTAL	5,338,479,699	7,097	5,278,704,213	1	1,753,750	11	3,098,109	7,109	5,283,556,072	316,322,512	130,711	26,832,153,957	(132,375)	(17,683,142,847)	1,531,803	310,495,971,813

(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: 98,244 2) covering number of lives: 98,244 3) face amount $ 68,597,223,772

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 451,700,360 Group: $ .... Total: $ 451,700,360

(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 ....

(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			527,127	180,614,049			7,895	6,402,858	718,316,314	898,930,363
2. Issued during year			24,823	9,462,236						9,462,236
3. Reinsurance assumed				38,159			689	369,935	40,868,678	40,906,837
4. Revived during year			193	74,515						74,515
5. Increased during year (net)				757,963				176,648	75,409,695	76,167,657
6. Subtotals, Lines 2 to 5			25,016	10,332,873			689	546,583	116,278,373	126,611,245
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)			552,143	190,946,921			8,584	6,949,441	834,594,687	1,025,541,608
Deductions during year:										
10. Death			6,052	1,582,452			XXX	21,037	1,409,576	2,992,028
11. Maturity			48	8,736			XXX			8,736
12. Disability							XXX			
13. Expiry										
14. Surrender			11,380	3,981,203				64	126,696	4,107,898
15. Lapse			6,732	1,810,452			1,325	751,586	91,115,121	92,925,573
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)			38							
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			24,250	7,382,842			1,325	772,687	92,651,393	100,034,235
21. In force end of year (b) (Line 9 minus Line 20)			527,893	183,564,079			7,259	6,176,754	741,943,294	925,507,373
22. Reinsurance ceded end of year	XXX		XXX	73,800,921	XXX		XXX	XXX	4,791,401	78,592,322
23. Line 21 minus Line 22	XXX		XXX	109,763,158	XXX	(a)	XXX	XXX	737,151,893	846,915,051
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	
25. Other paid-up insurance			111,640	52,630,775
26. Debit ordinary insurance	XXX	XXX		

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				
28. Term policies - other			9	100
29. Other term insurance - decreasing	XXX		XXX	427
30. Other term insurance	XXX	65,700	XXX	2,657,602
31. Totals (Lines 27 to 30)		65,700	9	2,658,129
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	213	9,496
34. Totals, whole life and endowment	24,823	9,396,536	527,671	180,896,454
35. Totals (Lines 31 to 34)	24,823	9,462,236	527,893	183,564,079

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	9,462,236		183,564,079	
38. Credit Life (Group and Individual)				
39. Group			741,943,295	
40. Totals (Lines 36 to 39)	9,462,236		925,507,374	

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	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX		XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21			3,369	8,695,943

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	798,428

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

47.2 $2,000 per unit for each eligible child under Children's Insurance Rider issued from November 1, 1982. Minimum face amount of $25,000 for the covered family member under the Term Insurance on Other Cover Rider(OCI) issued from November 1, 1982. $2,500 per unit for the spouse's decreasing term coverage and $2,000 per unit for children's coverage under Spouse and Children's Insurance (SCI) Rider issued from December 15, 1991.

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provisions	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			68,958	14,506,847				
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	68,958	(a) 14,506,847		(a)		(a)

(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	8,320	5,901		
2. Issued during year	584	638		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	8,904	6,539		
Deductions during year:				
6. Decreased (net)	417	947		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	417	947		
9. In force end of year (line 5 minus line 8)	8,487	5,592		
10. Amount on deposit		(a) 312,748,977		(a)
11. Income now payable		5,592		
12. Amount of income payable	(a) 51,211,980	(a) 51,726,610	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	199,535	764,275	12	11,299
2. Issued during year	12,049	90,482		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	211,584	854,757	12	11,299
Deductions during year:				
6. Decreased (net)	6,628	97,736		1,042
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	6,628	97,736		1,042
9. In force end of year (line 5 minus line 8)	204,956	757,021	12	10,257
Income now payable:				
10. Amount of income payable	(a) 2,056,329,740	XXX	XXX	(a) 79,031,942
Deferred fully paid:				
11. Account balance	XXX	(a) 54,029,137,239	XXX	(a) 990,567
Deferred not fully paid:				
12. Account balance	XXX	(a) 36,540,076,416	XXX	(a)

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						
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)		XXX		XXX		XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX		XXX
8. Reinsurance ceded		XXX				XXX
9. Totals (Lines 6 to 8)		XXX		XXX		XXX
10. In force end of year (line 5 minus line 9)		(a)		(a)		(a)

NONE

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	12,219	
2. Issued during year	2,299	
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	14,518	
Deductions During Year:		
6. Decreased (net)	1,683	
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	1,683	
9. In force end of year (line 5 minus line 8)	12,835	
10. Amount of account balance	(a) 282,022,138	(a)

(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	(66,345,677)
2. Current year's realized pre-tax capital gains/(losses) of $ (327,961,664) transferred into the reserve net of taxes of $ (68,871,949)	(259,089,714)
3. Adjustment for current year's liability gains/(losses) released from the reserve	
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(325,435,390)
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	2,534,536
6. Reserve as of December 31, current year (Line 4 minus Line 5)	(327,969,926)

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	14,540,622	(12,006,086)		2,534,536
2. 2024	10,964,948	(16,413,588)		(5,448,640)
3. 2025	3,721,834	(13,575,354)		(9,853,519)
4. 2026	1,799,097	(11,963,033)		(10,163,936)
5. 2027	(2,196,697)	(10,486,888)		(12,683,585)
6. 2028	(1,556,520)	(8,539,886)		(10,096,406)
7. 2029	(1,517,025)	(7,654,160)		(9,171,186)
8. 2030	(3,098,554)	(7,787,918)		(10,886,473)
9. 2031	(3,743,558)	(7,533,986)		(11,277,544)
10. 2032	(3,972,469)	(7,695,701)		(11,668,170)
11. 2033	(3,680,719)	(7,651,988)		(11,332,708)
12. 2034	(2,747,529)	(7,641,420)		(10,388,948)
13. 2035	(1,659,151)	(7,366,327)		(9,025,478)
14. 2036	(911,453)	(7,090,775)		(8,002,228)
15. 2037	(1,241,280)	(7,099,698)		(8,340,978)
16. 2038	(2,338,755)	(6,560,449)		(8,899,205)
17. 2039	(3,299,593)	(6,831,259)		(10,130,852)
18. 2040	(4,442,760)	(6,998,282)		(11,441,042)
19. 2041	(5,396,249)	(7,528,020)		(12,924,268)
20. 2042	(6,165,434)	(7,695,721)		(13,861,155)
21. 2043	(6,404,741)	(8,223,185)		(14,627,926)
22. 2044	(6,792,813)	(8,574,552)		(15,367,365)
23. 2045	(6,955,023)	(8,929,596)		(15,884,619)
24. 2046	(7,576,817)	(9,283,962)		(16,860,778)
25. 2047	(7,059,570)	(10,001,501)		(17,061,071)
26. 2048	(5,887,892)	(10,355,189)		(16,243,081)
27. 2049	(4,401,542)	(9,624,100)		(14,025,641)
28. 2050	(2,936,315)	(7,626,645)		(10,562,960)
29. 2051	(1,194,074)	(5,629,190)		(6,823,265)
30. 2052	(195,641)	(3,631,736)		(3,827,377)
31. 2053 and Later		(1,089,521)		(1,089,521)
32. Total (Lines 1 to 31)	(66,345,677)	(259,089,714)		(325,435,390)

ASSET VALUATION RESERVE

	Default Component			Equity Component			7
	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)	Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	934,705,132	216,158,956	1,150,864,088	213,713,562	525,464,966	739,178,528	1,890,042,616
2. Realized capital gains/(losses) net of taxes - General Account	(11,406,272)	(2,171,227)	(13,577,499)	242,541,443	(48,751,835)	193,789,608	180,212,110
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(353,389)	(36,351)	(389,740)	8,200,543	(294,335)	7,906,208	7,516,468
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	23,867,760	(57,198,470)	(33,330,710)	(135,560,436)	(128,378,385)	(263,938,822)	(297,269,532)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	150,065	(1,302,364)	(1,152,299)	(10,394,170)	27,546	(10,366,624)	(11,518,923)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	232,804,904	50,385,506	283,190,411		2,253,815	2,253,815	285,444,226
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	1,179,768,201	205,836,050	1,385,604,251	318,500,941	350,321,773	668,822,714	2,054,426,965
9. Maximum reserve	1,088,881,234	230,390,705	1,319,271,940	118,729,236	523,959,731	642,688,967	1,961,960,906
10. Reserve objective	655,013,890	182,262,976	837,276,865	118,639,236	521,496,580	640,135,816	1,477,412,681
11. 20% of (Line 10 - Line 8)	(104,950,862)	(4,714,615)	(109,665,477)	(39,972,341)	34,234,962	(5,737,380)	(115,402,857)
12. Balance before transfers (Lines 8 + 11)	1,074,817,339	201,121,435	1,275,938,774	278,528,600	384,556,734	663,085,334	1,939,024,108
13. Transfers	14,063,898	29,269,270	43,333,169	(159,799,365)	116,466,196	(43,333,169)	
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	1,088,881,237	230,390,705	1,319,271,942	118,729,236	501,022,930	619,752,166	1,939,024,108

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT 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)
		LONG-TERM BONDS										
1.		Exempt Obligations	5,663,493,665	XXX	XXX	5,663,493,665	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	17,200,952,569	XXX	XXX	17,200,952,569	0.0002	3,440,191	0.0007	12,040,667	0.0013	22,361,238
2.2	1	NAIC Designation Category 1.B	4,981,140,385	XXX	XXX	4,981,140,385	0.0004	1,992,456	0.0011	5,479,254	0.0023	11,456,623
2.3	1	NAIC Designation Category 1.C	3,383,730,429	XXX	XXX	3,383,730,429	0.0006	2,030,238	0.0018	6,090,715	0.0035	11,843,057
2.4	1	NAIC Designation Category 1.D	4,049,541,233	XXX	XXX	4,049,541,233	0.0007	2,834,679	0.0022	8,908,991	0.0044	17,817,981
2.5	1	NAIC Designation Category 1.E	5,519,956,355	XXX	XXX	5,519,956,355	0.0009	4,967,961	0.0027	14,903,882	0.0055	30,359,760
2.6	1	NAIC Designation Category 1.F	10,098,415,877	XXX	XXX	10,098,415,877	0.0011	11,108,257	0.0034	34,334,614	0.0068	68,669,228
2.7	1	NAIC Designation Category 1.G	11,566,179,732	XXX	XXX	11,566,179,732	0.0014	16,192,652	0.0042	48,577,955	0.0085	98,312,528
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	56,799,916,579	XXX	XXX	56,799,916,579	XXX	42,566,434	XXX	130,336,078	XXX	260,820,415
3.1	2	NAIC Designation Category 2.A	11,506,240,391	XXX	XXX	11,506,240,391	0.0021	24,163,105	0.0063	72,489,314	0.0105	120,815,524
3.2	2	NAIC Designation Category 2.B	14,843,252,010	XXX	XXX	14,843,252,010	0.0025	37,108,130	0.0076	112,808,715	0.0127	188,509,301
3.3	2	NAIC Designation Category 2.C	8,506,086,823	XXX	XXX	8,506,086,823	0.0036	30,621,913	0.0108	91,865,738	0.0180	153,109,563
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	34,855,579,224	XXX	XXX	34,855,579,224	XXX	91,893,147	XXX	277,163,767	XXX	462,434,387
4.1	3	NAIC Designation Category 3.A	620,321,543	XXX	XXX	620,321,543	0.0069	4,280,219	0.0183	11,351,884	0.0262	16,252,424
4.2	3	NAIC Designation Category 3.B	789,662,590	XXX	XXX	789,662,590	0.0099	7,817,660	0.0264	20,847,092	0.0377	29,770,280
4.3	3	NAIC Designation Category 3.C	1,161,278,389	XXX	XXX	1,161,278,389	0.0131	15,212,747	0.0350	40,644,744	0.0500	58,063,919
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	2,571,262,521	XXX	XXX	2,571,262,521	XXX	27,310,625	XXX	72,843,720	XXX	104,086,623
5.1	4	NAIC Designation Category 4.A	609,661,086	XXX	XXX	609,661,086	0.0184	11,217,764	0.0430	26,215,427	0.0615	37,494,157
5.2	4	NAIC Designation Category 4.B	774,361,059	XXX	XXX	774,361,059	0.0238	18,429,793	0.0555	42,977,039	0.0793	61,406,832
5.3	4	NAIC Designation Category 4.C	456,620,239	XXX	XXX	456,620,239	0.0310	14,155,227	0.0724	33,059,305	0.1034	47,214,533
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	1,840,642,384	XXX	XXX	1,840,642,384	XXX	43,802,785	XXX	102,251,771	XXX	146,115,521
6.1	5	NAIC Designation Category 5.A	151,761,188	XXX	XXX	151,761,188	0.0472	7,163,128	0.0846	12,838,996	0.1410	21,398,327
6.2	5	NAIC Designation Category 5.B	128,605,349	XXX	XXX	128,605,349	0.0663	8,526,535	0.1188	15,278,315	0.1980	25,463,859
6.3	5	NAIC Designation Category 5.C	21,764,028	XXX	XXX	21,764,028	0.0836	1,819,473	0.1498	3,260,251	0.2496	5,432,301
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	302,130,565	XXX	XXX	302,130,565	XXX	17,509,135	XXX	31,377,563	XXX	52,294,488
7.	6	NAIC 6	22,913,315	XXX	XXX	22,913,315	0.0000		0.2370	5,430,456	0.2370	5,430,456
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	102,055,938,253	XXX	XXX	102,055,938,253	XXX	223,082,126	XXX	619,403,355	XXX	1,031,181,891
		PREFERRED STOCKS										
10.	1	Highest Quality	65,032	XXX	XXX	65,032	0.0005	33	0.0016	104	0.0033	215
11.	2	High Quality	15,347,799	XXX	XXX	15,347,799	0.0021	32,230	0.0064	98,226	0.0106	162,687
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default	28,099,882	XXX	XXX	28,099,882	0.0000		0.2370	6,659,672	0.2370	6,659,672
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	43,512,713	XXX	XXX	43,512,713	XXX	32,263	XXX	6,758,002	XXX	6,822,573

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT 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)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C	24,701,147	XXX	XXX	24,701,147	0.0006	14,821	0.0018	44,462	0.0035	86,454
19.4	1	NAIC Designation Category 1.D	1,578,730	XXX	XXX	1,578,730	0.0007	1,105	0.0022	3,473	0.0044	6,946
19.5	1	NAIC Designation Category 1.E	14,911,492	XXX	XXX	14,911,492	0.0009	13,420	0.0027	40,261	0.0055	82,013
19.6	1	NAIC Designation Category 1.F	798,681	XXX	XXX	798,681	0.0011	879	0.0034	2,716	0.0068	5,431
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	41,990,050	XXX	XXX	41,990,050	XXX	30,225	XXX	90,912	XXX	180,845
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B	1,918,165	XXX	XXX	1,918,165	0.0025	4,795	0.0076	14,578	0.0127	24,361
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0036		0.0108		0.0180	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	1,918,165	XXX	XXX	1,918,165	XXX	4,795	XXX	14,578	XXX	24,361
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	43,908,215	XXX	XXX	43,908,215	XXX	35,020	XXX	105,490	XXX	205,205
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	655,197	XXX	XXX	655,197	0.0005	328	0.0016	1,048	0.0033	2,162
27.	1	Highest Quality	96,087,182	XXX	XXX	96,087,182	0.0005	48,044	0.0016	153,739	0.0033	317,088
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	96,742,379	XXX	XXX	96,742,379	XXX	48,371	XXX	154,788	XXX	319,250
34.		Total (Lines 9 + 17 + 25 + 33)	102,240,101,559	XXX	XXX	102,240,101,559	XXX	223,197,780	XXX	626,421,635	XXX	1,038,528,919

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other	4,075,801		XXX	4,075,801	0.0015	6,114	0.0034	13,858	0.0046	18,749
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	5,403,119,230		XXX	5,403,119,230	0.0011	5,943,431	0.0057	30,797,780	0.0074	39,983,082
44.		Commercial Mortgages - All Other - CM2 - High Quality	9,402,722,295		XXX	9,402,722,295	0.0040	37,610,889	0.0114	107,191,034	0.0149	140,100,562
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	541,263,782		XXX	541,263,782	0.0069	3,734,720	0.0200	10,825,276	0.0257	13,910,479
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	23,249,693		XXX	23,249,693	0.0120	278,996	0.0343	797,464	0.0428	995,087
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other	109,500,000		XXX	109,500,000	0.0000		0.1942	21,264,900	0.1942	21,264,900
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	15,483,930,802		XXX	15,483,930,802	XXX	47,574,150	XXX	170,890,312	XXX	216,272,859
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	15,483,930,802		XXX	15,483,930,802	XXX	47,574,150	XXX	170,890,312	XXX	216,272,859

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	
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)
		COMMON STOCK										
1.		Unaffiliated - Public	581,343,846	XXX	XXX	581,343,846	0.0000		0.2000 (a)	116,268,769	0.2000 (a)	116,268,769
2.		Unaffiliated - Private	8,914,830	XXX	XXX	8,914,830	0.0000		0.1945	1,733,934	0.1945	1,733,934
3.		Federal Home Loan Bank	25,000,000	XXX	XXX	25,000,000	0.0000		0.0061	152,500	0.0097	242,500
4.		Affiliated - Life with AVR		XXX	XXX		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)	615,258,676			615,258,676	XXX		XXX	118,155,204	XXX	118,245,204
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties	91,166,137		68,365,000	159,531,137	0.0000		0.0912	14,549,240	0.0912	14,549,240
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	91,166,137		68,365,000	159,531,137	XXX		XXX	14,549,240	XXX	14,549,240
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	15,320,242	XXX	XXX	15,320,242	0.0000		0.0000		0.0000	
23.	1	Highest Quality	119,123,387	XXX	XXX	119,123,387	0.0005	59,562	0.0016	190,597	0.0033	393,107
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)	134,443,629	XXX	XXX	134,443,629	XXX	59,562	XXX	190,597	XXX	393,107

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 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	195,671,009		XXX	195,671,009	0.0040	782,684	0.0114	2,230,650	0.0149	2,915,498
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)	195,671,009		XXX	195,671,009	XXX	782,684	XXX	2,230,650	XXX	2,915,498
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities	2,142,101		XXX	2,142,101	0.0011	2,356	0.0057	12,210	0.0074	15,852
59.		Unaffiliated - In Good Standing Primarily Senior	13,252,190		XXX	13,252,190	0.0040	53,009	0.0114	151,075	0.0149	197,458
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)	15,394,291		XXX	15,394,291	XXX	55,365	XXX	163,285	XXX	213,309
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	211,065,300		XXX	211,065,300	XXX	838,049	XXX	2,393,934	XXX	3,128,807

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 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	432,667,566	XXX	XXX	432,667,566	0.0000		0.1945	84,153,842	0.1945	84,153,842
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	1,510,956,332	XXX	XXX	1,510,956,332	0.0000		0.1945	293,881,007	0.1945	293,881,007
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	1,943,623,898	XXX	XXX	1,943,623,898	XXX		XXX	378,034,848	XXX	378,034,848
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	416,410,623		215,884,852	632,295,475	0.0000		0.0912	57,665,347	0.0912	57,665,347
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)	416,410,623		215,884,852	632,295,475	XXX		XXX	57,665,347	XXX	57,665,347
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	2,717,442			2,717,442	0.0003	815	0.0006	1,630	0.0010	2,717
76.		Non-guaranteed Federal Low Income Housing Tax Credit	211,565,718			211,565,718	0.0063	1,332,864	0.0120	2,538,789	0.0190	4,019,749
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit	2,278,906			2,278,906	0.0063	14,357	0.0120	27,347	0.0190	43,299
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	216,562,065			216,562,065	XXX	1,348,036	XXX	2,567,766	XXX	4,065,765
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
82.		Fixed Income Instruments - Affiliated	13,529,411	XXX	XXX	13,529,411	0.0000		0.1580	2,137,647	0.1580	2,137,647
83.		Common Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
84.		Common Stock - Affiliated	307,913	XXX	XXX	307,913	0.0000		0.1580	48,650	0.1580	48,650
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	2,819,215	XXX	XXX	2,819,215	0.0000		0.1580	445,436	0.1580	445,436
90.		Mortgage Loans - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
91.		Other - Unaffiliated	125,457,031	XXX	XXX	125,457,031	0.0000		0.1580	19,822,211	0.1580	19,822,211
92.		Other - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	142,113,571			142,113,571	XXX		XXX	22,453,944	XXX	22,453,944
		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	274,402,646	XXX		274,402,646	0.0000		0.1580	43,355,618	0.1580	43,355,618
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)	274,402,646	XXX		274,402,646	XXX		XXX	43,355,618	XXX	43,355,618
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	3,338,621,734		215,884,852	3,554,506,586	XXX	2,245,647	XXX	506,662,056	XXX	509,097,438

(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
949746K@9	R		Long Bond Replication	1.F	275,146,803	302,661	935,499	1,870,998
12607@NU0	R		Corporate Bond Replication	2.B	55,191,474	137,979	419,455	700,932
12607@VB3	R		Corporate Bond Replication	2.B	134,420,565	336,051	1,021,596	1,707,141
12776*AA5	R		Corporate Bond Replication	2.B	107,429,524	268,574	816,464	1,364,355
12607@xa3	R		Corporate Bond Replication	2.B	78,107,590	195,269	593,618	991,966
12607@RX0	R		Corporate Bond Replication	2.B	109,498,765	273,747	832,191	1,390,634
REPLCDX1	R		Corporate Bond Replication	2.B	47,902,856	119,757	364,062	608,366
	CN	0010EP-AN-8	AEP TEXAS INC	2.A FE	499,033			
	CN	05523U-AK-6	BAE SYSTEMS HOLDINGS INC	2.A FE	4,324,085			
	CN	114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,814,912			
	CN	114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,400,000			
	CN	195869-AP-7	COLONIAL PIPELINE CO	1.G FE	2,998,341			
	CN	233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	1,649,664			
	CN	268317-AS-3	ELECTRICITE DE FRANCE SA	2.A FE	748,715			
	CN	46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	999,609			
	CN	60920L-AF-1	MONDELEZ INTERNATIONAL HOLDINGS NE	2.B FE	1,049,806			
	CN	638602-BP-6	NATIONWIDE BUILDING SOCIETY	1.E FE	1,499,063			
	CN	649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP	1.G FE	2,793,441			
	CN	6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	1.D FE	2,549,407			
	CN	709599-BF-0	PENSKE TRUCK LEASING COMPANY LP / PTL F	2.B FE	999,792			
	CN	74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1.E FE	1,399,094			
	CN	771196-BK-7	ROCHE HOLDINGS INC	1.C FE	2,044,777			
	CN	78462Q-AE-9	SP POWERASSETS LTD	1.B FE	2,498,599			
	CN	806213-AD-6	SCENTRE GROUP TRUST 1 / SCENTRE GR	1.F FE	799,522			
	CN	826200-AD-9	SIEMENS FINANCIERINGSMAT	1.E FE	399,755			
	CN	82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	799,773			
	CN	82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,498,750			
	CN	90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1.G FE	449,946			
	CN	90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1.G FE	1,349,362			
	CN	928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	199,954			
	CN	980236-AN-3	WOODSIDE FINANCE LTD	2.A FE	599,878			
	CN	02401@-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	9,500,000			
	CN	05279#-AG-4	AUTOLIV ASP INC	2.B FE	5,000,000			
	CN	23357*-AB-7	DTE GAS COMPANY	1.F	3,200,000			
	CN	23386#-AH-5	DAIRY FARMERS OF AMERICA	2.B	3,200,000			
	CN	23386#-AK-8	DAIRY FARMERS OF AMERICA	2.B	5,500,000			
	CN	27731#-AF-2	EASTGROUP PROPERTIES INC	2.B	3,800,000			
	CN	34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	900,000			
	CN	353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,900,000			
	CN	37636#-AL-4	GIVAUDAN UNITED STATES INC	2.C	8,000,000			
	CN	41242*-AT-9	HARDWOOD FUNDING LLC	1.G FE	1,000,000			
	CN	42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	12,000,000			
	CN	45167R-B*-4	IDEX CORPORATION	2.A FE	14,400,000			
	CN	537008-C*-3	LITTELFUSE INC	2.B	800,000			
	CN	553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,600,000			
	CN	56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000			
	CN	56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000			
	CN	56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,200,000			
	CN	56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,000,000			
	CN	59450#-AD-9	MICHIGAN GAS UTILTIES CORP	1.G Z	1,300,000			
	CN	60402#-AD-6	MINNESOTA ENERGY RESOURCES CORP	1.G Z	1,100,000			
	CN	70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,400,000			
	CN	720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	5,000,000			
	CN	720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,000,000			
	CN	720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	3,031,525			
	CN	74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	2,600,000			
	CN	74264*-AC-0	PRISA LHC LLC	1.F	400,000			

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*-AC-0	PRISA LHC LLC	1.F	900,000			
	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	600,000			
	CN	77519@-AP-5	ROGERS GROUP INC	2.B	1,400,000			
	CN	77519@-AQ-3	ROGERS GROUP INC	2.B	3,800,000			
	CN	81725T-F#-2	SENSIENT TECHNOLOGIES CORPORATION	2.B	2,000,000			
	CN	86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	800,000			
	CN	86468@-AH-5	SUEZ WATER RESOURCES LLC	1.F	5,800,000			
	CN	87305N-A#-5	TTX COMPANY	1.F	5,100,000			
	CN	88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	4,500,000			
	CN	91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	3,750,000			
	CN	941848-D*-1	WATERS CORPORATION	2.B	2,400,000			
	CN	97670M-A*-7	WISCONSIN GAS LLC	1.F	1,300,000			
	CN	97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000			
	CN	F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	6,000,000			
	CN	F8568@-AD-1	SONEPAR SA	2.A	5,000,000			
	CN	G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	1,500,000			
	CN	G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	5,000,000			
	CN	G2044@-BC-8	COMPASS GROUP PLC	1.G	9,000,000			
	CN	G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	8,500,000			
	CN	G5147*-AC-0	JOHNSON MATTHEY PLC	1.G	8,000,000			
	CN	G8228*-AD-4	SMITH & NEPHEW PLC	2.B	16,000,000			
	CN	Q3393*-AH-4	ELECTRANET PTY LTD	2.B	1,500,000			
	CN	Q3917#-AA-2	FLINDERS PORT HOLDINGS	2.B FE	700,000			
	CN	Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	2,500,000			
	CN	Q3958@-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	9,000,000			
	CN	Q3971@-AA-7	GPT RE LTD	1.G FE	800,000			
	CN	Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	6,500,000			
	CN	Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	4,400,000			
	CN	Q6235#-AL-6	MIRVAC GROUP FINANCE LTD	1.G PL	1,000,000			
	CN	912803-FT-5	TREASURY STRIP (PRIN)	1.A	55,191,474			
	CN	912810-SS-8	TREASURY BOND	1.A	10,673,133			
	CN	912810-SS-8	TREASURY BOND	1.A	24,340,007			
	CN	912810-SS-8	TREASURY BOND	1.A	49,659,984			
	CN	912810-SS-8	TREASURY BOND	1.A	49,747,441			
	CN	912803-FT-5	TREASURY STRIP (PRIN)	1.A	53,428,064			
	CN	912803-FT-5	TREASURY STRIP (PRIN)	1.A	54,001,460			
	CN	912810-SS-8	TREASURY BOND	1.A	49,349,495			
	CN	912810-SS-8	TREASURY BOND	1.A	28,758,095			
	CN	912810-SP-4	TREASURY BOND	1.A	19,677,846			
	CN	912810-SS-8	TREASURY BOND	1.A	20,232,763			
	CN	912810-SS-8	TREASURY BOND	1.A	49,746,780			
	CN	912810-SS-8	TREASURY BOND	1.A	19,841,375			
	CN	912810-SS-8	TREASURY BOND	1.A	47,902,856			
0199999. Subtotal Default Component - Other Than Mortgage					1,615,395,156	1,634,038	4,982,885	8,634,392
0599999 - Total					1,615,395,156	1,634,038	4,982,885	8,634,392

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
61327994	591946	FL	2018	1,800,000	46,250		Settlement Reached
0199999. Death Claims - Ordinary				1,800,000	46,250		XXX
0599999. Death Claims - Disposed Of				1,800,000	46,250		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				1,800,000	46,250		XXX
61034532	n/a	NY	2023	200,000		200,000	Resisted Death Claim
62842037	614566	NY	2023	500,000		500,000	Resisted Death Claim
62842039	614566	NY	2023	500,000		500,000	Resisted Death Claim
62845373	614566	NY	2023	235,749		235,749	Resisted Death Claim
62846197	614566	NY	2023	500,000		500,000	Resisted Death Claim
62846317	614566	NY	2023	488,790		488,790	Resisted Death Claim
62855074	614566	NY	2023	250,000		250,000	Resisted Death Claim
62855119	614566	NY	2023	244,214		244,214	Resisted Death Claim
2799999. Death Claims - Ordinary				2,918,753		2,918,753	XXX
3199999. Death Claims - Resisted				2,918,753		2,918,753	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							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				2,918,753		2,918,753	XXX
5399999 - Totals				4,718,753	46,250	2,918,753	XXX

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

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
65498	23-1503749	12/31/2020	Life Insurance Company of North America	PA	YRT-G	OL	733,247,351,529		1,201,867,073	667,115,678		
0299999. General Account - U.S. Affiliates - Other							733,247,351,529		1,201,867,073	667,115,678		
0399999. Total General Account - U.S. Affiliates							733,247,351,529		1,201,867,073	667,115,678		
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							733,247,351,529		1,201,867,073	667,115,678		
68723	86-0742727	01/01/2000	New York Life Agents Reinsurance Company	AZ	YRT/I	OL	1,219,445,381		6,221,911	5,701,376		
0899999. General Account - U.S. Non-Affiliates							1,219,445,381		6,221,911	5,701,376		
1099999. Total General Account - Non-Affiliates							1,219,445,381		6,221,911	5,701,376		
1199999. Total General Account							734,466,796,910		1,208,088,984	672,817,054		
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)							734,466,796,910		1,208,088,984	672,817,054		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							734,466,796,910		1,208,088,984	672,817,054		

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
9999999 - Totals												

NONE

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						
80659	82-4533188	05/25/2001	Canada Life Assurance Company	MI	194,445	3,378,473
86258	13-2572994	05/25/2001	General Re Life Corporation	CT	958,626	12,442,636
88340	59-2859797	02/11/1998	Hannover Life Reassurance Co. of America	FL	3,283,344	5,499,515
65676	35-0472300	11/01/1982	Lincoln National Life Insurance Company	IN	1,673,658	655,765
66346	58-0828824	11/01/1982	Munich American Reassurance Company	GA	2,592,788	25,831,434
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	6,301,656	3,363,396
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	946,382	8,291,179
93572	43-1235868	11/01/1982	RGA Reinsurance Company	MO	11,853,547	36,051,002
64688	75-6020048	07/01/2002	SCOR Global Life Americas Reinsurance Company	DE	92,884	1,056,285
87017	62-1003368	09/01/1986	SCOR Global Life Reinsurance Company of Delaware	DE	1,309,801	2,963,668
97071	13-3126819	05/01/2018	SCOR Global Life USA Reinsurance Company	DE	29,015	82,004
87572	23-2038295	05/25/2001	Scottish Re U.S. Inc.	DE	6,394,571	
82627	06-0839705	02/11/1998	Swiss Re Life and Health America, Inc.	MO	8,576,975	39,920,351
0899999. Life and Annuity - U.S. Non-Affiliates					44,207,692	139,535,708
00000	AA-5420050	02/01/2016	Korean Reinsurance Company	KOR	184,804	978,947
00000	AA-1461000	02/01/2016	Swiss Life Ltd.	CHE	156,064	483,786
00000	AA-1580095	06/07/2008	TOA Reinsurance Co. Ltd.	JPN	1,313,669	4,230,217
0999999. Life and Annuity - Non-U.S. Non-Affiliates					1,654,537	5,692,950
1099999. Total Life and Annuity - Non-Affiliates					45,862,229	145,228,658
1199999. Total Life and Annuity					45,862,229	145,228,658
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
2199999. Total Accident and Health - Non-Affiliates						
2299999. Total Accident and Health						
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					44,207,692	139,535,708
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					1,654,537	5,692,950
9999999 Totals - Life, Annuity and Accident and Health					45,862,229	145,228,658

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
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	367,551,584	17,821,334	13,144,458	6,211,290				
80659	82-4533188	05/25/2001	Canada Life Assurance Company	MI	YRT/G	OL	646,137	7,050	9,779	7,537				
86258	13-2572994	05/25/2001	General Re Life Corporation	CT	YRT/I	OL	1,602,394,400	29,041,433	27,907,236	18,514,916				
86258	13-2572994	05/25/2001	General Re Life Corporation	CT	YRT/G	OL	8,457,947	68,350	80,110	55,121				
88340	59-2859797	02/11/1998	Hannover Life Reassurance Co. of America	FL	YRT/I	OL	6,518,108,161	44,842,265	42,949,836	40,381,638				
88340	59-2859797	03/01/2012	Hannover Life Reassurance Co. of America	FL	YRT/G	OL	181,024,981	919,575	989,643	850,439				
65676	35-0472300	11/01/1982	Lincoln National Life Insurance Company	IN	YRT/I	OL	1,286,742,156	9,988,890	6,289,487	15,907,120				
93580	84-0849721	07/01/2022	MLIFE Insurance Company	CO	MCO/G	OL	142,300,870			1,639,620			57,123,411	
66346	58-0828824	11/01/1982	Munich American Reassurance Company	GA	YRT/I	OL	13,472,623,607	161,365,922	157,689,495	88,085,117				
66346	58-0828824	01/01/2001	Munich American Reassurance Company	GA	YRT/G	OL	1,077,055,458	5,848,234	5,824,401	3,395,591				
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	YRT/I	OL	1,879,955,141			11,046,185				
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	YRT/G	OL	528,292			11,528				
93572	43-1235868	11/01/1982	RGA Reinsurance Company	MO	YRT/I	OL	23,557,737,935	268,479,574	267,702,461	183,884,023				
93572	43-1235868	01/01/2001	RGA Reinsurance Company	MO	YRT/G	OL	1,287,638,043	7,698,411	7,514,026	4,591,296				
64688	75-6020048	07/01/2002	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	498,481,126	3,117,849	3,024,256	2,491,193				
64688	75-6020048	06/07/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/G	OL	29,580,828	119,010	113,762	84,830				
87017	62-1003368	09/01/1986	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	843,567,811	29,022,776	21,624,496	13,495,240				
87017	62-1003368	07/30/1999	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/G	OL	811,233	4,059	3,606	3,279				
97071	13-3126819	05/01/2018	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	693,980,413	2,433,823	2,056,926	1,931,977				
87572	23-2038295	05/25/2001	Scottish Re U.S. Inc.	DE	YRT/I	OL			7,941,064	120,549				
87572	23-2038295	06/19/2001	Scottish Re U.S. Inc.	DE	YRT/G	OL			109,429	18,738				
82627	06-0839705	02/11/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	OL	13,155,735,285	140,276,013	143,665,174	103,070,855				
82627	06-0839705	06/19/2001	Swiss Re Life and Health America, Inc.	MO	YRT/G	OL	1,473,141,059	6,991,048	7,244,484	3,907,349				
0899999. General Account - Authorized U.S. Non-Affiliates							68,078,062,467	728,045,616	715,884,129	499,705,431			57,123,411	
1099999. Total General Account - Authorized Non-Affiliates							68,078,062,467	728,045,616	715,884,129	499,705,431			57,123,411	
1199999. Total General Account Authorized							68,078,062,467	728,045,616	715,884,129	499,705,431			57,123,411	
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	YRT/I	OL	2,431,026,025			15,432,308				
1999999. General Account - Unauthorized U.S. Non-Affiliates							2,431,026,025			15,432,308				
00000	AA-5420050	02/01/2016	Korean Reinsurance Company	KOR	OTH/I	OL	1,422,672,014			6,761,946				
00000	AA-1461000	02/01/2016	Swiss Life Ltd.	CHE	OTH/I	OL	875,303,071			4,847,092				
00000	AA-1580095	06/07/2008	TOA Reinsurance Co. Ltd.	JPN	OTH/I	OL	5,192,873,417			25,503,850				
00000	AA-1580095	06/07/2008	TOA Reinsurance Co. Ltd.	JPN	OTH/G	OL	592,384,648			1,330,585				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							8,083,233,150			38,443,473				
2199999. Total General Account - Unauthorized Non-Affiliates							10,514,259,175			53,875,781				
2299999. Total General Account Unauthorized							10,514,259,175			53,875,781				
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							78,592,321,642	728,045,616	715,884,129	553,581,212			57,123,411	
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														

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
NAIC Company Code	ID Number	Effective Date	Name of Company	Domi-ciliary Juris-diction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	9 Current Year	10 Prior Year	Premiums	12 Current Year	13 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
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)							70,509,088,492	728,045,616	715,884,129	515,137,739			57,123,411	
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							8,083,233,150			38,443,473				
9999999 - Totals							78,592,321,642	728,045,616	715,884,129	553,581,212			57,123,411	

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance 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 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 11 Current Year	Outstanding Surplus Relief 12 Prior Year	13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
9999999 - Totals													

NONE

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					
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company		9,665,052	27,699	9,692,751						5,916,413	5,916,413
0899999. General Account - Life and Annuity U.S. Non-Affiliates					9,665,052	27,699	9,692,751		XXX				5,916,413	5,916,413
00000	AA-5420050	02/01/2016	Korean Reinsurance Company		1,163,751	417	1,164,168						292,514	292,514
00000	AA-1461000	02/01/2016	Swiss Life Ltd.		639,850	379	640,229						208,010	208,010
00000	AA-1580095	06/07/2008	TOA Reinsurance Co. Ltd.		5,543,886	5,088	5,548,974						1,159,635	1,159,635
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates					7,347,487	5,884	7,353,371		XXX				1,660,159	1,660,159
1099999. Total General Account - Life and Annuity Non-Affiliates					17,012,539	33,583	17,046,122		XXX				7,576,572	7,576,572
1199999. Total General Account Life and Annuity					17,012,539	33,583	17,046,122		XXX				7,576,572	7,576,572
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					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account					17,012,539	33,583	17,046,122		XXX				7,576,572	7,576,572
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)					9,665,052	27,699	9,692,751		XXX				5,916,413	5,916,413
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)					7,347,487	5,884	7,353,371		XXX				1,660,159	1,660,159
9999999 - Totals					17,012,539	33,583	17,046,122		XXX				7,576,572	7,576,572

(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 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	553,581	531,585	538,902	548,012	517,366
2. Commissions and reinsurance expense allowances	382	430	257	318	197
3. Contract claims	646,110	600,439	727,833	651,119	495,585
4. Surrender benefits and withdrawals for life contracts	1,969	1,035	2,439	151	38
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded	(8,573)	2,704	(3,793)	(1,709)	(842)
7. Increase in aggregate reserve for life and accident and health contracts	43,303	(37,711)	686,825	25,983	11,143
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	82,898	73,281	80,844	81,897	74,734
9. Aggregate reserves for life and accident and health contracts	728,046	715,884	753,599	603,249	561,526
10. Liability for deposit-type contracts					
11. Contract claims unpaid	183,803	131,650	149,796	120,647	88,885
12. Amounts recoverable on reinsurance	39,468	44,898	71,320	54,377	59,598
13. Experience rating refunds due or unpaid			82	75	598
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due		78	64	62	13
16. Unauthorized reinsurance offset	9,470	10,999	9,083	6,466	6,292
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)					
19. Letters of credit (L)					
20. Trust agreements (T)					
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)	125,601,165,298		125,601,165,298
2.	Reinsurance (Line 16)	39,708,763	(39,708,763)	
3.	Premiums and considerations (Line 15)	441,358,358	82,897,792	524,256,150
4.	Net credit for ceded reinsurance	XXX	786,351,636	786,351,636
5.	All other admitted assets (balance)	12,827,081,273		12,827,081,273
6.	Total assets excluding Separate Accounts (Line 26)	138,909,313,692	829,540,665	139,738,854,357
7.	Separate Account assets (Line 27)	55,405,324,258		55,405,324,258
8.	Total assets (Line 28)	194,314,637,950	829,540,665	195,144,178,615
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	112,989,918,073	728,045,613	113,717,963,686
10.	Liability for deposit-type contracts (Line 3)	1,582,948,836		1,582,948,836
11.	Claim reserves (Line 4)	1,041,165,030	183,802,889	1,224,967,919
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	659		659
14.	Other contract liabilities (Line 9)	72,848,644	(72,848,644)	
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	9,469,550	(9,469,550)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
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)	14,300,819,047	10,357	14,300,829,404
20.	Total liabilities excluding Separate Accounts (Line 26)	129,997,169,839	829,540,665	130,826,710,504
21.	Separate Account liabilities (Line 27)	55,388,332,353		55,388,332,353
22.	Total liabilities (Line 28)	185,385,502,192	829,540,665	186,215,042,857
23.	Capital & surplus (Line 38)	8,929,135,758	XXX	8,929,135,758
24.	Total liabilities, capital & surplus (Line 39)	194,314,637,950	829,540,665	195,144,178,615
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	728,045,613		
26.	Claim reserves	183,802,889		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities	(72,848,644)		
31.	Reinsurance ceded assets	39,708,763		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	878,708,621		
34.	Premiums and considerations	82,897,792		
35.	Reinsurance in unauthorized companies	9,469,550		
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	(10,357)		
40.	Total ceded reinsurance payable/offsets	92,356,985		
41.	Total net credit for ceded reinsurance	786,351,636		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

	States, Etc.		1 Active Status (a)	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5 (b)	7 Deposit-Type Contracts
1.	Alabama	AL	L	34,048,573	144,197,629			178,246,202	3,938,104
2.	Alaska	AK	L	7,196,621	51,171,688			58,368,309	1,786,294
3.	Arizona	AZ	L	26,925,268	282,962,514			309,887,782	8,626,014
4.	Arkansas	AR	L	8,683,741	48,741,264			57,425,005	830,356
5.	California	CA	L	262,497,443	1,701,131,122			1,963,628,565	41,757,275
6.	Colorado	CO	L	30,224,048	256,713,149			286,937,197	14,902,758
7.	Connecticut	CT	L	18,494,581	152,229,278			170,723,859	4,798,160
8.	Delaware	DE	L	8,896,828	45,327,729			54,224,557	915,265
9.	District of Columbia	DC	L	6,380,775	16,733,753			23,114,528	189,310
10.	Florida	FL	L	129,723,551	854,096,207			983,819,758	32,841,862
11.	Georgia	GA	L	45,867,443	205,897,983			251,765,426	13,957,613
12.	Hawaii	HI	L	6,551,991	110,156,427			116,708,418	2,577,545
13.	Idaho	ID	L	4,955,455	63,149,669			68,105,124	1,410,480
14.	Illinois	IL	L	88,382,432	360,257,366			448,639,798	9,050,528
15.	Indiana	IN	L	79,276,158	107,680,522			186,956,680	3,314,807
16.	Iowa	IA	L	27,260,183	141,485,998			168,746,181	5,010,944
17.	Kansas	KS	L	12,205,736	85,094,678			97,300,414	3,886,507
18.	Kentucky	KY	L	10,056,510	78,440,349			88,496,859	4,528,746
19.	Louisiana	LA	L	31,877,923	287,435,888			319,313,811	8,178,577
20.	Maine	ME	L	3,193,865	46,809,041			50,002,906	2,877,499
21.	Maryland	MD	L	37,209,834	192,866,289			230,076,123	8,633,256
22.	Massachusetts	MA	L	71,166,296	586,463,806			657,630,102	22,956,504
23.	Michigan	MI	L	553,580,931	264,726,239			818,307,170	5,789,749
24.	Minnesota	MN	L	87,553,919	166,428,794			253,982,713	7,345,748
25.	Mississippi	MS	L	16,017,427	62,142,656			78,160,083	3,407,627
26.	Missouri	MO	L	19,930,136	253,193,570			273,123,706	13,563,747
27.	Montana	MT	L	4,669,163	37,478,260			42,147,423	912,585
28.	Nebraska	NE	L	9,440,043	59,647,510			69,087,553	913,873
29.	Nevada	NV	L	12,881,563	80,922,924			93,804,487	2,135,417
30.	New Hampshire	NH	L	8,584,891	101,487,207			110,072,098	4,178,422
31.	New Jersey	NJ	L	65,178,644	576,692,405			641,871,049	17,533,021
32.	New Mexico	NM	L	7,648,667	102,623,270			110,271,937	9,202,443
33.	New York	NY	L	225,562,383	2,081,198,458			2,306,760,841	42,462,490
34.	North Carolina	NC	L	28,965,661	266,173,765			295,139,426	8,352,098
35.	North Dakota	ND	L	4,870,239	35,209,487			40,079,726	1,379,127
36.	Ohio	OH	L	46,930,745	388,002,552			434,933,297	12,243,913
37.	Oklahoma	OK	L	11,943,901	116,343,416			128,287,317	4,875,521
38.	Oregon	OR	L	14,104,351	140,110,058			154,214,409	3,274,626
39.	Pennsylvania	PA	L	95,723,640	416,239,242			511,962,882	15,168,865
40.	Rhode Island	RI	L	5,420,505	54,336,767			59,757,272	2,608,300
41.	South Carolina	SC	L	28,782,138	163,692,967			192,475,105	3,535,338
42.	South Dakota	SD	L	18,454,196	70,720,985			89,175,181	1,111,129
43.	Tennessee	TN	L	19,272,102	154,840,796			174,112,898	5,044,177
44.	Texas	TX	L	159,435,052	1,011,161,208			1,170,596,260	44,854,512
45.	Utah	UT	L	10,597,950	85,957,574			96,555,524	4,834,021
46.	Vermont	VT	L	2,750,055	32,039,012			34,789,067	895,255
47.	Virginia	VA	L	79,522,865	355,155,222			434,678,087	19,371,322
48.	Washington	WA	L	46,170,604	348,020,310			394,190,914	11,882,542
49.	West Virginia	WV	L	2,633,976	36,448,641			39,082,617	556,198
50.	Wisconsin	WI	L	25,747,586	139,643,936			165,391,522	7,055,791
51.	Wyoming	WY	L	2,933,847	41,568,490			44,502,337	244,098
52.	American Samoa	AS	N						
53.	Guam	GU	L	5,460	6,491,309			6,496,769	
54.	Puerto Rico	PR	N	82,434	2,700			85,134	
55.	U.S. Virgin Islands	VI	L	21,300				21,300	
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	718,034	166,479			884,513	
58.	Aggregate Other Alien	OT	XXX	5,682,183	756,905			6,439,088	
59.	Subtotal		XXX	2,572,891,846	13,468,665,463			16,041,557,309	451,700,359
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
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	71,382				71,382	
94.	Aggregate or other amounts not allocable by State		XXX	610,869				610,869	
95.	Totals (Direct Business)		XXX	2,573,574,097	13,468,665,463			16,042,239,560	451,700,359
96.	Plus reinsurance assumed		XXX	1,184,982,547				1,184,982,547	
97	Totals (All Business)		XXX	3,758,556,644	13,468,665,463			17,227,222,107	451,700,359
98.	Less reinsurance ceded		XXX	543,964,136				543,964,136	
99.	Totals (All Business) less Reinsurance Ceded		XXX	3,214,592,508	13,468,665,463	(c)		16,683,257,971	451,700,359
	DETAILS OF WRITE-INS								
58001.	ZZZ Other Alien		XXX	5,682,183	756,905			6,439,088	
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	5,682,183	756,905			6,439,088	
9401.	Parent Company Contribution for Employee Benefit Plans		XXX	610,869				610,869	
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	610,869				610,869	

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 53
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 4

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Direct Ordinary premiums and annuity considerations are allocated by states on the basis of the address to which the premium notice is sent. Corporate Owned Life Insurance and Single premiums are allocated to the residence of the insured, owner, or annuitant or the address designated as the one to which business communication should be sent. *Premium or annuities considerations 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 must be allocated by state regardless of license status. Life Insurance and Multi Funded Annuity considerations included above are actual amounts received by the Company whereas in the Separate Account the amounts may differ because of fluctuations in unit values between the record date and processing date.

(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

	States, Etc.		Direct Business Only					
			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	34,048,573	144,197,629			3,938,104	182,184,306
2.	Alaska	AK	7,196,621	51,171,688			1,786,294	60,154,603
3.	Arizona	AZ	26,925,268	282,962,514			8,626,014	318,513,796
4.	Arkansas	AR	8,683,741	48,741,264			830,356	58,255,361
5.	California	CA	262,497,443	1,701,131,122			41,757,275	2,005,385,840
6.	Colorado	CO	30,224,048	256,713,149			14,902,758	301,839,955
7.	Connecticut	CT	18,494,581	152,229,278			4,798,160	175,522,019
8.	Delaware	DE	8,896,828	45,327,729			915,265	55,139,822
9.	District of Columbia	DC	6,380,775	16,733,753			189,310	23,303,838
10.	Florida	FL	129,723,551	854,096,207			32,841,862	1,016,661,620
11.	Georgia	GA	45,867,443	205,897,983			13,957,613	265,723,039
12.	Hawaii	HI	6,551,991	110,156,427			2,577,545	119,285,963
13.	Idaho	ID	4,955,455	63,149,669			1,410,480	69,515,604
14.	Illinois	IL	88,382,432	360,257,366			9,050,528	457,690,326
15.	Indiana	IN	79,276,158	107,680,522			3,314,807	190,271,487
16.	Iowa	IA	27,260,183	141,485,998			5,010,944	173,757,125
17.	Kansas	KS	12,205,736	85,094,678			3,886,507	101,186,921
18.	Kentucky	KY	10,056,510	78,440,349			4,528,746	93,025,605
19.	Louisiana	LA	31,877,923	287,435,888			8,178,577	327,492,388
20.	Maine	ME	3,193,865	46,809,041			2,877,499	52,880,405
21.	Maryland	MD	37,209,834	192,866,289			8,633,256	238,709,379
22.	Massachusetts	MA	71,166,296	586,463,806			22,956,504	680,586,606
23.	Michigan	MI	553,580,931	264,726,239			5,789,749	824,096,919
24.	Minnesota	MN	87,553,919	166,428,794			7,345,748	261,328,461
25.	Mississippi	MS	16,017,427	62,142,656			3,407,627	81,567,710
26.	Missouri	MO	19,930,136	253,193,570			13,563,747	286,687,453
27.	Montana	MT	4,669,163	37,478,260			912,585	43,060,008
28.	Nebraska	NE	9,440,043	59,647,510			913,873	70,001,426
29.	Nevada	NV	12,881,563	80,922,924			2,135,417	95,939,904
30.	New Hampshire	NH	8,584,891	101,487,207			4,178,422	114,250,520
31.	New Jersey	NJ	65,178,644	576,692,405			17,533,021	659,404,070
32.	New Mexico	NM	7,648,667	102,623,270			9,202,443	119,474,380
33.	New York	NY	225,562,383	2,081,198,458			42,462,490	2,349,223,331
34.	North Carolina	NC	28,965,661	266,173,765			8,352,098	303,491,524
35.	North Dakota	ND	4,870,239	35,209,487			1,379,127	41,458,853
36.	Ohio	OH	46,930,745	388,002,552			12,243,913	447,177,210
37.	Oklahoma	OK	11,943,901	116,343,416			4,875,521	133,162,838
38.	Oregon	OR	14,104,351	140,110,058			3,274,626	157,489,035
39.	Pennsylvania	PA	95,723,640	416,239,242			15,168,865	527,131,747
40.	Rhode Island	RI	5,420,505	54,336,767			2,608,300	62,365,572
41.	South Carolina	SC	28,782,138	163,692,967			3,535,338	196,010,443
42.	South Dakota	SD	18,454,196	70,720,985			1,111,129	90,286,310
43.	Tennessee	TN	19,272,102	154,840,796			5,044,177	179,157,075
44.	Texas	TX	159,435,052	1,011,161,208			44,854,512	1,215,450,772
45.	Utah	UT	10,597,950	85,957,574			4,834,021	101,389,545
46.	Vermont	VT	2,750,055	32,039,012			895,255	35,684,322
47.	Virginia	VA	79,522,865	355,155,222			19,371,322	454,049,409
48.	Washington	WA	46,170,604	348,020,310			11,882,542	406,073,456
49.	West Virginia	WV	2,633,976	36,448,641			556,198	39,638,815
50.	Wisconsin	WI	25,747,586	139,643,936			7,055,791	172,447,313
51.	Wyoming	WY	2,933,847	41,568,490			244,098	44,746,435
52.	American Samoa	AS						
53.	Guam	GU	5,460	6,491,309				6,496,769
54.	Puerto Rico	PR	82,434	2,700				85,134
55.	U.S. Virgin Islands	VI	21,300					21,300
56.	Northern Mariana Islands	MP						
57.	Canada	CAN	718,034	166,479				884,513
58.	Aggregate Other Alien	OT	5,682,183	756,905				6,439,088
59.	Total		2,572,891,846	13,468,665,463			451,700,359	16,493,257,668

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)

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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 l (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)
    - Powisle 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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	UDP						
0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance and Annuity Corporation	DE	RE	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	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4199614				New York Life Enterprises LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4081725	2928649	0001270096		NYLIFE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			46-4293486		0001606720		NYL Investors LLC	DE	NIA	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	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			27-0166422				NYLife Real Estate Holdings, LLC	DE	NIA	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	IA	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	IA	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	

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
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	

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 *
							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	

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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	

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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	

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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	

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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	

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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	

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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	

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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	

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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

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	

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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	

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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

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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	

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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	

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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	

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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	

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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

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	

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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	

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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	

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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 Securities IV 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

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
				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	

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							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-WP 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	0.000	
New York Life Insurance and Annuity Corporation	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A	0.000	
New York Life Insurance Company of Arizona	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A	0.000	
Life Insurance Company of North America	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A	0.000	
New York Life Group Insurance Company of NY	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A	0.000	

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?	NO
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?	NO
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?	NO
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?	YES
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?	YES
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?	NO
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?	NO
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?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
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?	YES
	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] — 9 1 5 9 6 2 0 2 3 4 2 0 0 0 0 0 0

11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360] — 9 1 5 9 6 2 0 2 3 3 6 0 0 0 0 0 0

12. Trusteed Surplus Statement [Document Identifier 490] — 9 1 5 9 6 2 0 2 3 4 9 0 0 0 0 0 0

13. Participating Opinion for Exhibit 5 [Document Identifier 371] — 9 1 5 9 6 2 0 2 3 3 7 1 0 0 0 0 0

16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443] — 9 1 5 9 6 2 0 2 3 4 4 3 0 0 0 0 0

18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 9 1 5 9 6 2 0 2 3 4 4 5 0 0 0 0 0

20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 9 1 5 9 6 2 0 2 3 4 4 7 0 0 0 0 0

21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 9 1 5 9 6 2 0 2 3 4 4 8 0 0 0 0 0

22. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 9 1 5 9 6 2 0 2 3 4 4 9 0 0 0 0 0

25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452] — 9 1 5 9 6 2 0 2 3 4 5 2 0 0 0 0 0

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453] — 9 1 5 9 6 2 0 2 3 4 5 3 0 0 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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]
9 1 5 9 6 2 0 2 3 4 5 4 0 0 0 0 0

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
9 1 5 9 6 2 0 2 3 4 9 5 0 0 0 0 0

30. Medicare Part D Coverage Supplement [Document Identifier 365]
9 1 5 9 6 2 0 2 3 3 6 5 0 0 0 0 0

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
9 1 5 9 6 2 0 2 3 2 2 4 0 0 0 0 0

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
9 1 5 9 6 2 0 2 3 2 2 5 0 0 0 0 0

33. Relief from the Requirements for Audit Committees [Document Identifier 226]
9 1 5 9 6 2 0 2 3 2 2 6 0 0 0 0 0

35. Health Care Receivables Supplement [Document Identifier 475]
9 1 5 9 6 2 0 2 3 4 7 5 0 0 0 0 0

39. Credit Insurance Experience Exhibit [Document Identifier 230]
9 1 5 9 6 2 0 2 3 2 3 0 0 0 0 0 0

40. Accident and Health Policy Experience Exhibit [Document Identifier 210]
9 1 5 9 6 2 0 2 3 2 1 0 0 0 0 0 0

41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]
9 1 5 9 6 2 0 2 3 2 1 6 0 0 0 0 0

43. Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]
9 1 5 9 6 2 0 2 3 3 4 5 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
2504.	Administrative and other fees due and unpaid	1,320,246		1,320,246	1,359,099
2505.	Amount due for undelivered securities	53,947	53,942	5	
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,374,193	53,942	1,320,251	1,359,099

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Liability for interest on claims	7,299,279	7,252,816
2505.	Deferred gains liability	3,528,866	4,767,697
2506.	Reserves required on certain group annuity separate accounts	193,340	
2597.	Summary of remaining write-ins for Line 25 from overflow page	11,021,485	12,020,513

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Miscellaneous Income	2,000,856	(3,137,599)
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	2,000,856	(3,137,599)

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	5,663,493,664	4.508	5,663,493,652		5,663,493,652	4.509
1.02 All other governments	247,349,546	0.197	247,349,543		247,349,543	0.197
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	10,509,428,813	8.366	10,509,428,777		10,509,428,777	8.367
1.06 Industrial and miscellaneous	81,208,552,375	64.643	81,208,552,430		81,208,552,430	64.656
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates	3,120,177,818	2.484	3,120,177,819		3,120,177,819	2.484
1.09 SVO identified funds	754,823,659	0.601	754,823,659		754,823,659	0.601
1.10 Unaffiliated bank loans	552,112,378	0.439	552,112,374		552,112,374	0.440
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	102,055,938,253	81.238	102,055,938,254		102,055,938,254	81.254
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	43,512,713	0.035	43,512,713		43,512,713	0.035
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	43,512,713	0.035	43,512,713		43,512,713	0.035
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	454,040,222	0.361	454,096,287		454,096,287	0.362
3.02 Industrial and miscellaneous Other (Unaffiliated)	33,970,920	0.027	33,914,836		33,914,836	0.027
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds	125,959,006	0.100	125,959,005		125,959,005	0.100
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds	1,288,554	0.001	1,288,554		1,288,554	0.001
3.09 Total common stocks	615,258,702	0.490	615,258,682		615,258,682	0.490
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages	4,075,801	0.003	4,075,801		4,075,801	0.003
4.03 Commercial mortgages	15,186,978,392	12.089	15,186,978,388		15,186,978,388	12.091
4.04 Mezzanine real estate loans	292,876,613	0.233	292,876,613		292,876,613	0.233
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	15,483,930,806	12.325	15,483,930,802		15,483,930,802	12.328
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income	91,166,137	0.073	91,166,137		91,166,137	0.073
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate	91,166,137	0.073	91,166,137		91,166,137	0.073
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(222,657,159)	(0.177)	(222,657,159)		(222,657,159)	(0.177)
6.02 Cash equivalents (Schedule E, Part 2)	1,874,558,563	1.492	1,874,558,564		1,874,558,564	1.492
6.03 Short-term investments (Schedule DA)	43,908,216	0.035	43,908,215		43,908,215	0.035
6.04 Total cash, cash equivalents and short-term investments	1,695,809,620	1.350	1,695,809,620		1,695,809,620	1.350
7. Contract loans	948,865,372	0.755	927,584,607		927,584,607	0.739
8. Derivatives (Schedule DB)	1,196,422,700	0.952	1,196,422,700		1,196,422,700	0.953
9. Other invested assets (Schedule BA)	3,342,739,779	2.661	3,338,621,735		3,338,621,735	2.658
10. Receivables for securities	15,694,487	0.012	15,694,487		15,694,487	0.012
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	137,225,563	0.109	137,225,563		137,225,563	0.109
13. Total invested assets	125,626,564,132	100.000	125,601,165,300		125,601,165,300	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		93,448,990
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
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	2,282,852	
	8.2 Totals, Part 3, Column 9		2,282,852
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		91,166,138
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		91,166,138

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		15,544,213,510
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,604,322,774	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	273,422,612	1,877,745,387
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	17,106,954	
	3.2 Totals, Part 3, Column 11	1,764,124	18,871,078
4.	Accrual of discount		7,502,551
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	(72,403,127)	
	5.2 Totals, Part 3, Column 8		(72,403,127)
6.	Total gain (loss) on disposals, Part 3, Column 18		10
7.	Deduct amounts received on disposals, Part 3, Column 15		1,889,171,867
8.	Deduct amortization of premium and mortgage interest points and commitment fees		78,340
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	2,748,399	2,748,399
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		15,483,930,802
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		15,483,930,802
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		15,483,930,802

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,316,159,880
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	194,544,585	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	265,928,258	460,472,843
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		1,109,888
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(142,290,780)	
	5.2 Totals, Part 3, Column 9	(1,260,664)	(143,551,444)
6.	Total gain (loss) on disposals, Part 3, Column 19		(2,433,227)
7.	Deduct amounts received on disposals, Part 3, Column 16		181,606,461
8.	Deduct amortization of premium and depreciation		50,098,003
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(264,921)	
	9.2 Totals, Part 3, Column 14	2,229,180	1,964,259
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	53,483,719	
	10.2 Totals, Part 3, Column 11	5,794,237	59,277,956
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,342,739,779
12.	Deduct total nonadmitted amounts		4,118,044
13.	Statement value at end of current period (Line 11 minus Line 12)		3,338,621,734

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		95,101,759,526
2.	Cost of bonds and stocks acquired, Part 3, Column 7		20,013,956,896
3.	Accrual of discount		211,417,273
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	11,057,814	
	4.2. Part 2, Section 1, Column 15	(3,116,023)	
	4.3. Part 2, Section 2, Column 13	85,589,944	
	4.4. Part 4, Column 11	(251,905,218)	(158,373,483)
5.	Total gain (loss) on disposals, Part 4, Column 19		193,347,872
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		12,770,242,590
7.	Deduct amortization of premium		72,581,209
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	189,102,920	
	8.2. Part 2, Section 1, Column 19	5,948	
	8.3. Part 2, Section 2, Column 16	4,904,824	
	8.4. Part 4, Column 15	52,404,438	246,418,130
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	17,303,193	
	9.2. Part 2, Section 1, Column 17	2,162,368	
	9.3. Part 2, Section 2, Column 14	17,864,389	
	9.4. Part 4, Column 13	18,109,697	55,439,647
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		4,446,878
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		102,714,709,646
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		102,714,709,646

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	5,663,493,664	4,437,690,940	5,553,317,649	6,154,646,083
Governments	2.	Canada	41,505,817	40,553,613	41,762,497	41,483,443
(Including all obligations guaranteed	3.	Other Countries	205,843,729	191,978,224	206,834,758	205,324,383
by governments)	4.	Totals	5,910,843,210	4,670,222,777	5,801,914,904	6,401,453,909
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	10,509,428,813	9,557,279,406	10,217,424,521	11,791,190,797
Industrial and Miscellaneous, SVO	8.	United States	62,824,203,396	58,776,820,249	62,939,966,664	62,716,851,784
Identified Funds, Unaffiliated Bank	9.	Canada	2,189,266,855	2,090,582,532	2,201,461,366	2,202,057,500
Loans, Unaffiliated Certificates of	10.	Other Countries	17,502,018,161	16,859,426,490	17,718,664,251	17,591,195,885
Deposit and Hybrid Securities (unaffiliated)	11.	Totals	82,515,488,412	77,726,829,271	82,860,092,281	82,510,105,169
Parent, Subsidiaries and Affiliates	12.	Totals	3,120,177,818	3,086,769,791	3,119,644,017	3,121,463,260
	13.	Total Bonds	102,055,938,253	95,041,101,245	101,999,075,723	103,824,213,135
PREFERRED STOCKS	14.	United States	43,371,482	43,371,482	17,545,204	
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries	141,231	141,231	141,155	
	17.	Totals	43,512,713	43,512,713	17,686,359	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	43,512,713	43,512,713	17,686,359	
COMMON STOCKS	20.	United States	351,520,546	351,520,521	200,473,912	
Industrial and Miscellaneous	21.	Canada	23,254,489	23,254,509	23,302,726	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	240,483,667	240,483,672	210,612,871	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	615,258,702	615,258,702	434,389,509	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	615,258,702	615,258,702	434,389,509	
	26.	Total Stocks	658,771,415	658,771,415	452,075,868	
	27.	Total Bonds and Stocks	102,714,709,668	95,699,872,660	102,451,151,591	

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	1,391,029,103	1,116,891,279	1,182,971,783	740,075,375	2,275,577,207	XXX	6,706,544,747	6.5	10,736,606,064	10.7	6,691,360,749	15,183,998
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	1,391,029,103	1,116,891,279	1,182,971,783	740,075,375	2,275,577,207	XXX	6,706,544,747	6.5	10,736,606,064	10.7	6,691,360,749	15,183,998
2. All Other Governments												
2.1 NAIC 1	17,806,873	60,301,506	44,140,258	8,334,795	11,696,667	XXX	142,280,099	0.1	130,296,633	0.1	102,087,746	40,192,353
2.2 NAIC 2		30,384,903	26,626,422	6,478,510	7,673,724	XXX	71,163,559	0.1	30,003,715	0.0	56,424,030	14,739,529
2.3 NAIC 3	3,056,346	17,450,271	5,914,052	1,197,534	4,659,025	XXX	32,277,228	0.0	12,525,835	0.0	22,862,845	9,414,383
2.4 NAIC 4			1,628,656			XXX	1,628,656	0.0			1,628,656	
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	20,863,219	108,136,680	78,309,388	16,010,839	24,029,416	XXX	247,349,542	0.2	172,826,183	0.2	183,003,277	64,346,265
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	351,555,582	1,730,417,916	2,647,551,276	2,650,554,373	2,723,272,736	XXX	10,103,351,883	9.7	10,467,183,353	10.4	10,080,053,917	23,297,966
5.2 NAIC 2		1,173,087	16,773,038	240,684,298	128,324,651	XXX	386,955,074	0.4	341,995,754	0.3	371,955,074	15,000,000
5.3 NAIC 3						XXX			13,690,961	0.0		
5.4 NAIC 4				18,560,000		XXX	18,560,000	0.0			18,560,000	
5.5 NAIC 5					561,819	XXX	561,819	0.0	60,937	0.0	561,819	
5.6 NAIC 6						XXX						
5.7 Totals	351,555,582	1,731,591,003	2,664,324,314	2,909,798,671	2,852,159,206	XXX	10,509,428,776	10.1	10,822,931,005	10.8	10,471,130,810	38,297,966

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	4,672,877,607	19,453,398,659	11,135,591,302	4,430,235,396	7,125,271,078	XXX	46,817,374,042	45.1	41,194,149,096	41.1	19,993,125,685	26,824,248,357
6.2 NAIC 2	2,399,180,930	14,364,888,136	9,410,895,267	2,470,560,360	2,541,236,034	XXX	31,186,760,727	30.1	29,093,279,711	29.0	16,763,048,749	14,423,711,978
6.3 NAIC 3	167,268,670	1,374,115,948	762,558,335	35,419,816	59,353,675	XXX	2,398,716,444	2.3	2,241,838,062	2.2	626,193,641	1,772,522,803
6.4 NAIC 4	115,601,452	778,172,181	279,711,835	23,019,194	5,841,562	XXX	1,202,346,224	1.2	1,216,755,841	1.2	198,543,530	1,003,802,694
6.5 NAIC 5	68,422,502	145,813,617	18,911,318	31,672,099	1,808,372	XXX	266,627,908	0.3	196,155,191	0.2	21,998,612	244,629,296
6.6 NAIC 6	13,965,590	5,468,300	607,916	282,120		XXX	20,323,926	0.0	29,337,547	0.0	548,502	19,775,424
6.7 Totals	7,437,316,751	36,121,856,841	21,608,275,973	6,991,188,985	9,733,510,721	XXX	81,892,149,271	78.9	73,971,515,448	73.8	37,603,458,719	44,288,690,552
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	15,738,481	130,301,452	39,804,467			XXX	185,844,400	0.2	145,900,813	0.1		185,844,400
8.2 NAIC 2	600,000,000	2,282,314,365	5,080,704			XXX	2,887,395,069	2.8	2,954,772,900	2.9		2,887,395,069
8.3 NAIC 3			45,993,395			XXX	45,993,395	0.0	48,370,663	0.0		45,993,395
8.4 NAIC 4			944,954			XXX	944,954	0.0				944,954
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals	615,738,481	2,412,615,817	91,823,520			XXX	3,120,177,818	3.0	3,149,044,376	3.1		3,120,177,818
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	545,669,445	545,669,445	0.5	809,859,870	0.8	545,669,445	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	209,154,214	209,154,214	0.2	25,475,980	0.0	209,154,214	
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	754,823,659	754,823,659	0.7	835,335,850	0.8	754,823,659	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2		8,910,624	3,387,735			XXX	12,298,359	0.0	4,359,071	0.0		12,298,359
10.3 NAIC 3		64,797,491	29,477,962			XXX	94,275,453	0.1	96,191,655	0.1		94,275,453
10.4 NAIC 4	2,448,269	364,640,793	40,919,274			XXX	408,008,336	0.4	427,168,568	0.4		408,008,336
10.5 NAIC 5	1,396,590	30,017,461	3,526,786			XXX	34,940,837	0.0	42,161,407	0.0		34,940,837
10.6 NAIC 6	1,350,804	1,238,585				XXX	2,589,389	0.0	801,842	0.0		2,589,389
10.7 Totals	5,195,663	469,604,954	77,311,757			XXX	552,112,374	0.5	570,682,543	0.6		552,112,374
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) 6,449,007,646	22,491,310,812	15,050,059,086	7,829,199,939	12,135,817,688		63,955,395,171	61.6	XXX	XXX	36,866,628,097	27,088,767,074
12.2 NAIC 2	(d) 2,999,180,930	16,687,671,115	9,462,763,166	2,717,723,168	2,677,234,409	545,669,445	35,090,242,233	33.8	XXX	XXX	17,737,097,298	17,353,144,935
12.3 NAIC 3	(d) 170,325,016	1,456,363,710	843,943,744	36,617,350	64,012,700		2,571,262,520	2.5	XXX	XXX	649,056,486	1,922,206,034
12.4 NAIC 4	(d) 118,049,721	1,142,812,974	323,204,719	41,579,194	5,841,562	209,154,214	1,840,642,384	1.8	XXX	XXX	427,886,400	1,412,755,984
12.5 NAIC 5	(d) 69,819,092	175,831,078	22,438,104	31,672,099	2,370,191		(c) 302,130,564	0.3	XXX	XXX	22,560,431	279,570,133
12.6 NAIC 6	(d) 15,316,394	6,706,885	607,916	282,120			(c) 22,913,315	0.0	XXX	XXX	548,502	22,364,813
12.7 Totals	9,821,698,799	41,960,696,574	25,703,016,735	10,657,073,870	14,885,276,550	754,823,659	(b) 103,782,586,187	100.0	XXX	XXX	55,703,777,214	48,078,808,973
12.8 Line 12.7 as a % of Col. 7	9.5	40.4	24.8	10.3	14.3	0.7	100.0	XXX	XXX	XXX	53.7	46.3
13. Total Bonds Prior Year												
13.1 NAIC 1	9,079,993,796	19,723,693,592	14,794,902,634	7,280,615,733	11,794,930,204		XXX	XXX	62,674,135,959	62.5	39,273,751,048	23,400,384,911
13.2 NAIC 2	2,735,794,417	14,917,679,610	9,774,352,649	2,823,343,821	2,173,240,654	809,859,870	XXX	XXX	33,234,271,021	33.1	15,581,903,451	17,652,367,570
13.3 NAIC 3	154,460,312	1,246,673,515	928,981,772	58,855,669	23,645,908		XXX	XXX	2,412,617,176	2.4	725,712,437	1,686,904,739
13.4 NAIC 4	98,572,059	1,009,978,439	520,223,119	13,512,044	1,638,748	25,475,980	XXX	XXX	1,669,400,389	1.7	227,513,869	1,441,886,520
13.5 NAIC 5	42,539,662	157,079,751	35,818,132	1,923,712	1,016,278		XXX	XXX	(c) 238,377,535	0.2	29,791,101	208,586,434
13.6 NAIC 6	1,489,913	16,242,484	5,494,890	844,451	6,067,651		XXX	XXX	(c) 30,139,389	0.0	4,106,046	26,033,343
13.7 Totals	12,112,850,159	37,071,347,391	26,059,773,196	10,179,095,430	14,000,539,443	835,335,850	XXX	XXX	(b) 100,258,941,469	100.0	55,842,777,952	44,416,163,517
13.8 Line 13.7 as a % of Col. 9	12.1	37.0	26.0	10.2	14.0	0.8	XXX	XXX	100.0	XXX	55.7	44.3
14. Total Publicly Traded Bonds												
14.1 NAIC 1	3,601,375,619	11,404,127,691	8,807,481,849	4,559,275,645	8,494,367,294		36,866,628,098	35.5	39,273,751,048	39.2	36,866,628,098	XXX
14.2 NAIC 2	1,130,198,160	8,441,621,843	4,562,877,880	854,708,286	2,202,021,684	545,669,445	17,737,097,298	17.1	15,581,903,451	15.5	17,737,097,298	XXX
14.3 NAIC 3	41,739,214	376,156,148	176,251,670	10,342,964	44,566,491		649,056,487	0.6	725,712,437	0.7	649,056,487	XXX
14.4 NAIC 4	29,107,700	137,451,649	30,319,533	21,853,304		209,154,214	427,886,400	0.4	227,513,869	0.2	427,886,400	XXX
14.5 NAIC 5	337,978	19,269,698	454,560	1,022,267	1,475,928		22,560,431	0.0	29,791,101	0.0	22,560,431	XXX
14.6 NAIC 6	121,116	427,386					548,502	0.0	4,106,046	0.0	548,502	XXX
14.7 Totals	4,802,879,787	20,379,054,415	13,577,385,492	5,447,202,466	10,742,431,397	754,823,659	55,703,777,216	53.7	55,842,777,952	55.7	55,703,777,216	XXX
14.8 Line 14.7 as a % of Col. 7	8.6	36.6	24.4	9.8	19.3	1.4	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	4.6	19.6	13.1	5.2	10.4	0.7	53.7	XXX	XXX	XXX	53.7	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	2,847,632,027	11,087,183,121	6,242,577,237	3,269,924,294	3,641,450,394		27,088,767,073	26.1	23,400,384,911	23.3	XXX	27,088,767,073
15.2 NAIC 2	1,868,982,770	8,246,049,272	4,899,885,286	1,863,014,882	475,212,725		17,353,144,935	16.7	17,652,367,570	17.6	XXX	17,353,144,935
15.3 NAIC 3	128,585,802	1,080,207,562	667,692,074	26,274,386	19,446,209		1,922,206,033	1.9	1,686,904,739	1.7	XXX	1,922,206,033
15.4 NAIC 4	88,942,021	1,005,361,325	292,885,186	19,725,890	5,841,562		1,412,755,984	1.4	1,441,886,520	1.4	XXX	1,412,755,984
15.5 NAIC 5	69,481,114	156,561,380	21,983,544	30,649,832	894,263		279,570,133	0.3	208,586,434	0.2	XXX	279,570,133
15.6 NAIC 6	15,195,278	6,279,499	607,916	282,120			22,364,813	0.0	26,033,343	0.0	XXX	22,364,813
15.7 Totals	5,018,819,012	21,581,642,159	12,125,631,243	5,209,871,404	4,142,845,153		48,078,808,971	46.3	44,416,163,517	44.3	XXX	48,078,808,971
15.8 Line 15.7 as a % of Col. 7	10.4	44.9	25.2	10.8	8.6		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	4.8	20.8	11.7	5.0	4.0		46.3	XXX	XXX	XXX	XXX	46.3

(a) Includes $ 21,275,224,506 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 2,057,643,763 current year of bonds with Z designations and $ 1,316,654,582 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 $ 58,103,163 current year, $ 12,284,899 prior year of bonds with 5GI designations and $ 5,780,285 current year, $ 15,801,532 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 $ 1,491,984,943 ; NAIC 2 $ 234,663,008 ; NAIC 3 $; 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	1,141,782,977	236,466,107	344,507,290	116,875,233	2,231,469,846	XXX	4,071,101,453	3.9	7,935,993,712	7.9	4,070,870,273	231,180
1.02 Residential Mortgage-Backed Securities	30,450,300	121,837,317	147,010,878	140,541,822	6,961,803	XXX	446,802,120	0.4	504,885,022	0.5	446,802,120	
1.03 Commercial Mortgage-Backed Securities	208,047,708	733,832,365	683,028,339	482,658,320	37,145,558	XXX	2,144,712,290	2.1	2,241,188,187	2.2	2,144,712,290	
1.04 Other Loan-Backed and Structured Securities	10,748,118	24,755,490	8,425,276			XXX	43,928,884	0.0	54,539,142	0.1	28,976,066	14,952,818
1.05 Totals	1,391,029,103	1,116,891,279	1,182,971,783	740,075,375	2,275,577,207	XXX	6,706,544,747	6.5	10,736,606,063	10.7	6,691,360,749	15,183,998
2. All Other Governments												
2.01 Issuer Obligations	20,863,219	108,136,681	78,309,388	16,010,839	24,029,416	XXX	247,349,543	0.2	172,826,180	0.2	183,003,277	64,346,266
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	20,863,219	108,136,681	78,309,388	16,010,839	24,029,416	XXX	247,349,543	0.2	172,826,180	0.2	183,003,277	64,346,266
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	107,645,428	369,807,498	415,002,980	1,560,057,886	2,761,201,596	XXX	5,213,715,388	5.0	5,026,616,825	5.0	5,177,394,952	36,320,436
5.02 Residential Mortgage-Backed Securities	227,681,626	1,054,765,822	1,169,485,351	1,062,896,778	84,659,547	XXX	3,599,489,124	3.5	4,041,736,927	4.0	3,599,489,125	(1)
5.03 Commercial Mortgage-Backed Securities	16,228,528	307,017,683	1,079,835,983	286,844,007	6,298,063	XXX	1,696,224,264	1.6	1,754,577,254	1.8	1,694,246,734	1,977,530
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	351,555,582	1,731,591,003	2,664,324,314	2,909,798,671	2,852,159,206	XXX	10,509,428,776	10.1	10,822,931,006	10.8	10,471,130,811	38,297,965
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	4,714,294,757	24,319,415,923	15,613,745,506	5,504,863,376	9,054,534,823	XXX	59,206,854,385	57.0	53,829,150,541	53.7	31,405,233,504	27,801,620,881
6.02 Residential Mortgage-Backed Securities	116,628,731	378,062,627	280,895,674	492,982,393	321,980,838	XXX	1,590,550,263	1.5	1,456,097,135	1.5	152,244,299	1,438,305,964
6.03 Commercial Mortgage-Backed Securities	1,302,260,345	4,358,227,127	2,435,492,517	160,285,616		XXX	8,256,265,605	8.0	8,272,448,445	8.3	5,857,388,112	2,398,877,493
6.04 Other Loan-Backed and Structured Securities	1,304,132,918	7,066,151,164	3,278,142,275	833,057,600	356,995,061	XXX	12,838,479,018	12.4	10,413,819,329	10.4	188,592,804	12,649,886,214
6.05 Totals	7,437,316,751	36,121,856,841	21,608,275,972	6,991,188,985	9,733,510,722	XXX	81,892,149,271	78.9	73,971,515,450	73.8	37,603,458,719	44,288,690,552
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
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						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	600,000,000	2,279,229,352				XXX	2,879,229,352	2.8	2,948,817,900	2.9		2,879,229,352
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities	15,738,481	133,386,465	91,823,520			XXX	240,948,466	0.2	200,226,476	0.2		240,948,466
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals	615,738,481	2,412,615,817	91,823,520			XXX	3,120,177,818	3.0	3,149,044,376	3.1		3,120,177,818

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	754,823,659	754,823,659	0.7	835,335,850	0.8	754,823,659	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	5,195,663	469,604,954	77,311,756			XXX	552,112,373	0.5	570,682,543	0.6		552,112,373
10.03 Totals	5,195,663	469,604,954	77,311,756			XXX	552,112,373	0.5	570,682,543	0.6		552,112,373
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	6,584,586,381	27,313,055,561	16,451,565,164	7,197,807,334	14,071,235,681	XXX	71,618,250,121	69.0	XXX	XXX	40,836,502,006	30,781,748,115
12.02 Residential Mortgage-Backed Securities	374,760,657	1,554,665,766	1,597,391,903	1,696,420,993	413,602,188	XXX	5,636,841,507	5.4	XXX	XXX	4,198,535,544	1,438,305,963
12.03 Commercial Mortgage-Backed Securities	1,526,536,581	5,399,077,175	4,198,356,839	929,787,943	43,443,621	XXX	12,097,202,159	11.7	XXX	XXX	9,696,347,136	2,400,855,023
12.04 Other Loan-Backed and Structured Securities	1,330,619,517	7,224,293,119	3,378,391,071	833,057,600	356,995,061	XXX	13,123,356,368	12.6	XXX	XXX	217,568,870	12,905,787,498
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	754,823,659	754,823,659	0.7	XXX	XXX	754,823,659	
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans	5,195,663	469,604,954	77,311,756			XXX	552,112,373	0.5	XXX	XXX		552,112,373
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	9,821,698,799	41,960,696,575	25,703,016,733	10,657,073,870	14,885,276,551	754,823,659	103,782,586,187	100.0	XXX	XXX	55,703,777,215	48,078,808,972
12.10 Line 12.09 as a % of Col. 7	9.5	40.4	24.8	10.3	14.3	0.7	100.0	XXX	XXX	XXX	53.7	46.3
13. Total Bonds Prior Year												
13.01 Issuer Obligations	9,772,633,762	23,834,041,027	16,614,753,959	6,561,011,692	13,130,964,718	XXX	XXX	XXX	69,913,405,158	69.7	40,188,264,085	29,725,141,073
13.02 Residential Mortgage-Backed Securities	364,710,416	1,533,564,635	1,676,653,844	1,893,579,974	534,210,215	XXX	XXX	XXX	6,002,719,084	6.0	4,722,078,874	1,280,640,210
13.03 Commercial Mortgage-Backed Securities	990,627,083	5,519,633,586	4,560,821,614	1,139,690,217	57,441,386	XXX	XXX	XXX	12,268,213,886	12.2	9,854,609,192	2,413,604,694
13.04 Other Loan-Backed and Structured Securities	981,114,525	5,813,972,575	3,010,761,174	584,813,549	277,923,124	XXX	XXX	XXX	10,668,584,947	10.6	239,979,394	10,428,605,553
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	835,335,850	XXX	XXX	835,335,850	0.8	835,335,850	
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans	3,764,371	370,135,568	196,782,604			XXX	XXX	XXX	570,682,543	0.6	2,510,555	568,171,988
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	12,112,850,157	37,071,347,391	26,059,773,195	10,179,095,432	14,000,539,443	835,335,850	XXX	XXX	100,258,941,468	100.0	55,842,777,950	44,416,163,518
13.10 Line 13.09 as a % of Col. 9	12.1	37.0	26.0	10.2	14.0	0.8	XXX	XXX	100.0	XXX	55.7	44.3
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	3,748,661,752	14,759,266,520	8,371,177,966	3,392,343,500	10,565,052,268	XXX	40,836,502,006	39.3	40,188,264,085	40.1	40,836,502,006	XXX
14.02 Residential Mortgage-Backed Securities	277,958,285	1,224,688,146	1,349,855,493	1,252,426,987	93,606,633	XXX	4,198,535,544	4.0	4,722,078,874	4.7	4,198,535,544	XXX
14.03 Commercial Mortgage-Backed Securities	748,323,591	4,318,546,366	3,816,531,232	769,502,326	43,443,620	XXX	9,696,347,135	9.3	9,854,609,192	9.8	9,696,347,135	XXX
14.04 Other Loan-Backed and Structured Securities	27,936,159	76,553,383	39,820,801	32,929,652	40,328,875	XXX	217,568,870	0.2	239,979,394	0.2	217,568,870	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	754,823,659	754,823,659	0.7	835,335,850	0.8	754,823,659	XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX			2,510,555	0.0		XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	4,802,879,787	20,379,054,415	13,577,385,492	5,447,202,465	10,742,431,396	754,823,659	55,703,777,214	53.7	55,842,777,950	55.7	55,703,777,214	XXX
14.10 Line 14.09 as a % of Col. 7	8.6	36.6	24.4	9.8	19.3	1.4	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.6	19.6	13.1	5.2	10.4	0.7	53.7	XXX	XXX	XXX	53.7	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	2,835,924,629	12,553,789,041	8,080,387,198	3,805,463,834	3,506,183,413	XXX	30,781,748,115	29.7	29,725,141,073	29.6	XXX	30,781,748,115
15.02 Residential Mortgage-Backed Securities	96,802,372	329,977,620	247,536,410	443,994,006	319,995,555	XXX	1,438,305,963	1.4	1,280,640,210	1.3	XXX	1,438,305,963
15.03 Commercial Mortgage-Backed Securities	778,212,990	1,080,530,809	381,825,607	160,285,617	1	XXX	2,400,855,024	2.3	2,413,604,694	2.4	XXX	2,400,855,024
15.04 Other Loan-Backed and Structured Securities	1,302,683,358	7,147,739,736	3,338,570,270	800,127,948	316,666,186	XXX	12,905,787,498	12.4	10,428,605,553	10.4	XXX	12,905,787,498
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans	5,195,663	469,604,954	77,311,756			XXX	552,112,373	0.5	568,171,988	0.6	XXX	552,112,373
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	5,018,819,012	21,581,642,160	12,125,631,241	5,209,871,405	4,142,845,155		48,078,808,973	46.3	44,416,163,518	44.3	XXX	48,078,808,973
15.10 Line 15.09 as a % of Col. 7	10.4	44.9	25.2	10.8	8.6		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	4.8	20.8	11.7	5.0	4.0		46.3	XXX	XXX	XXX	XXX	46.3

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	2,126,480,871	2,126,480,871			
2. Cost of short-term investments acquired	542,026,399	542,026,399			
3. Accrual of discount	36,388,490	36,388,490			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	(888,754)	(888,754)			
6. Deduct consideration received on disposals	2,660,081,499	2,660,081,499			
7. Deduct amortization of premium	17,294	17,294			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	43,908,214	43,908,214			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	43,908,214	43,908,214			

(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)		1,033,683,988
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	206,619,934	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	3,926,284	210,546,218
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(142,872,811)	
	3.2 Section 2, Column 19	(44,077,891)	(186,950,702)
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(179,727,208)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		(87,578,921)
7.	Amortization:		
	7.1 Section 1, Column 19	(1,966,650)	
	7.2 Section 2, Column 21	(210,613)	(2,177,263)
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		
	9.2 Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		962,953,953
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		962,953,953

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				65,363
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				351,200
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	(7,677,999)			
	3.14 Section 1, Column 18, prior year	181,533	(7,859,531)	(7,859,531)	
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	(7,677,999)			
	3.24 Section 1, Column 19, prior year plus	181,533			
	3.25 SSAP No. 108 Adjustments		(7,859,531)	(7,859,531)	
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)		(11,388,582)		
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)	(11,388,582)			
	4.23 SSAP No. 108 Adjustments		(11,388,582)		
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)				416,563
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				416,563

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
949746K@9	Long Bond Replication	1.F	250,000,000	275,146,803	185,132,105	07/26/2021	04/19/2024	Bond Forward		(82,111,472)	0010EP-AN-8	AEP TEXAS INC	2.A FE	499,033	485,775
949746K@9	Long Bond Replication	1.F						Bond Forward			05523U-AK-6	BAE SYSTEMS HOLDINGS INC	2.A FE	4,324,085	4,264,861
949746K@9	Long Bond Replication	1.F						Bond Forward			114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,814,912	1,710,229
949746K@9	Long Bond Replication	1.F						Bond Forward			114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,400,000	1,336,116
949746K@9	Long Bond Replication	1.F						Bond Forward			195869-AP-7	COLONIAL PIPELINE CO	1.G FE	2,998,341	2,908,742
949746K@9	Long Bond Replication	1.F						Bond Forward			233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	1,649,664	1,615,859
949746K@9	Long Bond Replication	1.F						Bond Forward			268317-AS-3	ELECTRICITE DE FRANCE SA	2.A FE	748,715	732,537
949746K@9	Long Bond Replication	1.F						Bond Forward			46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	999,609	971,428
949746K@9	Long Bond Replication	1.F						Bond Forward			60920L-AF-1	MONDELEZ INTERNATIONAL HOLDINGS NE	2.B FE	1,049,806	1,025,102
949746K@9	Long Bond Replication	1.F						Bond Forward			638602-BP-6	NATIONWIDE BUILDING SOCIETY	1.E FE	1,499,063	1,471,302
949746K@9	Long Bond Replication	1.F						Bond Forward			649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP	1.G FE	2,793,441	2,640,924
949746K@9	Long Bond Replication	1.F						Bond Forward			6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	1.D FE	2,549,407	2,227,256
949746K@9	Long Bond Replication	1.F						Bond Forward			709599-BF-0	PENSKE TRUCK LEASING COMPANY LP / PTL F	2.B FE	999,792	987,795
949746K@9	Long Bond Replication	1.F						Bond Forward			74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1.E FE	1,399,094	1,333,578
949746K@9	Long Bond Replication	1.F						Bond Forward			771196-BK-7	ROCHE HOLDINGS INC	1.C FE	2,044,777	1,965,465
949746K@9	Long Bond Replication	1.F						Bond Forward			78462Q-AE-9	SP POWERASSETS LTD	1.B FE	2,498,599	2,372,957
949746K@9	Long Bond Replication	1.F						Bond Forward			806213-AD-6	SCENTRE GROUP TRUST 1 / SCENTRE GR	1.F FE	799,522	771,375
949746K@9	Long Bond Replication	1.F						Bond Forward			826200-AD-9	SIEMENS FINANCIERINGSMAT	1.E FE	399,755	415,795
949746K@9	Long Bond Replication	1.F						Bond Forward			82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	799,773	783,156
949746K@9	Long Bond Replication	1.F						Bond Forward			82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,498,750	1,417,145
949746K@9	Long Bond Replication	1.F						Bond Forward			90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1.G FE	449,946	440,195
949746K@9	Long Bond Replication	1.F						Bond Forward			90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1.G FE	1,349,362	1,317,632
949746K@9	Long Bond Replication	1.F						Bond Forward			928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	199,954	189,935
949746K@9	Long Bond Replication	1.F						Bond Forward			980236-AN-3	WOODSIDE FINANCE LTD	2.A FE	599,878	576,608
949746K@9	Long Bond Replication	1.F						Bond Forward			02401@-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	9,500,000	9,322,397
949746K@9	Long Bond Replication	1.F						Bond Forward			05279#-AG-4	AUTOLIV ASP INC	2.B FE	5,000,000	4,970,800
949746K@9	Long Bond Replication	1.F						Bond Forward			23357*-AB-7	DTE GAS COMPANY	1.F	3,200,000	3,131,776
949746K@9	Long Bond Replication	1.F						Bond Forward			23386#-AH-5	DAIRY FARMERS OF AMERICA	2.B	3,200,000	3,142,842
949746K@9	Long Bond Replication	1.F						Bond Forward			23386#-AK-8	DAIRY FARMERS OF AMERICA	2.B	5,500,000	5,395,072
949746K@9	Long Bond Replication	1.F						Bond Forward			27731#-AF-2	EASTGROUP PROPERTIES INC	2.B	3,800,000	3,708,696
949746K@9	Long Bond Replication	1.F						Bond Forward			34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	900,000	885,097
949746K@9	Long Bond Replication	1.F						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,900,000	5,791,015
949746K@9	Long Bond Replication	1.F						Bond Forward			37636#-AL-4	GIVAUDAN UNITED STATES INC	2.C	8,000,000	7,812,647
949746K@9	Long Bond Replication	1.F						Bond Forward			41242*-AT-9	HARDWOOD FUNDING LLC	1.G FE	1,000,000	980,637
949746K@9	Long Bond Replication	1.F						Bond Forward			42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	12,000,000	11,929,025
949746K@9	Long Bond Replication	1.F						Bond Forward			45167R-B*-4	IDEX CORPORATION	2.A FE	14,400,000	14,013,324
949746K@9	Long Bond Replication	1.F						Bond Forward			537008-C*-3	LITTELFUSE INC	2.B	800,000	781,644
949746K@9	Long Bond Replication	1.F						Bond Forward			553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,600,000	1,566,383
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	97,495
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	584,970
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,200,000	2,180,517
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,000,000	2,916,566
949746K@9	Long Bond Replication	1.F						Bond Forward			59450#-AD-9	MICHIGAN GAS UTILTIES CORP	1.G Z	1,300,000	1,258,077
949746K@9	Long Bond Replication	1.F						Bond Forward			60402#-AD-6	MINNESOTA ENERGY RESOURCES CORP	1.G Z	1,100,000	1,064,527
949746K@9	Long Bond Replication	1.F						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,400,000	1,379,575
949746K@9	Long Bond Replication	1.F						Bond Forward			720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	5,000,000	4,757,169
949746K@9	Long Bond Replication	1.F						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,000,000	10,501,138

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
949746K@9	Long Bond Replication	1.F						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	3,031,525	2,863,947
949746K@9	Long Bond Replication	1.F						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	2,600,000	2,512,501
949746K@9	Long Bond Replication	1.F						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	400,000	389,438
949746K@9	Long Bond Replication	1.F						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	900,000	876,235
949746K@9	Long Bond Replication	1.F						Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	14,000,000	13,235,040
949746K@9	Long Bond Replication	1.F						Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	600,000	538,871
949746K@9	Long Bond Replication	1.F						Bond Forward			77519@-AP-5	ROGERS GROUP INC	2.B	1,400,000	1,370,766
949746K@9	Long Bond Replication	1.F						Bond Forward			77519@-AQ-3	ROGERS GROUP INC	2.B	3,800,000	3,703,784
949746K@9	Long Bond Replication	1.F						Bond Forward			81725T-F#-2	SENSIENT TECHNOLOGIES CORPORATION	2.B	2,000,000	1,982,179
949746K@9	Long Bond Replication	1.F						Bond Forward			86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	800,000	797,860
949746K@9	Long Bond Replication	1.F						Bond Forward			86468@-AH-5	SUEZ WATER RESOURCES LLC	1.F	5,800,000	5,558,373
949746K@9	Long Bond Replication	1.F						Bond Forward			87305N-A#-5	TTX COMPANY	1.F	5,100,000	4,722,638
949746K@9	Long Bond Replication	1.F						Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	4,500,000	4,279,907
949746K@9	Long Bond Replication	1.F						Bond Forward			91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	3,750,000	3,674,200
949746K@9	Long Bond Replication	1.F						Bond Forward			941848-D*-1	WATERS CORPORATION	2.B	2,400,000	2,374,129
949746K@9	Long Bond Replication	1.F						Bond Forward			97670M-A*-7	WISCONSIN GAS LLC	1.F	1,300,000	1,268,178
949746K@9	Long Bond Replication	1.F						Bond Forward			97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,465,143
949746K@9	Long Bond Replication	1.F						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	6,000,000	5,759,847
949746K@9	Long Bond Replication	1.F						Bond Forward			F8568@-AD-1	SONEPAR SA	2.A	5,000,000	4,887,818
949746K@9	Long Bond Replication	1.F						Bond Forward			G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	1,500,000	1,451,175
949746K@9	Long Bond Replication	1.F						Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	5,000,000	4,868,787
949746K@9	Long Bond Replication	1.F						Bond Forward			G2044@-BC-8	COMPASS GROUP PLC	1.G	9,000,000	8,776,170
949746K@9	Long Bond Replication	1.F						Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	8,500,000	8,451,484
949746K@9	Long Bond Replication	1.F						Bond Forward			G5147*-AC-0	JOHNSON MATTHEY PLC	1.G	8,000,000	7,780,146
949746K@9	Long Bond Replication	1.F						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	16,000,000	15,736,738
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3393*-AH-4	ELECTRANET PTY LTD	2.B	1,500,000	1,464,355
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3917#-AA-2	FLINDERS PORT HOLDINGS	2.B FE	700,000	691,292
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	2,500,000	2,354,141
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3958@-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	9,000,000	8,852,736
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3971@-AA-7	GPT RE LTD	1.G FE	800,000	778,539
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	6,500,000	6,306,540
949746K@9	Long Bond Replication	1.F						Bond Forward			Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	4,400,000	4,361,050
949746K@9	Long Bond Replication	1.F						Bond Forward			Q6235#-AL-6	MIRVAC GROUP FINANCE LTD	1.G PL	1,000,000	976,418
12607@NU0	Corporate Bond Replication	2.B	50,000,000	55,191,474	31,365,440	12/07/2021	12/20/2026	CD SWAP	611,856	843,600	912803-FT-5	TREASURY STRIP (PRIN)	1.A	54,579,618	30,521,840
12607@VB3	Corporate Bond Replication	2.B	50,000,000	134,420,565	81,971,194	03/24/2022	06/20/2027	CD SWAP	468,061	933,000	912810-SS-8	TREASURY BOND	1.A	10,205,072	6,155,382
12607@VB3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	24,340,007	14,976,563
12607@VB3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,659,984	29,953,125
12607@VB3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,747,441	29,953,125
12776*AA5	Corporate Bond Replication	2.B	50,000,000	107,429,524	61,965,131	09/28/2022	12/20/2027	CD SWAP	(143,942)	921,450	912803-FT-5	TREASURY STRIP (PRIN)	1.A	53,572,007	30,521,840
12776*AA5	Corporate Bond Replication	2.B						CD SWAP			912803-FT-5	TREASURY STRIP (PRIN)	1.A	54,001,460	30,521,840
12607@xa3	Corporate Bond Replication	2.B	50,000,000	78,107,590	48,090,002	05/20/2022	06/20/2027	CD SWAP	121,077	933,000	912810-SS-8	TREASURY BOND	1.A	49,228,418	29,953,125
12607@xa3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	28,758,095	17,203,877
12607@RX0	Corporate Bond Replication	2.B	50,000,000	109,498,765	66,604,766	01/20/2022	12/20/2026	CD SWAP	634,021	843,600	912810-SP-4	TREASURY BOND	1.A	19,043,826	11,516,027
12607@RX0	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	20,232,763	12,310,764
12607@RX0	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,746,780	29,953,125
12607@RX0	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	19,841,375	11,981,250
REPLCDX1	Corporate Bond Replication	2.B	25,000,000	47,902,856	30,418,375	10/21/2023	12/20/2028	CD SWAP	206,475	465,250	912810-SS-8	TREASURY BOND	1.A	47,696,382	29,953,125
9999999999 - Totals				807,697,578	505,547,013	XXX	XXX	XXX	1,897,548	(77,171,572)	XXX	XXX	XXX	805,800,030	582,718,585

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	9	1,583,219,718	9	1,582,890,585	6	758,478,468	7	759,132,453	9	1,583,219,718
2. Add: Opened or Acquired Transactions							1	47,902,856	1	47,902,856
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	686,972	XXX	654,224	XXX	720,916	XXX	728,865	XXX	2,790,977
4. Less: Closed or Disposed of Transactions		1,000,000	3	825,061,465					3	826,061,465
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	16,105	XXX	4,876	XXX	66,930	XXX	66,596	XXX	154,507
7. Ending Inventory	9	1,582,890,585	6	758,478,468	6	759,132,454	8	807,697,578	7	807,697,579

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	962,953,957	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	416,564	
3.	Total (Line 1 plus Line 2)		963,370,521
4.	Part D, Section 1, Column 6	1,196,422,695	
5.	Part D, Section 1, Column 7	(233,052,175)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	875,856,430	
8.	Part B, Section 1, Column 13	416,564	
9.	Total (Line 7 plus Line 8)		876,272,993
10.	Part D, Section 1, Column 9	1,203,413,735	
11.	Part D, Section 1, Column 10	(327,140,741)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	427,608,060	
14.	Part B, Section 1, Column 20	7,380,050	
15.	Part D, Section 1, Column 12	434,988,110	
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	4,485,047,958	4,315,594,459	66,552,980	102,900,519
2.	Cost of cash equivalents acquired	100,182,907,187	87,558,037,692	9,473,622,182	3,151,247,313
3.	Accrual of discount	105,617,771	105,617,771		
4.	Unrealized valuation increase/(decrease)				
5.	Total gain (loss) on disposals	(24,942)	(24,942)		
6.	Deduct consideration received on disposals	102,898,988,370	90,296,484,204	9,434,228,053	3,168,276,113
7.	Deduct amortization of premium	1,039	1,039		
8.	Total foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other than temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,874,558,565	1,682,739,737	105,947,109	85,871,719
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	1,874,558,565	1,682,739,737	105,947,109	85,871,719

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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at 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
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/28/2023	02/22/2024	9,097	17,271,974	1882 / (1915.29)		187,853		254,180		254,180	66,327						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/07/2023	03/01/2024	31,837	127,219,060	3932.76 / (4059.14)		2,535,499		3,933,375		3,933,375	1,397,876						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/28/2023	03/22/2024	69,463	275,256,168	3926 / (3999.26)		3,230,724		4,927,787		4,927,787	1,697,063						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/04/2023	04/01/2024	10,939	19,460,809	1742.96 / (1815.1)		458,453		710,351		710,351	251,898						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/11/2023	04/04/2024	5,696	10,124,782	1742 / (1813.05)		245,725		363,563		363,563	117,837						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2023	04/19/2024	32,882	59,090,598	1788.16 / (1805.94)		345,261		512,578		512,578	167,317						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/25/2023	04/19/2024	77,618	321,900,474	4127 / (4167.48)		2,021,949		2,945,281		2,945,281	923,332						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/09/2023	05/03/2024	5,627	9,819,762	1706.27 / (1783.96)		263,512		389,732		389,732	126,219						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/16/2023	05/10/2024	22,899	40,076,914	1737.95 / (1762.37)		336,615		494,998		494,998	158,382						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/16/2023	05/10/2024	87,259	360,692,930	4117 / (4150.18)		1,901,374		2,684,651		2,684,651	783,277						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/23/2023	05/17/2024	8,594	15,171,160	1732.63 / (1798.01)		366,964		490,776		490,776	123,813						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/05/2023	06/28/2024	27,757	122,168,966	4324.93 / (4477.82)		2,971,109		3,579,432		3,579,432	608,322						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/11/2023	07/05/2024	6,662	12,474,195	1838 / (1906.88)		296,592		351,715		351,715	55,123						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/11/2023	07/05/2024	26,337	116,779,970	4391.28 / (4476.85)		1,536,237		1,871,647		1,871,647	335,410						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/18/2023	07/12/2024	33,377	149,671,313	4421.19 / (4547.34)		3,005,933		3,411,095		3,411,095	405,162						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/18/2023	07/12/2024	7,135	13,856,848	1897.53 / (1986.66)		409,763		440,421		440,421	30,658						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/25/2023	07/19/2024	81,588	371,003,073	4520.4 / (4574.15)		3,074,236		3,431,671		3,431,671	357,435						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2023	07/26/2024	76,052	347,352,300	4536.22 / (4598.38)		3,280,883		3,647,413		3,647,413	366,529						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/15/2023	08/09/2024	77,243	346,257,582	4455 / (4510.41)		2,828,639		3,421,924		3,421,924	593,286						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/22/2023	08/16/2024	4,154	7,815,564	1832 / (1930.91)		239,561		304,354		304,354	64,793						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/22/2023	08/16/2024	31,065	137,091,864	4352.39 / (4473.74)		2,493,588		3,080,854		3,080,854	587,266						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/29/2023	08/23/2024	22,435	41,686,810	1840.84 / (1875.39)		508,377		586,182		586,182	77,805						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/29/2023	08/23/2024	51,588	227,429,309	4365.72 / (4451.42)		3,086,510		3,607,484		3,607,484	520,974						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/06/2023	08/30/2024	18,119	34,373,827	1869.09 / (1925.14)		595,934		736,760		736,760	140,826						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/06/2023	08/30/2024	139,232	627,691,272	4491.95 / (4524.53)		2,978,172		3,556,454		3,556,454	578,281						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/12/2023	09/06/2024	64,560	288,530,261	4441.94 / (4496.42)		2,359,022		2,792,428		2,792,428	433,405						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/03/2023	09/27/2024	114,189	489,908,492	4264.27 / (4316.39)		3,715,710		4,955,234		4,955,234	1,239,524						B062

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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)
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/10/2023	10/04/2024	37,926	162,374,859	4219.52 / (4343.2)		3,191,473		3,898,275		3,898,275	706,802						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/10/2023	10/04/2024	18,392	31,938,076	1720 / (1753.04)		393,773		496,669		496,669	102,896						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/31/2023	10/25/2024	15,732	26,160,271	1635.84 / (1689.9)		500,278		712,537		712,537	212,259						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/28/2023	11/22/2024	226,499	1,031,091,398	4538 / (4566.6)		4,326,131		4,808,680		4,808,680	482,549						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/28/2023	11/22/2024	21,737	39,135,621	1783 / (1817.83)		451,477		583,227		583,227	131,749						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/27/2023	12/20/2024	98,096	465,488,082	4697 / (4793.46)		6,425,288		6,339,584		6,339,584	(85,704)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/27/2023	12/20/2024	11,567	23,354,178	1974.31 / (2063.76)		652,494		618,875		618,875	(33,619)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/14/2023	02/08/2024	49,164	202,754,057	4071.45 / (4176.62)		3,358,884		5,092,533		5,092,533	1,733,649						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/21/2023	03/15/2024	8,824	15,471,296	1723 / (1783.64)		330,282		495,929		495,929	165,647						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/28/2023	03/22/2024	10,242	17,907,010	1712.31 / (1784.47)		437,026		681,599		681,599	244,573						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/04/2023	04/01/2024	22,217	89,633,820	3936 / (4132.94)		2,890,210		4,192,701		4,192,701	1,302,491						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/09/2023	05/03/2024	23,117	95,330,578	4057 / (4190.66)		2,005,862		2,879,619		2,879,619	873,757						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/06/2023	05/31/2024	18,370	77,739,727	4152.74 / (4311.03)		2,004,167		2,619,449		2,619,449	615,282						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/18/2023	01/11/2024	24,301	96,088,463	3883.51 / (4024.68)		2,152,148		3,423,169		3,423,169	1,271,021						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/24/2023	01/18/2024	24,036	95,095,550	3888 / (4024.76)		2,123,581		3,273,281		3,273,281	1,149,700						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/24/2023	01/18/2024	6,230	11,651,969	1835.42 / (1905.18)		264,713		412,440		412,440	147,728						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/07/2023	01/31/2024	4,066	7,957,609	1875.96 / (2038.26)		383,017		492,985		492,985	109,967						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/07/2023	02/29/2024	29,811	56,654,762	1893 / (1907.93)		259,058		368,345		368,345	109,287						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/02/2023	04/26/2024	21,185	87,301,478	4039.81 / (4202.01)		2,200,910		3,216,516		3,216,516	1,015,607						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/02/2023	04/26/2024	7,755	13,681,991	1723.13 / (1805.43)		356,269		566,486		566,486	210,217						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/23/2023	05/17/2024	27,847	116,100,548	4107.97 / (4230.49)		2,288,466		3,134,137		3,134,137	845,670						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/13/2023	06/07/2024	7,927	14,835,222	1831.96 / (1911)		391,360		488,889		488,889	97,529						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/19/2023	09/13/2024	16,335	30,325,029	1834.37 / (1878.52)		420,953		540,681		540,681	119,728						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/26/2023	09/20/2024	10,268	18,537,180	1765 / (1845.67)		470,993		651,281		651,281	180,288						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/03/2023	09/27/2024	20,696	36,847,676	1759.27 / (1801.58)		484,700		700,301		700,301	215,601						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/21/2023	11/15/2024	245,904	1,108,104,900	4489.43 / (4523.07)		5,663,169		6,265,135		6,265,135	601,966						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2023	12/13/2024	4,995	9,761,454	1871 / (2037.49)		527,586		543,260		543,260	15,674						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/21/2023	06/14/2024	30,637	134,487,852	4335.22 / (4444.22)		2,224,690		2,852,211		2,852,211	627,520						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2023	06/21/2024	50,336	219,860,098	4328 / (4407.7)		2,717,137		3,438,586		3,438,586	721,449						B062

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/05/2023	11/29/2024	5,971	10,941,977	1773.52 / (1891.52)		431,524		524,776		524,776	93,251						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2023	01/04/2024	4,138	7,393,489	1744 / (1829.46)		209,300		353,272		353,272	143,972						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2023	01/04/2024	22,434	86,361,141	3790.54 / (3908.59)		1,632,634		2,645,982		2,645,982	1,013,348						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/18/2023	01/10/2024	3,236	5,926,880	1788 / (1875.09)		177,101		278,622		278,622	101,521						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/01/2023	01/25/2024	11,782	22,381,028	1882.07 / (1917.12)		263,775		371,575		371,575	107,799						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/01/2023	01/25/2024	68,613	277,339,921	4003 / (4081.18)		3,495,146		5,326,388		5,326,388	1,831,242						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/07/2023	02/01/2024	26,476	108,750,302	4008.62 / (4206.39)		3,324,798		5,177,785		5,177,785	1,852,987						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2023	02/08/2024	8,385	16,345,174	1909.98 / (1988.69)		400,644		504,042		504,042	103,398						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2023	02/15/2024	48,621	200,123,793	4066.71 / (4165.28)		2,848,753		4,703,011		4,703,011	1,854,258						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2023	02/15/2024	26,741	51,985,574	1937.68 / (1950.4)		199,702		259,431		259,431	59,729						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2023	03/07/2024	2,772	5,201,907	1802.22 / (1950.96)		207,472		345,156		345,156	137,684						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/14/2023	03/08/2024	17,086	67,671,837	3848.07 / (4073.25)		2,295,504		3,752,153		3,752,153	1,456,649						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/18/2023	04/12/2024	50,465	208,050,794	4087.75 / (4157.6)		2,341,571		3,328,736		3,328,736	987,166						B062
Equity Call Option	Reserve Liability	Exhibit 7	0	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/31/2023	05/24/2024	22,108	92,246,846	4104 / (4241.11)		2,014,923		2,772,035		2,772,035	757,112						B062
Equity Call Option	Reserve Liability	Exhibit 7	0	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	05/31/2024	4,505	8,094,111	1735.32 / (1858.07)		362,418		466,697		466,697	104,278						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/28/2024	7,561	14,148,937	1825.24 / (1917.37)		432,106		536,686		536,686	104,580						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/25/2023	07/19/2024	18,675	36,802,729	1950.82 / (1990.57)		473,000		488,537		488,537	15,537						B062
Equity Call Option	Reserve Liability	Exhibit 7	0	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/12/2023	12/06/2024	18,123	33,921,000	1844 / (1899.42)		599,038		720,067		720,067	121,029						B062
Equity Call Option	Reserve Liability	Exhibit 7	0	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	08/01/2023	07/26/2024	13,067	25,933,618	1947.92 / (2021.41)		595,463		616,459		616,459	20,995						B062

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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)
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	08/15/2023	08/09/2024	11,268	21,833,553	1910 / (1965.32)		367,111		429,407		429,407	62,296						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	09/12/2023	09/06/2024	12,384	23,093,188	1843 / (1886.52)		330,653		402,337		402,337	71,684						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	09/19/2023	09/13/2024	61,689	276,157,594	4437 / (4516.22)		3,172,048		3,858,064		3,858,064	686,016						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	09/26/2023	09/20/2024	30,681	134,316,662	4288.02 / (4467.67)		3,420,318		4,485,180		4,485,180	1,064,862						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	10/17/2023	10/11/2024	71,782	312,879,434	4323.52 / (4393.97)		3,336,427		4,092,335		4,092,335	755,908						B062
Equity Call Option	Reserve Liability	Exhibit 7	0	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	10/24/2023	10/18/2024	21,980	94,807,103	4209.86 / (4416.81)		2,763,545		3,716,680		3,716,680	953,135						B062
Equity Call Option	Reserve Liability	Exhibit 7	0	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/07/2023	11/01/2024	22,410	96,105,621	4163.97 / (4413.06)		3,836,144		4,558,387		4,558,387	722,244						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/07/2023	11/01/2024	6,005	10,183,129	1637 / (1754.55)		447,012		580,635		580,635	133,623						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/14/2023	11/08/2024	60,828	266,588,138	4341 / (4424.31)		3,600,409		4,015,274		4,015,274	414,865						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/14/2023	11/08/2024	10,675	18,342,052	1684 / (1752.45)		482,297		592,976		592,976	110,680						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/21/2023	11/15/2024	17,276	30,906,505	1763.69 / (1814.28)		523,117		679,950		679,950	156,833						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	12/05/2023	11/29/2024	169,969	775,520,956	4542.25 / (4583.19)		4,623,157		5,130,849		5,130,849	507,692						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	12/12/2023	12/06/2024	71,519	327,868,843	4539.24 / (4629.48)		4,419,159		4,704,110		4,704,110	284,950						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	12/19/2023	12/13/2024	71,278	334,926,056	4634.66 / (4763.08)		6,310,241		6,305,790		6,305,790	(4,451)						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/24/2023	10/18/2024	5,882	10,165,390	1663.1 / (1793.34)		403,882		624,036		624,036	220,155						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/31/2023	10/25/2024	29,249	122,355,148	4098.11 / (4268.34)		3,128,766		4,188,520		4,188,520	1,059,755						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/28/2023	02/22/2024	57,393	229,364,237	3969.14 / (4023.62)		1,980,059		3,069,585		3,069,585	1,089,527						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/21/2023	03/15/2024	35,294	138,322,833	3862.81 / (3975.51)		2,609,285		3,873,135		3,873,135	1,263,849						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/11/2023	04/05/2024	71,151	292,319,614	4086.01 / (4130.87)		2,074,052		3,032,413		3,032,413	958,361						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/18/2023	04/12/2024	20,705	36,931,819	1767.72 / (1799.71)		408,096		588,949		588,949	180,854						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/31/2023	05/24/2024	11,633	20,665,152	1750.37 / (1802.48)		347,012		523,695		523,695	176,683						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2023	06/07/2024	61,619	264,396,654	4262.22 / (4319.44)		2,490,024		3,119,779		3,119,779	629,756						B062

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	06/21/2023	06/14/2024	14,532	27,388,242	1866 / (1903.37)		319,123		416,488		416,488	97,365						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	06/27/2023	06/21/2024	18,565	34,484,488	1837.4 / (1877.6)		455,771		586,215		586,215	130,444						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	08/08/2023	08/02/2024	8,828	17,500,495	1946 / (2018.77)		363,537		413,216		413,216	49,679						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	08/08/2023	08/02/2024	31,565	143,116,026	4466.7 / (4601.32)		2,760,991		3,326,093		3,326,093	565,102						B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/17/2023	10/11/2024	8,711	15,297,300	1710.47 / (1801.71)		484,767		640,158		640,158	155,390						B062
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												172,932,167		222,395,384	XXX	222,395,384	49,463,217					XXX	XXX
IR CAP	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	10/22/2014	10/15/2024		306,000,000	USD 5.62% / (USD 6.62%)	311,821		(31,233)	88		88	(179,931)		(31,233)				B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	02/18/2015	02/11/2025		97,000,000	USD 3.94% / (USD 4.94%)	172,175		(17,246)	340,803		340,803	92,029		(17,246)				B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	04/21/2016	04/23/2024		82,000,000	USD 3.62% / (USD 4.62%)	127,000		332,781	39,086		39,086	(215,391)		(15,853)				B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	04/21/2016	04/23/2025		82,000,000	USD 3.64% / (USD 4.64%)	132,000		(14,649)	200,194		200,194	(15,085)		(14,649)				B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	04/21/2016	04/23/2026		82,000,000	USD 3.69% / (USD 4.69%)	128,000		(12,786)	178,952		178,952	(17,306)		(12,786)				B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	08/03/2015	08/05/2024		155,000,000	USD 4.49% / (USD 5.5%)	215,000		134,867	46,985		46,985	(184,175)		(23,853)				B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	08/03/2015	08/05/2025		155,000,000	USD 4.44% / (USD 5.44%)	225,000		(22,469)	149,972		149,972	(87,703)		(22,469)				B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	02/18/2015	02/11/2024		97,000,000	USD 3.988% / (USD 4.988%)	167,325		339,067	21,983		21,983	(273,755)		(18,631)				B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	12/09/2015	12/08/2024		219,000,000	USD 4.188% / (USD 5.188%)	327,800		9,353	194,421		194,421	(206,575)		(36,400)				B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	12/09/2015	12/08/2025		219,000,000	USD 4.178% / (USD 5.178%)	330,898		(33,072)	299,269		299,269	(92,665)		(33,072)				B053
0179999999. Subtotal - Purchased Options - Hedging Other - Caps											2,137,019		684,613	1,471,753	XXX	1,471,753	(1,180,555)		(226,192)			XXX	XXX
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	06/13/2023	06/15/2026		30,000,000	2.8% / (SOFR)		1,130,250		1,055,617		1,055,617	(74,633)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	09/21/2023	09/23/2024		200,000,000	6.5% / (5%)		1,466,000		320,671		320,671	(1,145,329)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2026		50,000,000	2.7% / (SOFR)		1,552,500		1,661,026		1,661,026	108,526						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	09/13/2023	09/13/2024		150,000,000	SOFR / (4.76%)		1,630,500		556,473		556,473	(1,074,027)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	06/08/2022	06/14/2027		50,000,000	2.1% / (0.25%)	2,225,000			1,086,765		1,086,765	(604,733)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	06/29/2023	06/29/2026		50,000,000	3% / (1.5%)		2,061,250		1,821,973		1,821,973	(239,277)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	06/07/2022	06/10/2025		100,000,000	2.3% / (0.25%)	4,440,000			1,373,665		1,373,665	(1,911,775)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	08/21/2023	08/21/2026		25,000,000	3.3% / (1.6%)		1,662,500		2,315,949		2,315,949	653,449						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	09/20/2023	06/20/2024		150,000,000	SOFR / (4.9%)		1,106,250		232,851		232,851	(873,399)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A.	E570DZWZ7FF32TWEFA76	10/05/2023	04/10/2024		100,000,000	SOFR / (5.8%)		420,000		9,750		9,750	(410,250)						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)
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/16/2023	08/16/2024		100,000,000	SOFR / (4.75%)		1,245,000		317,414		317,414	(927,586)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	05/02/2023	05/01/2026		50,000,000	2.8% / (1.55%)		2,375,000		1,679,268		1,679,268	(695,732)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	05/09/2023	05/11/2026		50,000,000	2.75% / (SOFR)		2,680,000		1,972,407		1,972,407	(707,593)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	08/22/2023	08/22/2024		200,000,000	5.6% / (4.6%)		1,853,000		436,139		436,139	(1,416,861)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	09/11/2023	09/12/2024		150,000,000	6.3% / (4.8%)		1,100,000		307,608		307,608	(792,392)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	09/26/2023	06/26/2024		150,000,000	6.65% / (5.15%)		840,000		93,976		93,976	(746,024)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	09/29/2023	07/01/2024		100,000,000	6.15% / (5.15%)		492,000		58,285		58,285	(433,715)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/18/2023	04/01/2024		200,000,000	4% / (3.75%)		800,000		603,410		603,410	(196,590)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/26/2022	04/26/2024		100,000,000	SOFR / (4.75%)	1,740,000			69,137		69,137	(1,001,249)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/26/2023	06/26/2024		200,000,000	SOFR / (5.6%)		1,098,000		106,006		106,006	(991,994)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2022	06/15/2026		100,000,000	2.2% / (0.25%)	4,725,000			1,931,546		1,931,546	(1,536,957)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2022	01/22/2024		175,000,000	SOFR / (4.75%)	3,745,000			23		23	(1,502,619)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/28/2022	06/26/2024		100,000,000	5.3% / (4.3%)	1,202,500			403,392		403,392	(758,442)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/27/2023	06/27/2024		300,000,000	SOFR / (5.6%)		1,920,000		160,709		160,709	(1,759,291)						B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2023	07/29/2024		200,000,000	6.5% / (5.5%)		1,140,000		86,047		86,047	(1,053,953)						B0311
0209999999. Subtotal - Purchased Options - Hedging Other - Other										18,077,500	26,572,250		18,660,109	XXX	18,660,109	(20,092,445)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										20,214,519	199,504,417	684,613	242,527,246	XXX	242,527,246	28,190,217		(226,192)			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											172,932,167		222,395,384	XXX	222,395,384	49,463,217					XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps										2,137,019		684,613	1,471,753	XXX	1,471,753	(1,180,555)		(226,192)			XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other										18,077,500	26,572,250		18,660,109	XXX	18,660,109	(20,092,445)					XXX	XXX
0499999999. Total Purchased Options										20,214,519	199,504,417	684,613	242,527,246	XXX	242,527,246	28,190,217		(226,192)			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

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)
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		7,500,000	5.124% / (SOFR)			22,397			542,030					87,539		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)			(26,359)			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		3,000,000	5.124% / (SOFR)			(1,486)			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)			(248)			36,135					5,836		B031
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(5,696)		XXX	831,112					134,227	XXX	XXX
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369@AM8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2012	04/01/2028		58,000,000	USD 4.187% / (GBP 4.394%)			407,191	10,851,436		10,214,572	(2,659,198)				598,187		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AE6	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/25/2023	11/08/2028		317,280	USD 6.509% / (EUR 4.71%)			4,657	(14,115)		(13,282)	(14,115)				3,497		B023
Currency Swap	INTERTEK FINANCE PLC 461127G#3	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/21/2026		80,081,000	USD 5.5415% / (EUR 3.94%)			181,023	(558,460)		(617,308)	(558,460)				690,666		B023
Currency Swap	INTERTEK FINANCE PLC 461127G#3	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/21/2026		2,194,000	USD 5.5415% / (EUR 3.94%)			4,960	(15,300)		(16,913)	(15,300)				18,922		B023
Currency Swap	AMVEST RCF CUSTODIAN BV N0516#AA6	D1	Currency	Bank OF MONTREAL NQQ6HPCNCCU6TUTQYE16	10/26/2023	11/08/2030		422,240	USD 7.06% / (EUR 5.19%)			7,033	(19,620)		(17,082)	(19,620)				5,530		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044		1,714,200	USD 4.6425% / (GBP 4.38%)			25,027	439,400		494,337	(187,418)				39,020		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044		428,550	USD 4.6425% / (GBP 4.38%)			6,257	109,850		123,584	(46,855)				9,755		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044		4,285,500	USD 4.6425% / (GBP 4.38%)			62,567	1,098,501		1,235,842	(468,545)				97,551		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		15,348,737	USD 3.10325% / (GBP 2.3%)			117,579	(671,047)		(171,703)	(908,118)				299,768		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		5,688,760	USD 4.572% / (AUD 4.98%)			9,019	434,667		627,426	(378,327)				141,696		B023
Currency Swap	VESTEDA FINANCE BV N9361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		3,761,600	USD 2.704% / (EUR 1.38%)			53,213	226,720		222,293	(289,060)				65,101		B023
Currency Swap	VESTEDA FINANCE BV N9361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		1,880,800	USD 2.704% / (EUR 1.38%)			26,607	113,360		111,147	(144,530)				32,550		B023
Currency Swap	VESTEDA FINANCE BV N9361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		6,230,150	USD 2.704% / (EUR 1.38%)			88,134	375,504		368,173	(478,756)				107,823		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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		5,444,000	USD 3.318% / (GBP 2.51%)			54,548	344,801		919,572	(1,080,457)				156,133		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		2,041,500	USD 3.318% / (GBP 2.51%)			20,456	129,301		344,839	(405,171)				58,550		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 763169D@5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		398,406	USD 2.857% / (CAD 3.19%)			(637)	19,216		(3,927)	7,113				5,643		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D@5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		1,115,538	USD 2.857% / (CAD 3.19%)			(1,784)	53,806		(10,995)	19,917				15,800		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D@5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		2,151,394	USD 2.857% / (CAD 3.19%)			(3,440)	103,768		(21,205)	38,412				30,472		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D@5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		398,406	USD 2.857% / (CAD 3.19%)			(637)	19,216		(3,927)	7,113				5,643		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D@5	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 763169D@5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		398,406	USD 2.857% / (CAD 3.19%)			(637)	19,216		(3,927)	7,113				5,643		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		7,945,200	USD 3.754% / (EUR 2.38%)			113,670	(8,281)		(29,624)	(662,577)				127,215		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	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 D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		6,289,950	USD 3.754% / (EUR 2.38%)			89,989	(6,556)		(23,452)	(524,540)				100,712		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		1,324,200	USD 3.754% / (EUR 2.38%)			18,945	(1,380)		(4,937)	(110,430)				21,203		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		1,655,250	USD 3.754% / (EUR 2.38%)			23,681	(1,725)		(6,172)	(138,037)				26,503		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	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 D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		5,186,450	USD 3.919% / (EUR 2.58%)			72,633	(5,406)		(27,159)	(461,435)				94,422		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	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 D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		4,745,050	USD 3.919% / (EUR 2.58%)			66,451	(4,946)		(24,848)	(422,164)				86,386		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	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		1,601,700	USD 4.725% / (EUR 3.27%)			22,739	(55,275)		(63,635)	(143,179)				25,881		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		19,220,400	USD 4.725% / (EUR 3.27%)			272,865	(663,302)		(763,615)	(1,718,144)				310,572		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	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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		456,000	USD 5.7825% / (GBP 6.31%)			26,124	(53,920)		(111,014)	(21,347)				7,661		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		2,733,280	USD 5.6175% / (GBP 5.97%)			(10,248)	(71,279)		(283,139)	(71,279)				45,196		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		1,118,160	USD 5.6175% / (GBP 5.97%)			(4,192)	(29,160)		(115,830)	(29,160)				18,489		B023
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AC4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2023	10/11/2033		20,056,000	USD 5.51% / (GBP 6.02%)			(384,896)	(340,794)		(1,990,270)	(340,794)				313,707		B023
Currency Swap	SPIRAX SARCO OVERSEAS LIMITED G8357*AF2	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/10/2023	09/05/2030		1,101,800	USD 5.616% / (EUR 4.38%)			(26,603)	(2,850)		(25,103)	(2,850)				14,244		B023
Currency Swap	INTERTEK FINANCE PLC 461127H*6	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/14/2023	12/21/2027		26,328,000	USD 5.463% / (EUR 3.89%)			59,309	(183,603)		(215,025)	(183,603)				262,467		B023
Currency Swap	INTERTEK FINANCE PLC 461127H*6	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/14/2023	12/21/2027		1,097,000	USD 5.463% / (EUR 3.89%)			2,471	(7,650)		(8,959)	(7,650)				10,936		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/23/2014	10/16/2034		5,112,300	USD 4.045% / (GBP 3.79%)			65,506	1,287,901		1,312,243	(358,976)				84,004		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/23/2014	10/16/2034		852,050	USD 4.045% / (GBP 3.79%)			10,918	214,650		218,707	(59,829)				14,001		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/23/2014	10/16/2034		11,076,650	USD 4.045% / (GBP 3.79%)			141,929	2,790,452		2,843,192	(777,781)				182,008		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		15,858,900	USD 4.4425% / (AUD 5%)			46,801	2,143,669		2,489,731	(854,241)				390,849		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		5,365,200	USD 4.4425% / (AUD 5%)			15,833	725,221		842,297	(288,997)				132,228		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AJ9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2048		394,500	USD 4.4425% / (AUD 5%)			1,164	53,325		61,934	(21,250)				9,723		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	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/16/2021	06/16/2061		694,500	USD 3.362% / (GBP 2.07%)			10,341	57,100		209,344	(216,126)				21,260		B023
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/16/2021	06/16/2061		2,083,500	USD 3.362% / (GBP 2.07%)			31,022	171,301		628,032	(648,379)				63,781		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		1,361,000	USD 3.295% / (GBP 2.51%)			13,324	86,200		202,617	(232,699)				35,942		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	DECHRA PHARMACEUTICALS PLC 243435B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/01/2022	07/14/2032		50,984,500	USD 5.196% / (EUR 3.93%)			493,237	(3,143,357)		(4,634,740)	(3,105,798)				745,075		B023
Currency Swap	DECHRA PHARMACEUTICALS PLC 243435B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	07/01/2022	07/14/2032		7,803,750	USD 5.196% / (EUR 3.93%)			75,496	(481,126)		(709,399)	(475,377)				114,042		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		2,120,920	USD 5.423% / (GBP 5.49%)			(14,202)	(46,239)		(176,672)	(46,239)				40,702		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/05/2023	09/20/2038		10,230,320	USD 5.423% / (GBP 5.49%)			(68,503)	(223,037)		(852,184)	(223,037)				196,328		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/24/2023	09/06/2035		4,799,451	USD 5.647% / (JPY 1.5%)			4,918	(165,792)		11,148	(165,792)				82,050		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/24/2023	09/06/2035		2,742,544	USD 5.647% / (JPY 1.5%)			2,810	(94,738)		6,370	(94,738)				46,885		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	COSTCO WHOLESALE JAPAN LTD J0835#AR8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2038		49,856,504	USD 6.31% / (JPY 1.84%)			103,697	(3,129,735)		775,493	(3,129,735)				961,048		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AR8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2038		23,026,096	USD 6.31% / (JPY 1.84%)			47,892	(1,445,460)		358,160	(1,445,460)				443,858		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AR8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2038		17,419,742	USD 6.31% / (JPY 1.84%)			36,232	(1,093,522)		270,955	(1,093,522)				335,788		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2043		12,293,933	USD 6.44% / (JPY 2.12%)			22,480	(771,750)		298,752	(771,750)				273,977		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2043		5,679,770	USD 6.44% / (JPY 2.12%)			10,386	(356,547)		138,023	(356,547)				126,577		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/19/2023	11/07/2043		4,298,205	USD 6.44% / (JPY 2.12%)			7,859	(269,819)		104,450	(269,819)				95,788		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1737@AH2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		5,668,200	USD 3.785% / (GBP 2.66%)			55,792	(323,358)		366,521	(1,190,352)				130,348		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1737@AH2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		7,718,400	USD 3.785% / (GBP 2.66%)			75,973	(440,318)		499,093	(1,620,905)				177,496		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC 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	BUUK INFRASTRUCTURE ISSUER PLC 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	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		3,929,450	USD 3.28% / (EUR 2%)			52,099	63,175		24,478	(130,902)				50,086		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		4,490,800	USD 3.28% / (EUR 2%)			59,542	72,199		27,975	(149,602)				57,241		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		4,490,800	USD 3.365% / (EUR 2.05%)			61,165	72,199		39,008	(149,602)				65,469		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		4,490,800	USD 3.365% / (EUR 2.05%)			61,165	72,199		39,008	(149,602)				65,469		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/05/2020	11/22/2035		1,971,000	USD 3.2255% / (GBP 2.77%)			11,563	58,801		75,634	(107,849)				33,998		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		3,285,000	USD 3.2255% / (GBP 2.77%)			19,271	98,001		126,057	(179,748)				56,664		B023
Currency Swap	DYSON FINANCE LIMITED G294A@AP4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/30/2023	07/11/2033		43,526,323	USD 5.674% / (JPY 1.37%)			2,154,001	(1,160,868)		606,597	(1,160,868)				671,994		B023
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		1,655,540	USD 4.645% / (AUD 4.85%)			2,125	86,135		196,246	(185,542)				37,123		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		1,871,480	USD 4.725% / (AUD 4.9%)			3,028	97,371		221,058	(185,127)				46,897		B023

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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	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	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		10,907,200	USD 5.803% / (GBP 5.98%)			(601,112)	71,403		(872,464)	71,403				242,871		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		5,132,800	USD 5.803% / (GBP 5.98%)			(282,876)	33,601		(410,571)	33,601				114,292		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		13,473,600	USD 5.803% / (GBP 5.98%)			(742,550)	88,204		(1,077,750)	88,204				300,017		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		5,132,800	USD 5.803% / (GBP 5.98%)			(282,876)	33,601		(410,571)	33,601				114,292		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		3,116,478	USD 5.4275% / (JPY 2.13%)			(104,896)	279,197		184,435	279,197				52,130		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		4,869,497	USD 5.4275% / (JPY 2.13%)			(163,900)	436,245		288,179	436,245				81,452		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		5,064,277	USD 5.4275% / (JPY 2.13%)			(170,456)	453,694		299,707	453,694				84,710		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		2,142,579	USD 5.4275% / (JPY 2.13%)			(72,116)	191,948		126,799	191,948				35,839		B023
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		21,182,000	USD 5.736% / (GBP 5.94%)			628,682	(489,594)		(2,169,697)	(489,594)				404,416		B023
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		6,853,000	USD 5.736% / (GBP 5.94%)			203,397	(158,398)		(701,961)	(158,398)				130,840		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		1,848,577	USD 3.8375% / (CAD 3.79%)			6,584	104,303		41,110	(25,378)				27,449		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		803,729	USD 3.8375% / (CAD 3.79%)			2,863	45,349		17,874	(11,034)				11,934		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		3,214,917	USD 3.8375% / (CAD 3.79%)			11,451	181,397		71,496	(44,136)				47,737		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		241,119	USD 3.8375% / (CAD 3.79%)			859	13,605		5,362	(3,310)				3,580		B023

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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		3,697,155	USD 3.8375% / (CAD 3.79%)			13,168	208,606		82,220	(50,757)				54,897		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		2,665,042	USD 3.13% / (CAD 3.42%)			(4,955)	10,712		(183,650)	(71,209)				43,283		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		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		12,183,050	USD 3.13% / (CAD 3.42%)			(22,652)	48,969		(839,544)	(325,528)				197,864		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		13,858,220	USD 3.17% / (CAD 3.46%)			(25,598)	55,702		(1,034,843)	(370,288)				235,495		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AQ6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		7,690,551	USD 3.17% / (CAD 3.46%)			(14,205)	30,912		(574,281)	(205,489)				130,687		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		17,739,000	USD 2.95% / (CAD 3.536%)			(49,427)	1,130,476		(824,966)	933,220				374,924		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		14,944,500	USD 2.95% / (CAD 3.536%)			(41,641)	952,387		(695,005)	786,206				315,861		B023
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	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		6,772,506	USD 4.045% / (CAD 4.56%)			(13,711)	257,320		(629,556)	368,571				177,625		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		6,227,592	USD 4.045% / (CAD 4.56%)			(12,608)	236,616		(578,902)	338,916				163,334		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	QPH FINANCE CO PTY LIMITED Q7794#AF0	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	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 Q7794#AF0	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		1,783,530	USD 4.5525% / (AUD 6.28%)			750	487,065		422,825	(7,980)				21,149		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AF0	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		1,783,530	USD 4.5525% / (AUD 6.28%)			750	487,065		422,825	(7,980)				21,149		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AF0	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		3,285,450	USD 4.5525% / (AUD 6.28%)			1,381	897,226		778,888	(14,699)				38,959		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AF0	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/11/2014	08/14/2029		4,036,410	USD 4.5525% / (AUD 6.28%)			1,697	1,102,306		956,920	(18,059)				47,864		B023
Currency Swap	QPH FINANCE CO PTY LIMITED Q7794#AF0	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	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 Q7794#AF0	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	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	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		2,428,560	USD 3.195% / (AUD 3.28%)			(2,510)	(27,899)		139,290	(15,119)				49,281		B023

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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
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	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		4,282,500	USD 3.0765% / (EUR 1.83%)			56,792	140,062		121,708	(344,319)				88,222		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		6,566,500	USD 3.0765% / (EUR 1.83%)			87,081	214,762		186,619	(527,955)				135,274		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		2,640,375	USD 2.778% / (EUR 1.45%)			37,907	154,912		137,731	(84,151)				39,242		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		2,640,375	USD 2.778% / (EUR 1.45%)			37,907	154,912		137,731	(84,151)				39,242		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		3,520,500	USD 2.778% / (EUR 1.45%)			50,543	206,550		183,642	(112,202)				52,323		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		2,053,625	USD 3.085% / (EUR 1.7%)			31,035	120,487		128,467	(65,451)				35,325		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		586,750	USD 3.085% / (EUR 1.7%)			8,867	34,425		36,705	(18,700)				10,093		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		2,933,750	USD 3.085% / (EUR 1.7%)			44,336	172,125		183,525	(93,502)				50,465		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		722,000	USD 3.607% / (AUD 4.64%)			(5,929)	39,650		17,367	(1,770)				10,546		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		3,104,600	USD 3.607% / (AUD 4.64%)			(25,496)	170,496		74,679	(7,612)				45,348		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		1,227,400	USD 3.607% / (AUD 4.64%)			(10,080)	67,405		29,524	(3,009)				17,928		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		722,000	USD 3.607% / (AUD 4.64%)			(5,929)	39,650		17,367	(1,770)				10,546		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		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		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*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		4,693,000	USD 3.607% / (AUD 4.64%)			(38,540)	257,726		112,886	(11,506)				68,549		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		1,805,000	USD 3.607% / (AUD 4.64%)			(14,823)	99,126		43,418	(4,425)				26,365		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	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*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	ROQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		13,546,000	USD 4.884% / (EUR 3.59%)			150,916	(814,452)		(1,125,999)	(870,644)				224,243		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		28,134,000	USD 4.884% / (EUR 3.59%)			313,441	(1,691,554)		(2,338,613)	(1,808,260)				465,735		B023

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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 (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
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	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/19/2023	08/16/2040		987,440	USD 5.467% / (GBP 5.4%)			(27,481)	(32,400)		(86,329)	(32,400)				20,139		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/19/2023	08/16/2040		2,221,740	USD 5.467% / (GBP 5.4%)			(61,833)	(72,899)		(194,240)	(72,899)				45,313		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		8,227,631	USD 5.947% / (JPY 2.02%)			2,176	(284,215)		85,668	(284,215)				182,571		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		4,113,816	USD 5.947% / (JPY 2.02%)			1,088	(142,107)		42,834	(142,107)				91,286		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		10,284,539	USD 5.947% / (JPY 2.02%)			2,720	(355,268)		107,085	(355,268)				228,214		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		4,113,816	USD 5.947% / (JPY 2.02%)			1,088	(142,107)		42,834	(142,107)				91,286		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		4,616,120	USD 5.335% / (GBP 5.48%)			(4,795)	(100,639)		(365,188)	(100,639)				77,826		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		20,710,160	USD 5.335% / (GBP 5.48%)			(21,513)	(451,514)		(1,638,409)	(451,514)				349,165		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		9,355,500	USD 5.744% / (GBP 5.83%)			137,396	(205,497)		(659,234)	(205,497)				147,355		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		2,494,800	USD 5.744% / (GBP 5.83%)			36,639	(54,799)		(175,796)	(54,799)				39,295		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		9,355,500	USD 5.744% / (GBP 5.83%)			137,396	(205,497)		(659,234)	(205,497)				147,355		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		5,613,300	USD 5.744% / (GBP 5.83%)			82,438	(123,298)		(395,540)	(123,298)				88,413		B023
Currency Swap	VAL FINANCE COMPANY SARL L9619*AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053		20,920,680	USD 7.092% / (EUR 5.22%)			636,711	(951,393)		(1,049,825)	(951,393)				571,941		B023
Currency Swap	VAL FINANCE COMPANY SARL L9619*AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053		9,720,720	USD 7.092% / (EUR 5.22%)			295,846	(442,061)		(487,797)	(442,061)				265,751		B023
Currency Swap	VAL FINANCE COMPANY SARL L9619*AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053		7,396,200	USD 7.092% / (EUR 5.22%)			225,100	(336,351)		(371,150)	(336,351)				202,202		B023
Currency Swap	ORION NEW ZEALAND LIMITED Q7161#AC2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2033		1,281,720	USD 6.331% / (NZD 7.485%)			48,454	(111,210)		(16,460)	(111,210)				20,163		B023
Currency Swap	ORION NEW ZEALAND LIMITED Q7161#AD0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2035		815,640	USD 6.434% / (NZD 7.605%)			30,808	(70,770)		(688)	(70,770)				14,068		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		3,265,800	USD 3.866% / (EUR 2.07%)			59,097	(48,150)		(14,376)	(112,202)				42,965		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		43,544,000	USD 3.866% / (EUR 2.07%)			787,956	(642,005)		(191,686)	(1,496,024)				572,868		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		25,037,800	USD 3.866% / (EUR 2.07%)			453,075	(369,153)		(110,219)	(860,214)				329,399		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		3,265,800	USD 3.866% / (EUR 2.07%)			59,097	(48,150)		(14,376)	(112,202)				42,965		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024		671,880	USD 3.01% / (EUR 0.98%)			13,837	9,090		11,488	(22,440)				3,051		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

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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	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		37,796,399	.USD 3.687% / (JPY 0.65%)			1,202,056	7,721,211		6,522,747	3,042,595				546,649		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		13,014,798	.USD 3.687% / (JPY 0.65%)			413,915	2,658,719		2,246,040	1,047,686				188,233		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		13,371,367	.USD 3.687% / (JPY 0.65%)			425,256	2,731,560		2,307,576	1,076,390				193,390		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	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		12,100,000	.USD 5.785% / (GBP 5.61%)			627,057	(647,996)		(1,040,421)	(647,996)				187,933		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		12,705,000	.USD 5.785% / (GBP 5.61%)			658,410	(680,396)		(1,092,442)	(680,396)				197,330		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		6,050,000	.USD 5.785% / (GBP 5.61%)			313,528	(323,998)		(520,211)	(323,998)				93,967		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		5,131,460	.USD 5.216% / (EUR 4.39%)			14,314	(60,396)		(377,550)	(60,396)				78,984		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		2,183,600	.USD 5.216% / (EUR 4.39%)			6,091	(25,700)		(160,660)	(25,700)				33,610		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		6,606,000	.USD 6.141% / (CAD 5.96%)			227,903	(219,421)		(500,431)	(219,421)				101,827		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		2,862,600	.USD 6.141% / (CAD 5.96%)			98,758	(95,082)		(216,853)	(95,082)				44,125		B023
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AD2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/08/2023	10/11/2035		20,056,000	.USD 5.593% / (GBP 6.05%)			(382,557)	(340,794)		(2,136,944)	(340,794)				344,273		B023
Currency Swap	VITENS NV N9354#AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/23/2023	09/20/2035		7,588,000	.USD 5.904% / (EUR 4.46%)			(55,415)	(144,551)		(262,083)	(144,551)				129,934		B023
Currency Swap	VITENS NV N9354#AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/23/2023	09/20/2035		3,252,000	.USD 5.904% / (EUR 4.46%)			(23,749)	(61,950)		(112,321)	(61,950)				55,686		B023
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												11,234,733	19,492,743	XXX	10,633,223	(46,469,994)				21,673,215	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												11,229,037	19,492,743	XXX	11,464,335	(46,469,994)				21,807,442	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	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/18/2012	09/20/2027		100,000,000	.2.235% / (3ML)			(2,967,057)	(5,474,354)		(5,474,354)	1,678,641				964,791		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/13/2022	06/15/2029		68,000,000	SOFR / (3.1275%)			1,406,892	1,329,714		1,329,714	(688,660)				794,486		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/01/2022	03/01/2033		100,000,000	SOFR / (3.029%)				3,137,897		3,137,897	1,037,794				1,514,315		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/28/2022	06/26/2034		75,000,000	SOFR / (3.355%)				183,216		183,216	513,582				1,214,742		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/24/2023	02/28/2025		150,000,000	4.925% / (SOFR)			(391,118)	442,627		442,627	442,627				809,299		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/24/2022	01/15/2024		500,000,000	1.167% / (SOFR)			(20,817,513)	(1,130,387)		(1,130,387)	18,536,301				506,798		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/21/2022	01/04/2024		500,000,000	1.0925% / (SOFR)			(20,431,385)	(385,325)		(385,325)	18,637,468				261,701		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/27/2022	01/26/2024		250,000,000	1.2985% / (SOFR)			(10,037,536)	(846,488)		(846,488)	8,894,239				333,617		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/03/2022	01/15/2024		350,000,000	1.275% / (SOFR)			(13,602,456)	(747,294)		(747,294)	12,282,863				354,758		B031

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/28/2022	11/30/2052		18,000,000	SOFR / (1.75%)	1,105,200		609,241	6,110,609		6,110,609	426,882		(36,813)		484,138		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/17/2023	01/19/2033		140,000,000	SOFR / (2.35%)		1,942,500	3,844,696	15,284,015		15,284,015	13,526,034		(184,519)		2,107,020		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/21/2022	01/11/2024		500,000,000	1.1045% / (SOFR)			(20,345,146)	(811,540)		(811,540)	18,485,161				433,993		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/27/2022	06/01/2032		72,000,000	SOFR / (2%)	993,600		2,315,524	9,115,509		9,115,509	(1,011,495)		(99,143)		1,044,909		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/02/2022	02/29/2024		250,000,000	1.435% / (SOFR)			(10,128,724)	(1,727,615)		(1,727,615)	8,077,901				506,802		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/15/2022	11/17/2032		250,000,000	SOFR / (2.25%)	3,405,000		7,299,021	28,690,493		28,690,493	(2,652,032)		(340,034)		3,726,525		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/28/2022	01/26/2024		250,000,000	1.325% / (SOFR)			(9,971,286)	(841,598)		(841,598)	8,830,328				333,617		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/27/2022	01/18/2024		250,000,000	1.219% / (SOFR)			(9,852,528)	(598,601)		(598,601)	8,898,555				277,587		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/26/2022	01/15/2024		500,000,000	1.1555% / (SOFR)			(20,875,013)	(1,133,060)		(1,133,060)	18,591,837				506,798		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/14/2022	01/15/2024		250,000,000	1.76% / (SOFR)			(8,897,929)	(496,289)		(496,289)	7,836,284				253,399		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/01/2023	02/03/2033		95,000,000	SOFR / (2.1%)		2,225,000	2,628,118	12,246,892		12,246,892	10,224,109		(202,217)		1,433,003		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/10/2022	11/14/2052		39,000,000	SOFR / (1.7%)			1,408,685	13,589,022		13,589,022	834,288				1,048,171		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/27/2022	06/01/2052		40,000,000	SOFR / (2.25%)	986,000		1,208,654	9,904,386		9,904,386	960,557		(32,828)		1,066,553		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/31/2022	06/02/2032		108,000,000	SOFR / (2.25%)	876,960		3,893,421	11,731,383		11,731,383	(1,400,217)		(87,576)		1,567,619		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/09/2022	06/13/2052		135,000,000	SOFR / (2.75%)	1,518,750		3,502,855	21,295,450		21,295,450	3,552,401		(50,570)		3,601,695		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/06/2022	06/08/2052		85,000,000	SOFR / (2.4%)	1,436,500		2,458,777	18,757,657		18,757,657	2,093,945		(47,840)		2,267,188		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/04/2022	02/15/2024		100,000,000	1.47% / (SOFR)			(3,827,268)	(557,405)		(557,405)	3,351,594				177,501		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/31/2022	06/02/2032		175,000,000	SOFR / (2.5%)	875,000		6,037,615	15,855,130		15,855,130	(2,027,021)		(87,380)		2,540,123		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/07/2012	11/09/2032		500,000,000	2.376% / (SOFR)			(14,604,740)	(52,502,551)		(52,502,551)	5,364,289				7,443,854		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/02/2012	08/06/2032		70,000,000	2.235% / (SOFR)			(2,144,742)	(7,851,630)		(7,851,630)	880,884				1,026,728		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/02/2012	08/06/2037		10,000,000	2.325% / (SOFR)			(297,392)	(1,571,950)		(1,571,950)	55,218				184,447		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/02/2012	08/06/2042		20,000,000	2.38% / (SOFR)			(583,783)	(3,809,954)		(3,809,954)	(82,442)				431,404		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/15/2023	06/20/2024		50,000,000	5.2108% / (SOFR)			(35,230)	(28,058)		(28,058)	(28,058)				171,616		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/15/2023	06/20/2028		50,000,000	SOFR / (3.7042%)			443,268	(281,455)		(281,455)	(281,455)				528,794		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/29/2023	07/03/2025		50,000,000	4.7949% / (SOFR)			(140,524)	278,065		278,065	278,065				306,884		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/29/2023	07/03/2030		50,000,000	SOFR / (3.7085%)			415,142	(660,430)		(660,430)	(660,430)				637,847		B0311

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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)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/12/2023	10/16/2039		100,000,000	SOFR / (4.32789%)				(10,380,188)		(10,380,188)	(10,380,188)				1,987,633		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/17/2023	10/17/2030		100,000,000	SOFR / (4.25963%)				(4,641,516)		(4,641,516)	(4,641,516)				1,303,840		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/09/2023	11/14/2053		30,000,000	4.08% / (SOFR)		99,649	(50,769)	4,280,767		4,280,767	4,181,118				820,119		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/10/2023	11/14/2053		30,000,000	SOFR / (1.423%)		2,635,000	145,507	10,582,662		10,582,662	7,959,204		(11,542)		820,119		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	06/07/2022	06/09/2027		104,000,000	SOFR / (2.796%)			2,403,719	2,860,723		2,860,723	(1,183,764)				964,610		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	06/08/2022	06/10/2032		24,000,000	SOFR / (2.831%)			546,228	1,143,953		1,143,953	(212,755)				348,812		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	03/06/2020	11/09/2032		500,000,000	SOFR / (0.795%)			22,509,740	112,016,952		112,016,952	(10,821,072)				7,443,854		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	04/23/2013	04/25/2033		1,000,000	2.615% / (SOFR)			(26,992)	(90,968)		(90,968)	8,764				15,267		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	03/17/2015	04/13/2027		500,000	2.364% / (SOFR)			(13,907)	(27,388)		(27,388)	8,265				4,531		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	03/17/2015	04/13/2027		1,000,000	2.364% / (SOFR)			(27,814)	(54,775)		(54,775)	16,530				9,062		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	03/17/2015	04/13/2027		2,000,000	2.364% / (SOFR)			(55,627)	(109,550)		(109,550)	33,061				18,124		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	03/17/2020	03/24/2035		150,000,000	SOFR / (0.915%)			6,623,265	39,493,841		39,493,841	(2,622,244)				2,513,968		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	03/10/2020	11/09/2032		500,000,000	SOFR / (0.75%)			22,693,735	113,710,910		113,710,910	(10,971,124)				7,443,854		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	11/09/2011	11/14/2026		100,000,000	2.54625% / (SOFR)			(2,751,176)	(4,122,691)		(4,122,691)	1,498,941				847,640		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	09/18/2012	09/20/2037		30,000,000	2.665% / (SOFR)			(737,605)	(3,651,147)		(3,651,147)	117,253				555,841		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	11/14/2011	11/16/2031		10,000,000	2.7625% / (SOFR)			(254,388)	(668,357)		(668,357)	116,391				140,376		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	11/14/2011	11/16/2036		15,000,000	2.82625% / (SOFR)			(372,020)	(1,482,218)		(1,482,218)	57,941				269,246		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	11/07/2012	11/09/2032		500,000,000	2.3785% / (SOFR)			(14,592,240)	(52,408,442)		(52,408,442)	5,540,901				7,443,854		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	09/18/2012	09/20/2032		10,000,000	2.555% / (SOFR)			(275,581)	(900,550)		(900,550)	104,394				147,722		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	11/09/2011	11/14/2036		15,000,000	2.75% / (SOFR)			(385,056)	(1,598,873)		(1,598,873)	64,801				269,188		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	03/17/2020	03/24/2030		250,000,000	SOFR / (0.878%)			11,131,276	39,919,386		39,919,386	(6,868,514)				3,120,716		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	11/09/2011	11/14/2031		10,000,000	2.6825% / (SOFR)			(261,493)	(722,207)		(722,207)	122,162				140,327		B0311
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										11,197,010	6,902,149	(86,230,659)	329,646,405	XXX	329,646,405	137,588,590		(1,180,462)		77,491,426	XXX	XXX
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	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	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	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

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	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2013	04/17/2033		58,784,800	USD 4.935% / (GBP 4.63%)			635,341	9,104,031		9,104,031	(4,750,652)				896,414		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	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	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2013	09/12/2030		2,313,000	USD 4.574% / (GBP 4.07%)			29,304	441,291		441,291	(163,796)				29,944		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2013	09/12/2030		1,542,000	USD 4.574% / (GBP 4.07%)			19,536	294,194		294,194	(109,198)				19,963		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2013	09/12/2030		13,492,500	USD 4.574% / (GBP 4.07%)			170,942	2,574,196		2,574,196	(955,479)				174,676		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2018	03/12/2044		11,496,080	USD 4.846% / (AUD 5.043%)			35,003	1,541,302		1,541,302	(528,474)				258,412		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2018	03/12/2044		3,492,480	USD 4.846% / (AUD 5.043%)			10,634	468,244		468,244	(160,549)				78,505		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/24/2021	12/31/2047		45,622,800	USD 4.162% / (GBP 3.23%)			487,070	5,620,081		5,620,081	(3,823,320)				1,117,908		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/24/2021	12/31/2047		38,285,800	USD 4.162% / (GBP 3.23%)			408,740	4,716,267		4,716,267	(3,208,459)				938,128		B023
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		11,356,450	USD 5.6975% / (GBP 5.57%)			152,374	2,478,592		2,478,592	(849,435)				153,719		B023
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		11,036,550	USD 5.6975% / (GBP 5.57%)			148,082	2,408,773		2,408,773	(825,507)				149,389		B023
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		11,676,350	USD 5.6975% / (GBP 5.57%)			156,666	2,548,412		2,548,412	(873,363)				158,049		B023
Currency Swap	GROSVENOR LIMITED G4133@AA1	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		11,381,960	USD 3.951% / (GBP 3.77%)			132,633	2,849,684		2,849,684	(554,831)				93,013		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		21,065,120	USD 3.951% / (GBP 3.77%)			245,471	5,274,043		5,274,043	(1,026,852)				172,143		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		21,065,120	USD 3.951% / (GBP 3.77%)			245,471	5,274,043		5,274,043	(1,026,852)				172,143		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		34,315,760	USD 3.951% / (GBP 3.77%)			399,880	8,591,586		8,591,586	(1,672,776)				280,427		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		1,868,680	USD 3.951% / (GBP 3.77%)			21,776	467,859		467,859	(91,092)				15,271		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		3,737,360	USD 3.951% / (GBP 3.77%)			43,551	935,717		935,717	(182,183)				30,542		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	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039		4,285,500	USD 4.355% / (GBP 4.09%)			59,276	1,172,469		1,172,469	(290,827)				84,958		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039		857,100	USD 4.355% / (GBP 4.09%)			11,855	234,494		234,494	(58,165)				16,992		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039		9,428,100	USD 4.355% / (GBP 4.09%)			130,408	2,579,432		2,579,432	(639,820)				186,908		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034		2,142,750	USD 4.1325% / (GBP 3.87%)			28,296	564,919		564,919	(140,601)				35,075		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034		428,550	USD 4.1325% / (GBP 3.87%)			5,659	112,984		112,984	(28,120)				7,015		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034		4,714,050	USD 4.1325% / (GBP 3.87%)			62,251	1,242,821		1,242,821	(309,323)				77,164		B023
Currency Swap	MULLEN GROUP LTD C5864@AL3	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 C5864@AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		1,395,868	USD 3.9375% / (CAD 3.95%)			11,217	252,586		252,586	(24,997)				6,285		B023
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		1,395,868	USD 3.9375% / (CAD 3.95%)			11,217	252,586		252,586	(24,997)				6,285		B023
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		2,791,736	USD 3.9375% / (CAD 3.95%)			22,433	505,171		505,171	(49,995)				12,570		B023
Currency Swap	MULLEN GROUP LTD C5864@AL3	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 C5864@AL3	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 C5864@AM1	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 C5864@AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		1,395,868	USD 4.035% / (CAD 4.07%)			11,248	246,852		246,852	(28,118)				11,702		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		1,395,868	USD 4.035% / (CAD 4.07%)			11,248	246,852		246,852	(28,118)				11,702		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		2,791,736	USD 4.035% / (CAD 4.07%)			22,497	493,705		493,705	(56,236)				23,403		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	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 C5864@AM1	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	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		426,025	USD 3.81% / (GBP 3.58%)			5,110	107,109		107,109	(24,468)				5,129		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		2,982,175	USD 3.81% / (GBP 3.58%)			35,770	749,764		749,764	(171,278)				35,902		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		2,982,175	USD 3.81% / (GBP 3.58%)			35,770	749,764		749,764	(171,278)				35,902		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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		5,964,350	USD 3.81% / (GBP 3.58%)			71,540	1,499,529		1,499,529	(342,556)				71,803		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		426,025	USD 3.81% / (GBP 3.58%)			5,110	107,109		107,109	(24,468)				5,129		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		426,025	USD 3.81% / (GBP 3.58%)			5,110	107,109		107,109	(24,468)				5,129		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		1,708,350	USD 3.39% / (EUR 1.39%)			35,277	58,320		58,320	(68,258)				9,682		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		5,125,050	USD 3.39% / (EUR 1.39%)			105,832	174,960		174,960	(204,775)				29,047		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		7,402,850	USD 3.39% / (EUR 1.39%)			152,868	252,720		252,720	(295,786)				41,957		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		569,450	USD 3.39% / (EUR 1.39%)			11,759	19,440		19,440	(22,753)				3,227		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	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		7,037,000	USD 4.0655% / (EUR 2.434%)			122,695	199,157		199,157	(348,366)				59,592		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		681,000	USD 4.0655% / (EUR 2.434%)			11,874	19,273		19,273	(33,713)				5,767		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	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		227,000	USD 4.0655% / (EUR 2.434%)			3,958	6,424		6,424	(11,238)				1,922		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024		25,815,200	USD 3.54125% / (EUR 1.54%)			529,924	445,041		445,041	(858,804)				68,567		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024		17,397,200	USD 3.54125% / (EUR 1.54%)			357,123	299,919		299,919	(578,759)				46,208		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 81725TG@3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		1,075,600	USD 3.946% / (EUR 1.71%)			23,713	(5,461)		(5,461)	(64,611)				9,828		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG@3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		1,075,600	USD 3.946% / (EUR 1.71%)			23,713	(5,461)		(5,461)	(64,611)				9,828		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG@3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		2,151,200	USD 3.946% / (EUR 1.71%)			47,425	(10,923)		(10,923)	(129,223)				19,657		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG@3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		1,075,600	USD 3.946% / (EUR 1.71%)			23,713	(5,461)		(5,461)	(64,611)				9,828		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		6,124,090	USD 3.845% / (AUD 3.64%)			16,327	333,632		333,632	(231,896)				83,789		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		6,743,380	USD 3.845% / (AUD 3.64%)			17,978	367,370		367,370	(255,346)				92,262		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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		9,839,830	USD 3.845% / (AUD 3.64%)			26,234	536,060		536,060	(372,597)				134,627		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		5,498,060	USD 3.0735% / (EUR 1.62%)			85,029	311,609		311,609	(362,638)				72,860		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		6,901,820	USD 3.0735% / (EUR 1.62%)			106,738	391,168		391,168	(455,226)				91,463		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		5,498,060	USD 3.0735% / (EUR 1.62%)			85,029	311,609		311,609	(362,638)				72,860		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		8,890,480	USD 3.0735% / (EUR 1.62%)			137,494	503,878		503,878	(586,393)				117,817		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		5,240,250	USD 3.256% / (EUR 1.57%)			93,957	467,811		467,811	(434,484)				94,201		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		4,075,750	USD 3.256% / (EUR 1.57%)			73,078	363,853		363,853	(337,932)				73,267		B023
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		1,348,100	USD 3.3% / (GBP 2.64%)			10,457	102,664		102,664	(106,089)				21,414		B023
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		8,088,600	USD 3.3% / (GBP 2.64%)			62,741	615,987		615,987	(636,536)				128,486		B023
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	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	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	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	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		6,740,500	USD 3.3% / (GBP 2.64%)			52,284	513,322		513,322	(530,447)				107,072		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032		2,580,200	USD 3.376% / (GBP 2.83%)			19,162	185,341		185,341	(212,971)				37,622		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	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 B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032		1,901,200	USD 3.376% / (GBP 2.83%)			14,119	136,567		136,567	(156,926)				27,721		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032		407,400	USD 3.376% / (GBP 2.83%)			3,026	29,264		29,264	(33,627)				5,940		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032		543,200	USD 3.376% / (GBP 2.83%)			4,034	39,019		39,019	(44,836)				7,920		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	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	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		17,017,000	USD 4.095% / (GBP 3.23%)			174,981	1,044,016		1,044,016	(1,473,945)				252,796		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		1,701,700	USD 4.095% / (GBP 3.23%)			17,498	104,402		104,402	(147,395)				25,280		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		61,523,000	USD 4.095% / (GBP 3.23%)			632,624	3,774,521		3,774,521	(5,328,877)				913,953		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	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

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	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		1,701,700	USD 4.095% / (GBP 3.23%)			17,498	104,402		104,402	(147,395)				25,280		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AN7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/09/2023	02/28/2030		5,378,000	USD 5.4375% / (EUR 4.32%)			(27,593)	(300,209)		(300,209)	(300,209)				66,778		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/25/2023	02/01/2034		15,882,000	USD 6.77% / (EUR 5%)				29,741		29,741	29,741				252,318		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/25/2023	02/01/2036		5,294,000	USD 6.87% / (EUR 5.11%)				321		321	321				92,060		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		7,464,800	USD 3.8725% / (GBP 3.27%)			55,488	525,443		525,443	(606,253)				136,963		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		6,798,300	USD 3.8725% / (GBP 3.27%)			50,534	478,529		478,529	(552,123)				124,734		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	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		9,882,600	USD 5.94% / (GBP 5.5%)				(17,823)		(17,823)	(17,823)				222,234		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		4,814,600	USD 5.94% / (GBP 5.5%)				(8,683)		(8,683)	(8,683)				108,268		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		17,864,700	USD 5.94% / (GBP 5.5%)				(32,218)		(32,218)	(32,218)				401,731		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/20/2013	04/08/2029		6,708,799	USD 5.1225% / (CAD 5.34%)			70,408	1,399,708		1,399,708	(191,637)				77,034		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/20/2013	04/08/2029		6,125,425	USD 5.1225% / (CAD 5.34%)			64,286	1,277,995		1,277,995	(174,973)				70,336		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/20/2013	04/08/2029		9,917,355	USD 5.1225% / (CAD 5.34%)			104,082	2,069,134		2,069,134	(283,289)				113,877		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	09/20/2013	04/08/2029		16,334,468	USD 5.1225% / (CAD 5.34%)			171,429	3,407,986		3,407,986	(466,594)				187,562		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		5,730,700	USD 4.56% / (GBP 4.378%)			67,693	1,434,689		1,434,689	(348,745)				67,491		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		10,450,100	USD 4.56% / (GBP 4.378%)			123,439	2,616,198		2,616,198	(635,947)				123,071		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		10,450,100	USD 4.56% / (GBP 4.378%)			123,439	2,616,198		2,616,198	(635,947)				123,071		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		17,023,550	USD 4.56% / (GBP 4.378%)			201,087	4,261,871		4,261,871	(1,035,978)				200,487		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		1,011,300	USD 4.56% / (GBP 4.378%)			11,946	253,180		253,180	(61,543)				11,910		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/09/2014	07/17/2029		1,854,050	USD 4.56% / (GBP 4.378%)			21,901	464,164		464,164	(112,829)				21,835		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AD9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/10/2015	09/05/2027		6,445,550	USD 3.97% / (GBP 3.37%)			76,514	1,105,812		1,105,812	(392,498)				61,842		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		1,403,100	USD 4.101% / (GBP 2.7%)			23,743	188,855		188,855	(102,221)				14,771		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		2,603,700	USD 4.20375% / (AUD 4.65%)			9,026	401,867		401,867	(94,462)				39,669		B023

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		3,392,700	USD 4.20375% / (AUD 4.65%)			11,762	523,645		523,645	(123,086)				51,690		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD Q6518#AH3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/14/2018	04/11/2033		315,600	USD 4.20375% / (AUD 4.65%)			1,094	48,711		48,711	(11,450)				4,808		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/07/2018	11/07/2038		29,128,500	USD 4.53% / (GBP 2.97%)			479,858	4,486,943		4,486,943	(2,486,368)				561,489		B023
Currency Swap	GROSVENOR LTD G4133@AE3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		1,158,300	USD 4.245% / (GBP 2.75%)			18,071	71,264		71,264	(94,814)				12,764		B023
Currency Swap	GROSVENOR LTD G4133@AE3	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 G4133@AE3	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 G4133@AF0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2033		5,920,200	USD 4.468% / (GBP 2.95%)			94,006	608,681		608,681	(535,028)				92,950		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/24/2018	01/24/2049		6,461,500	USD 5.028% / (GBP 3.21%)			118,163	1,711,196		1,711,196	(635,975)				161,812		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	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		2,852,800	USD 4.615% / (AUD 4.72%)			7,384	334,296		334,296	(137,290)				55,901		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	BRISBANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2029		633,420	USD 3.666% / (AUD 3.48%)			1,718	35,268		35,268	(18,100)				7,487		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2029		7,601,040	USD 3.666% / (AUD 3.48%)			20,621	423,218		423,218	(217,195)				89,849		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2029		2,392,920	USD 3.666% / (AUD 3.48%)			6,492	133,235		133,235	(68,376)				28,286		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2029		633,420	USD 3.666% / (AUD 3.48%)			1,718	35,268		35,268	(18,100)				7,487		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		563,040	USD 3.771% / (AUD 3.66%)			1,130	40,015		40,015	(20,589)				7,755		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		2,181,780	USD 3.771% / (AUD 3.66%)			4,379	155,059		155,059	(79,783)				30,052		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		563,040	USD 3.771% / (AUD 3.66%)			1,130	40,015		40,015	(20,589)				7,755		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/01/2019	08/01/2031		6,967,620	USD 3.771% / (AUD 3.66%)			13,985	495,188		495,188	(254,790)				95,973		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/16/2019	06/06/2027		3,356,400	USD 3.647% / (EUR 1.18%)			84,294	142,119		142,119	(199,700)				31,094		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/16/2019	06/06/2027		5,594,000	USD 3.647% / (EUR 1.18%)			140,490	236,865		236,865	(332,833)				51,823		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/16/2019	06/06/2027		3,915,800	USD 3.647% / (EUR 1.18%)			98,343	165,806		165,806	(232,983)				36,276		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	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	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		5,005,800	USD 3.197% / (EUR 1.07%)			107,399	111,253		111,253	(266,926)				42,228		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		22,804,200	USD 3.197% / (EUR 1.07%)			489,263	506,818		506,818	(1,215,997)				192,374		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		1,668,600	USD 3.197% / (EUR 1.07%)			35,800	37,084		37,084	(88,975)				14,076		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2028		1,737,500	USD 2.723% / (GBP 2.06%)			15,251	164,014		164,014	(113,985)				18,353		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2028		1,042,500	USD 2.723% / (GBP 2.06%)			9,151	98,409		98,409	(68,391)				11,012		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2028		1,737,500	USD 2.723% / (GBP 2.06%)			15,251	164,014		164,014	(113,985)				18,353		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2028		4,170,000	USD 2.723% / (GBP 2.06%)			36,602	393,634		393,634	(273,564)				44,047		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/17/2021	06/16/2028		1,042,500	USD 2.723% / (GBP 2.06%)			9,151	98,409		98,409	(68,391)				11,012		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		3,655,800	USD 3.552% / (EUR 1.84%)			69,871	574,075		574,075	(298,089)				76,493		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041		4,874,400	USD 3.552% / (EUR 1.84%)			93,161	765,433		765,433	(397,452)				101,991		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#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		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		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		4,874,400	USD 3.299% / (EUR 1.56%)			92,999	681,470		681,470	(362,973)				104,863		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		1,218,600	USD 3.299% / (EUR 1.56%)			23,250	170,368		170,368	(90,743)				26,216		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		4,842,250	USD 2.773% / (GBP 2.02%)			46,214	544,607		544,607	(336,572)				86,417		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		6,225,750	USD 2.773% / (GBP 2.02%)			59,417	700,209		700,209	(432,735)				111,107		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AD8	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	09/23/2036		2,767,000	USD 2.773% / (GBP 2.02%)			26,408	311,204		311,204	(192,327)				49,381		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		5,534,000	USD 2.911% / (GBP 2.1%)			54,658	670,332		670,332	(384,602)				101,692		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		6,225,750	USD 2.911% / (GBP 2.1%)			61,491	754,123		754,123	(432,677)				114,403		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AE6	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/30/2021	06/30/2037		3,458,750	USD 2.911% / (GBP 2.1%)			34,161	418,957		418,957	(240,376)				63,557		B023

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/30/2022	06/30/2032		1,185,750	USD 3.905% / (GBP 3.18%)			10,039	67,527		67,527	(99,566)				17,289		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		6,719,250	USD 3.905% / (GBP 3.18%)			56,888	382,653		382,653	(564,208)				97,973		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		1,185,750	USD 3.905% / (GBP 3.18%)			10,039	67,527		67,527	(99,566)				17,289		B023
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/15/2022	06/28/2029		13,018,750	USD 4.812% / (EUR 3.3%)			172,460	(861,265)		(861,265)	(930,001)				152,601		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	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	06/15/2022	06/28/2029		28,641,250	USD 4.812% / (EUR 3.3%)			379,412	(1,894,782)		(1,894,782)	(2,046,002)				335,723		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		1,785,000	USD 2.935% / (EUR 1.66%)			25,580	108,332		108,332	(129,431)				26,706		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		2,380,000	USD 2.935% / (EUR 1.66%)			34,107	144,443		144,443	(172,574)				35,608		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		1,785,000	USD 2.935% / (EUR 1.66%)			25,580	108,332		108,332	(129,431)				26,706		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		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		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		1,399,900	USD 2.94% / (GBP 2.34%)			12,011	140,911		140,911	(100,534)				19,466		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		699,950	USD 2.94% / (GBP 2.34%)			6,005	70,455		70,455	(50,267)				9,733		B023
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	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	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		3,441,900	USD 5.125% / (GBP 5.01%)			38,359	666,239		666,239	(274,916)				63,676		B023

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	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	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		10,325,700	USD 5.125% / (GBP 5.01%)			115,076	1,998,718		1,998,718	(824,747)				191,028		B023
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	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		2,094,040	USD 4.92% / (GBP 4.41%)			28,677	478,646		478,646	(135,605)				23,476		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		3,382,680	USD 4.92% / (GBP 4.41%)			46,324	773,197		773,197	(219,055)				37,923		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		10,631,280	USD 4.92% / (GBP 4.41%)			145,590	2,430,048		2,430,048	(688,457)				119,187		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		9,342,640	USD 4.92% / (GBP 4.41%)			130,251	2,135,496		2,135,496	(605,008)				104,740		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		10,953,440	USD 5.265% / (GBP 4.68%)			164,904	2,760,269		2,760,269	(845,772)				173,450		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		7,248,600	USD 5.265% / (GBP 4.68%)			109,127	1,826,648		1,826,648	(559,702)				114,783		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		48,162,920	USD 5.265% / (GBP 4.68%)			737,719	12,137,064		12,137,064	(3,718,910)				762,669		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		4,252,000	USD 3.586% / (EUR 1.53%)			85,913	(139,895)		(139,895)	(188,525)				24,708		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/12/2024		35,525,500	USD 3.8475% / (EUR 2.186%)			626,013	967,353		967,353	(1,188,378)				165,536		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/12/2024		3,178,000	USD 3.8475% / (EUR 2.186%)			56,001	86,536		86,536	(106,309)				14,808		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/12/2024		681,000	USD 3.8475% / (EUR 2.186%)			12,000	18,544		18,544	(22,780)				3,173		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/12/2024		1,248,500	USD 3.8475% / (EUR 2.186%)			22,000	33,996		33,996	(41,764)				5,818		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/03/2030		7,824,420	USD 4.083% / (GBP 3.54%)			92,558	1,438,131		1,438,131	(541,450)				102,367		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/03/2030		1,534,200	USD 4.083% / (GBP 3.54%)			18,149	281,986		281,986	(106,167)				20,072		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/03/2030		3,068,400	USD 4.083% / (GBP 3.54%)			36,297	563,973		563,973	(212,333)				40,144		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/03/2030		86,222,040	USD 4.083% / (GBP 3.54%)			1,019,949	15,847,638		15,847,638	(5,966,562)				1,128,041		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		41,008,400	USD 3.433% / (GBP 2.36%)			489,930	2,818,774		2,818,774	(3,284,207)				672,468		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		42,575,600	USD 3.433% / (GBP 2.36%)			508,654	2,926,498		2,926,498	(3,409,718)				698,167		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		22,985,600	USD 3.433% / (GBP 2.36%)			274,611	1,579,950		1,579,950	(1,840,829)				376,925		B023

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Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	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	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		787,290	USD 3.0675% / (EUR 1.12%)			15,655	21,599		21,599	(39,731)				6,506		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		3,036,690	USD 3.0675% / (EUR 1.12%)			60,384	83,312		83,312	(153,246)				25,094		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		2,361,870	USD 3.195% / (EUR 1.31%)			45,653	81,789		81,789	(145,286)				25,695		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		8,885,130	USD 3.195% / (EUR 1.31%)			171,743	307,684		307,684	(546,550)				96,663		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		5,994,300	USD 4.15375% / (AUD 4.44%)			8,746	674,662		674,662	(106,029)				63,936		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		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		7,685,000	USD 4.15375% / (AUD 4.44%)			11,212	864,951		864,951	(135,934)				81,969		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		4,278,660	USD 4.287% / (AUD 4.42%)			15,421	350,182		350,182	(90,076)				46,656		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		6,196,680	USD 4.287% / (AUD 4.42%)			22,333	507,160		507,160	(130,455)				67,571		B023
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/28/2018	08/28/2048		2,615,600	USD 4.1645% / (GBP 2.66%)			41,928	583,030		583,030	(230,248)				64,966		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		5,871,150	USD 4.3325% / (GBP 2.79%)			90,364	965,609		965,609	(485,021)				115,783		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G23160AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		4,041,160	USD 4.625% / (GBP 2.94%)			73,780	1,147,766		1,147,766	(412,140)				110,409		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		12,834,000	USD 4.316% / (GBP 2.89%)			191,720	1,227,494		1,227,494	(1,146,559)				205,163		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		29,518,200	USD 4.316% / (GBP 2.89%)			440,956	2,823,235		2,823,235	(2,637,086)				471,874		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		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		26,951,400	USD 4.494% / (GBP 2.99%)			424,267	3,816,250		3,816,250	(2,312,537)				525,805		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	ISPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/30/2019	08/28/2031		2,279,970	USD 3.65% / (AUD 3.57%)			5,501	118,214		118,214	(84,879)				31,557		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/30/2019	08/28/2031		2,556,330	USD 3.65% / (AUD 3.57%)			6,168	132,543		132,543	(95,167)				35,382		B023

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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		3,661,770	USD 3.65% / (AUD 3.57%)			8,836	189,858		189,858	(136,320)				50,683		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		6,188,805	USD 2.965% / (JPY 0.28%)			170,425	1,134,574		1,134,574	349,142				73,531		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		13,855,533	USD 2.965% / (JPY 0.28%)			381,549	2,540,091		2,540,091	781,661				164,621		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		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	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		24,342,950	USD 3.1571% / (GBP 2.27%)			224,850	1,147,636		1,147,636	(1,990,899)				402,070		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		13,509,700	USD 3.1571% / (GBP 2.27%)			124,786	636,908		636,908	(1,104,897)				223,138		B023
Currency Swap	VIVID HOUSING LTD G9385#AC9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	02/27/2045		6,946,560	USD 3.592% / (GBP 2.54%)			77,283	807,955		807,955	(565,995)				159,829		B023
Currency Swap	VIVID HOUSING LTD G9385#AF2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	11/27/2045		19,038,720	USD 3.712% / (GBP 2.64%)			216,690	2,335,185		2,335,185	(1,593,530)				445,718		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AT8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/15/2022	11/28/2032		714,300	USD 5.878% / (GBP 7.36586%)			(9,565)	(59,007)		(59,007)	(47,983)				10,665		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AT8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/15/2022	11/28/2032		2,976,250	USD 5.878% / (GBP 7.36586%)			(39,855)	(245,864)		(245,864)	(199,930)				44,439		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AT8	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/15/2022	11/28/2032		952,400	USD 5.878% / (GBP 7.36586%)			(12,753)	(78,677)		(78,677)	(63,978)				14,221		B023
Currency Swap	BLUECO 22 LTD G1339#AA7	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/16/2023	07/13/2027		14,902,125	USD % / (GBP 5.20037%)			339,055	(728,873)		(728,873)	(728,873)				140,077		B023
Currency Swap	BLUECO 22 LTD G1339#AA7	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/16/2023	07/13/2027		21,288,750	USD % / (GBP 5.20037%)			484,364	(1,041,247)		(1,041,247)	(1,041,247)				200,110		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		3,336,670	USD 3.175% / (JPY 0.79%)			84,018	397,619		397,619	247,473				19,663		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		10,010,010	USD 3.175% / (JPY 0.79%)			252,055	1,192,858		1,192,858	742,420				58,988		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		5,839,173	USD 3.175% / (JPY 0.79%)			147,032	695,834		695,834	433,078				34,410		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		834,168	USD 3.175% / (JPY 0.79%)			21,005	99,405		99,405	61,868				4,916		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		26,109,900	USD 3.997% / (GBP 2.86%)			328,013	1,925,604		1,925,604	(2,266,233)				386,186		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		25,070,700	USD 3.997% / (GBP 2.86%)			314,958	1,848,963		1,848,963	(2,176,035)				370,815		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		5,424,300	USD 4.307% / (GBP 2.88%)			83,894	469,787		469,787	(434,972)				61,290		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		2,910,600	USD 4.307% / (GBP 2.88%)			45,016	252,081		252,081	(233,400)				32,887		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@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		561,250	USD 3.54% / (EUR 0.9%)			14,966	21,177		21,177	(29,909)				4,198		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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		898,000	USD 3.54% / (EUR 0.9%)			23,946	33,883		33,883	(47,855)				6,718		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		6,735,000	USD 3.54% / (EUR 0.9%)			179,597	254,120		254,120	(358,910)				50,382		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		4,265,500	USD 3.54% / (EUR 0.9%)			113,745	160,943		160,943	(227,310)				31,908		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		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		1,571,500	USD 3.515% / (EUR 0.9%)			41,011	63,872		63,872	(86,453)				12,576		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		11,674,000	USD 3.515% / (EUR 0.9%)			304,654	474,479		474,479	(642,225)				93,422		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		7,408,500	USD 3.515% / (EUR 0.9%)			193,338	301,112		301,112	(407,566)				59,287		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		2,283,840	USD 4.2075% / (AUD 4.35%)			4,868	251,697		251,697	(106,137)				45,011		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/09/2019	07/11/2039		14,559,480	USD 4.2075% / (AUD 4.35%)			31,033	1,604,565		1,604,565	(676,621)				286,945		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/09/2019	07/11/2039		21,482,370	USD 4.2075% / (AUD 4.35%)			45,788	2,367,520		2,367,520	(998,348)				423,385		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		3,661,770	USD 3.54% / (AUD 3.38%)			11,451	136,107		136,107	(107,371)				43,570		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		5,941,740	USD 3.54% / (AUD 3.38%)			18,580	220,854		220,854	(174,224)				70,698		B023
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029		4,076,310	USD 3.54% / (AUD 3.38%)			12,747	151,516		151,516	(119,526)				48,502		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	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		50,719,550	USD 3.788% / (GBP 3.37%)			520,441	8,644,515		8,644,515	(3,075,621)				518,193		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		11,773,600	USD 3.7175% / (GBP 3.28%)			111,145	1,646,658		1,646,658	(764,406)				129,084		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	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		16,188,700	USD 3.7175% / (GBP 3.28%)			152,824	2,264,155		2,264,155	(1,051,058)				177,490		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		6,158,900	USD 3.351% / (EUR 1.5%)			116,780	209,473		209,473	(410,109)				74,338		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		2,015,640	USD 3.351% / (EUR 1.5%)			38,219	68,555		68,555	(134,217)				24,329		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		9,768,000	USD 3.346% / (GBP 2.59%)			65,892	(224,905)		(224,905)	(784,160)				108,127		B023
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

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		5,509,500	USD 3.3226% / (EUR 1.53%)			100,149	60,728		60,728	(347,862)				60,594		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	GREAT PORTLAND ESTATES PLC G2685@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024		2,493,000	USD 3.645% / (GBP 2.15%)			37,043	(42,579)		(42,579)	(163,158)				7,802		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024		2,493,000	USD 3.645% / (GBP 2.15%)			37,043	(42,579)		(42,579)	(163,158)				7,802		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024		3,739,500	USD 3.645% / (GBP 2.15%)			55,564	(63,869)		(63,869)	(244,738)				11,703		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	05/22/2024		5,609,250	USD 3.645% / (GBP 2.15%)			83,347	(95,803)		(95,803)	(367,106)				17,555		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	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		2,798,250	USD 3.74625% / (EUR 1.77%)			56,527	77,924		77,924	(160,413)				26,657		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		10,913,175	USD 3.74625% / (EUR 1.77%)			220,457	303,902		303,902	(625,609)				103,964		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		11,472,825	USD 3.74625% / (EUR 1.77%)			231,762	319,487		319,487	(657,692)				109,295		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		1,527,086	USD 3.7325% / (CAD 3.68%)			5,379	46,112		46,112	(59,803)				19,935		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		642,983	USD 3.7325% / (CAD 3.68%)			2,265	19,416		19,416	(25,180)				8,394		B023
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		2,652,307	USD 3.7325% / (CAD 3.68%)			9,342	80,090		80,090	(103,869)				34,624		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		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		3,054,171	USD 3.7325% / (CAD 3.68%)			10,757	92,225		92,225	(119,607)				39,870		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		5,686,000	USD 3.825% / (GBP 2.45%)			95,519	814,208		814,208	(400,805)				59,038		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		2,843,000	USD 3.825% / (GBP 2.45%)			47,760	407,104		407,104	(200,402)				29,519		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		10,661,250	USD 3.825% / (GBP 2.45%)			179,098	1,526,640		1,526,640	(751,509)				110,697		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		710,750	USD 3.825% / (GBP 2.45%)			11,940	101,776		101,776	(50,101)				7,380		B023

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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	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		12,793,500	USD 3.825% / (GBP 2.45%)			214,918	1,831,968		1,831,968	(901,811)				132,836		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		5,686,000	USD 3.92875% / (GBP 2.55%)			96,440	889,411		889,411	(427,129)				70,946		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		2,843,000	USD 3.92875% / (GBP 2.55%)			48,220	444,705		444,705	(213,565)				35,473		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		10,661,250	USD 3.92875% / (GBP 2.55%)			180,825	1,667,645		1,667,645	(800,867)				133,024		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		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		12,793,500	USD 3.92875% / (GBP 2.55%)			216,990	2,001,174		2,001,174	(961,041)				159,629		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AH2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		1,403,100	USD 4.2125% / (GBP 2.79%)			24,181	210,562		210,562	(109,405)				17,793		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		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		2,104,650	USD 4.2125% / (GBP 2.79%)			36,271	315,843		315,843	(164,108)				26,690		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		3,253,580	USD 4.09% / (GBP 2.61%)			56,388	675,925		675,925	(249,364)				57,513		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		4,385,260	USD 4.09% / (GBP 2.61%)			76,001	911,029		911,029	(336,099)				77,517		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		424,380	USD 4.09% / (GBP 2.61%)			7,355	88,164		88,164	(32,526)				7,502		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		4,211,520	USD 4.195% / (GBP 2.74%)			68,023	401,180		401,180	(353,694)				54,690		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		6,054,060	USD 4.195% / (GBP 2.74%)			97,782	576,696		576,696	(508,435)				78,617		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		4,343,130	USD 4.195% / (GBP 2.74%)			70,148	413,716		413,716	(364,746)				56,399		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		6,185,670	USD 4.195% / (GBP 2.74%)			99,908	589,233		589,233	(519,487)				80,326		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AB2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		3,306,750	USD 4.4% / (GBP 2.97%)			50,284	334,336		334,336	(280,828)				43,847		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%)			9,923	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%)			79,383	534,938		534,938	(449,325)				70,155		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		13,680,000	USD 4.193% / (EUR 1.61%)			357,788	1,106,238		1,106,238	(931,903)				154,033		B023

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Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		5,130,000	USD 4.193% / (EUR 1.61%)			134,171	414,839		414,839	(349,464)				57,762		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		9,316,260	USD 4.5% / (GBP 2.87%)			149,166	570,296		570,296	(788,769)				105,096		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		3,318,120	USD 4.5% / (GBP 2.87%)			53,128	203,119		203,119	(280,931)				37,432		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	01/09/2034		2,570,000	USD 4.5575% / (GBP 3.01%)			39,786	270,680		270,680	(233,683)				40,702		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	01/09/2034		963,750	USD 4.5575% / (GBP 3.01%)			14,920	101,505		101,505	(87,631)				15,263		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		11,886,250	USD 4.65% / (GBP 3.11%)			183,120	1,336,163		1,336,163	(1,080,211)				196,028		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		3,533,750	USD 4.65% / (GBP 3.11%)			54,441	397,238		397,238	(321,144)				58,279		B023
Currency Swap	SONEPAR SA F8568@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2019	06/14/2029		2,261,200	USD 3.897% / (EUR 1.5%)			55,292	154,159		154,159	(155,097)				26,412		B023
Currency Swap	SONEPAR SA F8568@AF6	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2019	06/14/2029		7,914,200	USD 3.897% / (EUR 1.5%)			193,524	539,558		539,558	(542,838)				92,443		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		3,201,000	USD 3.6225% / (GBP 2.46%)			38,770	109,389		109,389	(237,612)				29,654		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		4,801,500	USD 3.6225% / (GBP 2.46%)			58,154	164,084		164,084	(356,418)				44,481		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B@5	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		3,201,000	USD 3.6225% / (GBP 2.46%)			38,770	109,389		109,389	(237,612)				29,654		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	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		2,232,000	USD 3.771% / (EUR 1.64%)			48,548	174,138		174,138	(192,884)				36,051		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		669,600	USD 3.771% / (EUR 1.64%)			14,564	52,241		52,241	(57,865)				10,815		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV 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		5,245,200	USD 4.126% / (EUR 2.14%)			107,145	488,949		488,949	(488,481)				105,397		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		1,562,400	USD 4.126% / (EUR 2.14%)			31,916	145,644		145,644	(145,505)				31,395		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		223,200	USD 4.126% / (EUR 2.14%)			4,559	20,806		20,806	(20,786)				4,485		B023
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AB5	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		2,190,300	USD 4.77% / (GBP 4.61%)			23,648	411,528		411,528	(164,415)				32,279		B023
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AB5	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

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Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AB5	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		6,883,800	USD 4.77% / (GBP 4.61%)			74,322	1,293,374		1,293,374	(516,731)				101,450		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/04/2014	02/03/2027		24,288,500	USD 4.0025% / (GBP 3.434%)			296,346	4,772,901		4,772,901	(1,379,831)				213,680		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/04/2014	02/03/2027		12,536,000	USD 4.0025% / (GBP 3.434%)			152,953	2,463,433		2,463,433	(712,171)				110,286		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/04/2014	02/03/2027		49,360,500	USD 4.0025% / (GBP 3.434%)			602,252	9,699,767		9,699,767	(2,804,173)				434,252		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/24/2013	03/26/2026		13,403,220	USD 4.4675% / (GBP 3.97%)			170,135	2,415,437		2,415,437	(744,815)				100,202		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/24/2013	03/26/2026		13,403,220	USD 4.4675% / (GBP 3.97%)			170,135	2,415,437		2,415,437	(744,815)				100,202		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/24/2013	03/26/2026		75,335,340	USD 4.4675% / (GBP 3.97%)			956,273	13,576,422		13,576,422	(4,186,373)				563,206		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/25/2013	09/12/2026		2,313,000	USD 4.22875% / (GBP 3.75%)			27,333	419,209		419,209	(130,819)				19,008		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/25/2013	09/12/2026		2,313,000	USD 4.22875% / (GBP 3.75%)			27,333	419,209		419,209	(130,819)				19,008		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/25/2013	09/12/2026		13,107,000	USD 4.22875% / (GBP 3.75%)			154,886	2,375,517		2,375,517	(741,306)				107,712		B023
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/10/2013	12/05/2033		3,188,000	USD 4.705% / (GBP 4.1%)			46,979	748,420		748,420	(237,133)				50,248		B023
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/10/2013	12/05/2033		3,188,000	USD 4.705% / (GBP 4.1%)			46,979	748,420		748,420	(237,133)				50,248		B023
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/10/2013	12/05/2033		14,346,000	USD 4.705% / (GBP 4.1%)			211,407	3,367,888		3,367,888	(1,067,100)				226,114		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		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		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		8,182,800	USD 4.3225% / (EUR 2.75%)			174,022	1,546,232		1,546,232	(228,488)				38,844		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/09/2014	11/24/2024		9,546,600	USD 4.3225% / (EUR 2.75%)			203,025	1,803,937		1,803,937	(266,569)				45,318		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	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		18,312,780	USD 3.996% / (GBP 3.54%)			234,774	4,088,166		4,088,166	(1,140,730)				221,191		B023

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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	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	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		21,553,980	USD 3.996% / (GBP 3.54%)			276,327	4,811,735		4,811,735	(1,342,630)				260,340		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		31,439,640	USD 3.996% / (GBP 3.54%)			403,063	7,018,621		7,018,621	(1,958,422)				379,744		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		486,180	USD 3.996% / (GBP 3.54%)			6,233	108,535		108,535	(30,285)				5,872		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027		807,668	USD 3.863% / (AUD 4.876%)			(3,276)	65,043		65,043	(9,097)				7,545		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027		2,692,228	USD 3.863% / (AUD 4.876%)			(10,921)	216,809		216,809	(30,323)				25,149		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027		4,092,187	USD 3.863% / (AUD 4.876%)			(16,600)	329,550		329,550	(46,090)				38,226		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027		269,223	USD 3.863% / (AUD 4.876%)			(1,092)	21,681		21,681	(3,032)				2,515		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	03/16/2018	09/27/2033		3,684,300	USD 4.17% / (EUR 1.96%)			90,460	535,975		535,975	(248,390)				57,515		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		6,140,500	USD 4.17% / (EUR 1.96%)			150,766	893,292		893,292	(413,983)				95,858		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	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		5,659,720	USD 4.435% / (GBP 2.92%)			90,827	344,210		344,210	(465,237)				61,466		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		11,319,440	USD 4.435% / (GBP 2.92%)			181,653	688,421		688,421	(930,474)				122,932		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		2,829,860	USD 4.4325% / (GBP 2.92%)			45,343	171,802		171,802	(232,563)				30,733		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	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	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02RNE8IBXP4R0TD8PU41	11/28/2018	12/13/2027		10,154,700	USD 4.375% / (EUR 1.71%)			277,791	633,156		633,156	(652,818)				100,954		B023

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		3,951,000	USD 4.67% / (GBP 3.22%)			64,192	716,664		716,664	(340,953)				85,481		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		5,926,500	USD 4.67% / (GBP 3.22%)			96,288	1,074,997		1,074,997	(511,429)				128,221		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		22,389,000	USD 4.67% / (GBP 3.22%)			363,755	4,061,098		4,061,098	(1,932,065)				484,391		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		1,317,000	USD 4.67% / (GBP 3.22%)			21,397	238,888		238,888	(113,651)				28,494		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	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 .. O2RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		495,810	USD 4.205% / (AUD 4.19%)			1,543	40,204		40,204	(20,370)				7,322		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		2,337,390	USD 4.205% / (AUD 4.19%)			7,274	189,534		189,534	(96,030)				34,518		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	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	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		3,683,160	USD 4.205% / (AUD 4.19%)			11,462	298,659		298,659	(151,320)				54,391		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AC0	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		6,963,000	USD 4.0225% / (GBP 2.71%)			88,956	753,577		753,577	(579,679)				137,049		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AC0	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	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
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AC0	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		633,000	USD 4.0225% / (GBP 2.71%)			8,087	68,507		68,507	(52,698)				12,459		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		7,451,700	USD 3.7225% / (GBP 2.54%)			82,421	264,140		264,140	(620,484)				91,639		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		8,209,500	USD 3.7225% / (GBP 2.54%)			90,803	291,002		291,002	(683,584)				100,958		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	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 .. O2RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		11,998,500	USD 3.7225% / (GBP 2.54%)			132,712	425,310		425,310	(999,084)				147,554		B023
Currency Swap	BRUKER CORPORATION 116794B@6	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/25/2019	12/11/2029		2,805,611	USD 3.358% / (CHF 1.01%)			62,414	(608,897)		(608,897)	(433,231)				34,220		B023
Currency Swap	BRUKER CORPORATION 116794B@6	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/25/2019	12/11/2029		44,288,577	USD 3.358% / (CHF 1.01%)			985,253	(9,611,871)		(9,611,871)	(6,838,862)				540,188		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		3,861,000	USD 2.778% / (EUR 1.37%)			57,076	208,695		208,695	(251,372)				51,405		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		4,797,000	USD 2.778% / (EUR 1.37%)			70,913	259,288		259,288	(312,311)				63,867		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		3,861,000	USD 2.778% / (EUR 1.37%)			57,076	208,695		208,695	(251,372)				51,405		B023
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		6,201,000	USD 2.778% / (EUR 1.37%)			91,668	335,177		335,177	(403,719)				82,560		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		5,084,750	USD 4.666% / (EUR 2.94%)			100,804	585,640		585,640	(477,594)				104,673		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		7,095,000	USD 4.666% / (EUR 2.94%)			140,657	817,172		817,172	(666,411)				146,055		B023

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	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 .. O2RNE8IBXP4R0TD8PU41	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 .. O2RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		16,669,200	USD 3.6735% / (GBP 2.664%)			214,826	2,750,774		2,750,774	(1,233,131)				352,151		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	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	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	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 .. O2RNE8IBXP4R0TD8PU41	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 .. O2RNE8IBXP4R0TD8PU41	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 .. O2RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		1,795,050	USD 2.946% / (EUR 1.33%)			31,265	160,285		160,285	(120,044)				24,961		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	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 .. O2RNE8IBXP4R0TD8PU41	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 .. O2RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		1,308,922	USD 3.6675% / (EUR 2.07%)			23,313	103,319		103,319	(92,020)				18,227		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		3,272,306	USD 3.6675% / (EUR 2.07%)			58,283	258,298		258,298	(230,050)				45,567		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		3,272,306	USD 3.6675% / (EUR 2.07%)			58,283	258,298		258,298	(230,050)				45,567		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		3,272,306	USD 3.6675% / (EUR 2.07%)			58,283	258,298		258,298	(230,050)				45,567		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		1,308,922	USD 3.6675% / (EUR 2.07%)			23,313	103,319		103,319	(92,020)				18,227		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		1,308,922	USD 3.6675% / (EUR 2.07%)			23,313	103,319		103,319	(92,020)				18,227		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		344,125	USD 3.6965% / (GBP 2.97%)			3,248	33,882		33,882	(27,532)				5,152		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	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 .. O2RNE8IBXP4R0TD8PU41	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#AG3	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		344,125	USD 3.6965% / (GBP 2.97%)			3,248	33,882		33,882	(27,532)				5,152		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034		344,125	USD 3.7975% / (GBP 3%)			3,500	38,470		38,470	(27,384)				5,698		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	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
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034		344,125	USD 3.7975% / (GBP 3%)			3,500	38,470		38,470	(27,384)				5,698		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		41,073,621	USD 3.7225% / (GBP 2.9%)			429,527	4,119,706		4,119,706	(3,229,312)				901,289		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		34,581,339	USD 3.7225% / (GBP 2.9%)			361,634	3,468,527		3,468,527	(2,718,872)				758,827		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		324,300	USD 4.223% / (EUR 2.6%)			5,194	(3,400)		(3,400)	(26,991)				4,696		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		5,513,100	USD 4.223% / (EUR 2.6%)			88,295	(57,807)		(57,807)	(458,854)				79,827		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	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		20,322,800	USD 4.223% / (EUR 2.6%)			325,480	(213,091)		(213,091)	(1,691,464)				294,265		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	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		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		976,900	USD 5.575% / (EUR 4.17%)			9,213	(151,420)		(151,420)	(76,357)				11,747		B023
Currency Swap	ESPUG FINANCE LIMITED G3122@AJ7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2033		9,086,250	USD 6.895% / (GBP 6.67%)			18,753	(789,040)		(789,040)	(789,040)				142,282		B023
Currency Swap	ESPUG FINANCE LIMITED G3122@AJ7	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2033		605,750	USD 6.895% / (GBP 6.67%)			1,250	(52,603)		(52,603)	(52,603)				9,485		B023
Currency Swap	ESPUG FINANCE LIMITED G3122@AK4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2043		3,028,750	USD 7.273% / (GBP 6.91%)			7,011	(298,010)		(298,010)	(298,010)				67,409		B023
Currency Swap	ESPUG FINANCE LIMITED G3122@AK4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2043		1,211,500	USD 7.273% / (GBP 6.91%)			2,804	(119,204)		(119,204)	(119,204)				26,964		B023
Currency Swap	ESPUG FINANCE LIMITED G3122@AK4	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2043		1,211,500	USD 7.273% / (GBP 6.91%)			2,804	(119,204)		(119,204)	(119,204)				26,964		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AC3	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	03/16/2023	03/30/2028		21,176,000	USD 5.45% / (EUR 4.49%)			796,717	(1,542,968)		(1,542,968)	(1,542,968)				218,260		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AD1	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	03/16/2023	06/01/2030		6,882,200	USD 5.6375% / (EUR 4.75%)			123,906	(623,871)		(623,871)	(623,871)				87,203		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AD1	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	03/16/2023	06/01/2030		14,293,800	USD 5.6375% / (EUR 4.75%)			257,342	(1,295,731)		(1,295,731)	(1,295,731)				181,113		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/12/2023	07/11/2034		5,753,740	USD 6.624% / (GBP 6.32%)				(142,089)		(142,089)	(142,089)				93,373		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/12/2023	07/11/2034		489,680	USD 6.624% / (GBP 6.32%)				(12,093)		(12,093)	(12,093)				7,947		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		1,075,600	USD 3.662% / (EUR 1.27%)			25,478	(25,410)		(25,410)	(41,958)				3,135		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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		2,151,200	USD 3.662% / (EUR 1.27%)			50,955	(50,820)		(50,820)	(83,916)				6,269		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		3,917,550	USD 3.875% / (EUR 2%)			75,395	129,420		129,420	(263,036)				46,489		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		15,390,375	USD 3.875% / (EUR 2%)			296,195	508,437		508,437	(1,033,357)				182,635		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		16,509,675	USD 3.875% / (EUR 2%)			317,736	545,414		545,414	(1,108,510)				195,918		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AU3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/30/2017	01/31/2024		24,948,000	USD 3.586% / (EUR 1.16%)			624,242	1,768,802		1,768,802	(847,064)				36,353		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AU3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/30/2017	01/31/2024		1,188,000	USD 3.586% / (EUR 1.16%)			29,726	84,229		84,229	(40,336)				1,731		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		4,629,450	USD 4.282% / (GBP 2.84%)			70,438	401,713		401,713	(370,228)				51,929		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		2,645,400	USD 4.282% / (GBP 2.84%)			40,250	229,550		229,550	(211,559)				29,674		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		34,549,200	USD 4.597% / (GBP 2.98%)			572,957	2,498,920		2,498,920	(3,021,243)				428,992		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		9,916,900	USD 4.597% / (GBP 2.98%)			164,460	717,282		717,282	(867,209)				123,137		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		4,260,600	USD 2.07% / (EUR 0.79%)			56,961	235,648		235,648	(210,812)				43,630		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		2,485,350	USD 2.07% / (EUR 0.79%)			33,227	137,461		137,461	(122,974)				25,451		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		3,905,550	USD 2.07% / (EUR 0.79%)			52,214	216,011		216,011	(193,244)				39,994		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		1,538,550	USD 2.07% / (EUR 0.79%)			20,569	85,095		85,095	(76,127)				15,755		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		344,125	USD 3.515% / (GBP 2.84%)			3,038	31,456		31,456	(25,964)				4,541		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		2,064,750	USD 3.515% / (GBP 2.84%)			18,230	188,734		188,734	(155,785)				27,245		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		344,125	USD 3.515% / (GBP 2.84%)			3,038	31,456		31,456	(25,964)				4,541		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		2,667,960	USD 5.08% / (GBP 7.2864%)			(4,922)	668,924		668,924	(76,691)				31,281		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		2,667,960	USD 5.08% / (GBP 7.2864%)			(4,922)	668,924		668,924	(76,691)				31,281		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		4,819,541	USD 5.08% / (GBP 7.2864%)			(8,891)	1,208,378		1,208,378	(138,539)				56,507		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		5,680,173	USD 5.08% / (GBP 7.2864%)			(10,479)	1,372,056		1,372,056	(215,382)				66,598		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

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	BUUK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2015	09/24/2030		1,235,200	USD 4.393% / (GBP 3.72%)			17,340	245,260		245,260	(86,844)				16,030		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2015	09/24/2030		463,200	USD 4.393% / (GBP 3.72%)			6,502	91,973		91,973	(32,566)				6,011		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2015	09/24/2030		10,962,400	USD 4.393% / (GBP 3.72%)			153,892	2,176,686		2,176,686	(770,738)				142,268		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	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 G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		5,609,760	USD 3.373% / (GBP 2.93%)			47,110	660,414		660,414	(317,636)				42,753		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	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 G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		5,753,600	USD 3.373% / (GBP 2.93%)			48,318	677,348		677,348	(325,780)				43,849		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		11,773,600	USD 3.825% / (GBP 3.33%)			118,824	1,693,445		1,693,445	(848,792)				161,819		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		11,773,600	USD 3.825% / (GBP 3.33%)			118,824	1,693,445		1,693,445	(848,792)				161,819		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		5,886,800	USD 3.825% / (GBP 3.33%)			59,412	846,722		846,722	(424,396)				80,910		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		2,524,025	USD 3.303% / (GBP 2.8%)			20,775	306,518		306,518	(144,644)				19,916		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		3,605,750	USD 3.303% / (GBP 2.8%)			29,678	437,883		437,883	(206,634)				28,451		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		3,910,900	USD 3.274% / (EUR 1.43%)			72,829	68,619		68,619	(190,747)				30,859		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		5,587,000	USD 3.274% / (EUR 1.43%)			104,042	98,027		98,027	(272,496)				44,084		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		27,025,800	USD 3.346% / (GBP 2.78%)			255,210	3,600,615		3,600,615	(1,913,823)				374,333		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		17,436,000	USD 3.346% / (GBP 2.78%)			164,652	2,322,977		2,322,977	(1,234,725)				241,505		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		12,205,200	USD 3.346% / (GBP 2.78%)			115,256	1,626,084		1,626,084	(864,307)				169,054		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	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2016	10/27/2024		1,903,660	USD 3.01% / (EUR 0.98%)			39,205	32,550		32,550	(69,362)				8,644		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

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	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		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		6,282,100	USD 3.2636% / (EUR 1.17%)			133,217	224,414		224,414	(214,550)				23,309		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2024		5,139,900	USD 3.2636% / (EUR 1.17%)			108,996	183,612		183,612	(175,541)				19,071		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		1,791,750	USD 3.405% / (EUR 1.53%)			35,946	157,009		157,009	(98,407)				18,240		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		1,194,500	USD 3.405% / (EUR 1.53%)			23,964	104,673		104,673	(65,605)				12,160		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		5,972,500	USD 3.405% / (EUR 1.53%)			119,821	523,363		523,363	(328,025)				60,799		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q6568@AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		9,940,280	USD 4.204% / (AUD 4.36%)			43,660	1,075,108		1,075,108	(211,700)				110,647		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD Q6568@AH4	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 Q6568@AH4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		14,417,200	USD 4.204% / (AUD 4.36%)			63,323	1,559,317		1,559,317	(307,046)				160,481		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TH@2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/31/2018	11/01/2025		1,729,333	USD 4.2775% / (GBP 2.76%)			28,296	70,179		70,179	(121,773)				11,724		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TH@2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/31/2018	11/01/2025		1,297,000	USD 4.2775% / (GBP 2.76%)			21,222	52,634		52,634	(91,330)				8,793		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		26,220,000	USD 4.3005% / (EUR 1.83%)			658,672	2,500,485		2,500,485	(1,992,814)				348,618		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		9,120,000	USD 4.3005% / (EUR 1.83%)			229,103	869,734		869,734	(693,153)				121,259		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		65,899,400	USD 4.494% / (GBP 2.86%)			1,106,600	3,677,737		3,677,737	(5,381,902)				672,399		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		17,914,400	USD 4.494% / (GBP 2.86%)			300,823	999,773		999,773	(1,463,041)				182,788		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
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2019	05/07/2039		6,482,000	USD 4.503% / (GBP 3.01%)			102,780	978,795		978,795	(551,169)				127,016		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		779,130	USD 4.286% / (AUD 4.31%)			2,187	73,220		73,220	(34,662)				12,757		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		1,345,770	USD 4.286% / (AUD 4.31%)			3,778	126,471		126,471	(59,870)				22,035		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		5,028,930	USD 4.286% / (AUD 4.31%)			14,116	472,604		472,604	(223,725)				82,340		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		283,320	USD 4.286% / (AUD 4.31%)			795	26,626		26,626	(12,604)				4,639		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		1,785,000	USD 2.825% / (EUR 1.59%)			24,748	104,992		104,992	(111,910)				23,530		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		2,380,000	USD 2.825% / (EUR 1.59%)			32,997	139,990		139,990	(149,214)				31,373		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		1,785,000	USD 2.825% / (EUR 1.59%)			24,748	104,992		104,992	(111,910)				23,530		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#AH5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		1,737,500	USD 2.7% / (GBP 2.06%)			14,913	162,319		162,319	(113,032)				18,075		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		1,042,500	USD 2.7% / (GBP 2.06%)			8,948	97,391		97,391	(67,819)				10,845		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		1,737,500	USD 2.7% / (GBP 2.06%)			14,913	162,319		162,319	(113,032)				18,075		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		4,170,000	USD 2.7% / (GBP 2.06%)			35,791	389,566		389,566	(271,277)				43,380		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		1,042,500	USD 2.7% / (GBP 2.06%)			8,948	97,391		97,391	(67,819)				10,845		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		1,308,922	USD 3.345% / (EUR 1.89%)			21,239	85,402		85,402	(67,937)				18,227		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		3,272,306	USD 3.345% / (EUR 1.89%)			53,097	213,506		213,506	(169,842)				45,567		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		3,272,306	USD 3.345% / (EUR 1.89%)			53,097	213,506		213,506	(169,842)				45,567		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		3,272,306	USD 3.345% / (EUR 1.89%)			53,097	213,506		213,506	(169,842)				45,567		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		1,308,922	USD 3.345% / (EUR 1.89%)			21,239	85,402		85,402	(67,937)				18,227		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		1,308,922	USD 3.345% / (EUR 1.89%)			21,239	85,402		85,402	(67,937)				18,227		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		938,560	USD 2.295% / (EUR 0.89%)			13,764	49,594		49,594	(39,845)				7,623		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		2,229,080	USD 2.295% / (EUR 0.89%)			32,689	117,785		117,785	(94,632)				18,103		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		2,229,080	USD 2.295% / (EUR 0.89%)			32,689	117,785		117,785	(94,632)				18,103		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		2,229,080	USD 2.295% / (EUR 0.89%)			32,689	117,785		117,785	(94,632)				18,103		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		938,560	USD 2.295% / (EUR 0.89%)			13,764	49,594		49,594	(39,845)				7,623		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		1,662,480	USD 2.301% / (GBP 1.98%)			8,088	133,199		133,199	(94,740)				13,502		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		4,294,740	USD 2.301% / (GBP 1.98%)			20,895	344,096		344,096	(244,744)				34,880		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		4,294,740	USD 2.301% / (GBP 1.98%)			20,895	344,096		344,096	(244,744)				34,880		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		4,294,740	USD 2.301% / (GBP 1.98%)			20,895	344,096		344,096	(244,744)				34,880		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		1,662,480	USD 2.301% / (GBP 1.98%)			8,088	133,199		133,199	(94,740)				13,502		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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		2,073,300	USD 2.7865% / (GBP 2.04%)			19,203	225,717		225,717	(146,764)				35,804		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		4,146,600	USD 2.7865% / (GBP 2.04%)			38,406	451,435		451,435	(293,529)				71,608		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		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		582,250	USD 2.927% / (EUR 1.27%)			10,152	39,854		39,854	(40,635)				8,193		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		3,493,500	USD 2.927% / (EUR 1.27%)			60,911	239,124		239,124	(243,812)				49,160		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		582,250	USD 2.927% / (EUR 1.27%)			10,152	39,854		39,854	(40,635)				8,193		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		582,250	USD 2.927% / (EUR 1.27%)			10,152	39,854		39,854	(40,635)				8,193		B023
Currency Swap	CORBION NV N2319@AC9	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/05/2021	12/01/2026		11,525,000	USD 3.318% / (EUR 1.77%)			190,980	469,349		469,349	(547,761)				98,479		B023
Currency Swap	CORBION NV N2319@AC9	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/05/2021	12/01/2026		6,915,000	USD 3.318% / (EUR 1.77%)			114,588	281,609		281,609	(328,657)				59,087		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		3,123,400	USD 3.453% / (GBP 2.84%)			25,316	252,166		252,166	(260,940)				50,615		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		2,444,400	USD 3.453% / (GBP 2.84%)			19,813	197,347		197,347	(204,214)				39,612		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		543,200	USD 3.453% / (GBP 2.84%)			4,403	43,855		43,855	(45,381)				8,803		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		679,000	USD 3.453% / (GBP 2.84%)			6,040	54,819		54,819	(56,726)				11,003		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	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		2,805,000	USD 3.323% / (EUR 1.65%)			48,528	53,523		53,523	(145,076)				25,056		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		2,244,000	USD 3.323% / (EUR 1.65%)			38,822	42,818		42,818	(116,061)				20,045		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		561,000	USD 3.323% / (EUR 1.65%)			9,706	10,705		10,705	(29,015)				5,011		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		561,000	USD 3.323% / (EUR 1.65%)			9,706	10,705		10,705	(29,015)				5,011		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	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2029		3,927,000	USD 3.5% / (EUR 1.88%)			66,170	84,502		84,502	(247,083)				44,751		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2029		2,805,000	USD 3.5% / (EUR 1.88%)			47,264	60,359		60,359	(176,488)				31,965		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		561,000	USD 3.5% / (EUR 1.88%)			9,453	12,072		12,072	(35,298)				6,393		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		544,000	USD 4.032% / (EUR 2.29%)			9,180	(1,468)		(1,468)	(36,803)				7,947		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		5,984,000	USD 4.032% / (EUR 2.29%)			100,975	(16,150)		(16,150)	(404,837)				87,421		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		544,000	USD 4.032% / (EUR 2.29%)			9,180	(1,468)		(1,468)	(36,803)				7,947		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		21,488,000	USD 4.032% / (EUR 2.29%)			362,592	(57,994)		(57,994)	(1,453,735)				313,919		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		544,000	USD 4.032% / (EUR 2.29%)			9,180	(1,468)		(1,468)	(36,803)				7,947		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	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		12,984,000	USD 4.463% / (EUR 2.7%)			227,151	(1,012)		(1,012)	(1,094,427)				187,757		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	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		45,444,000	USD 4.463% / (EUR 2.7%)			795,028	(3,542)		(3,542)	(3,830,496)				657,148		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		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		1,601,700	USD 4.633% / (EUR 3.12%)			23,694	(56,830)		(56,830)	(137,530)				23,271		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		18,686,500	USD 4.633% / (EUR 3.12%)			276,426	(663,011)		(663,011)	(1,604,516)				271,499		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		322,680	USD 5.47% / (EUR 4.44%)			(1,898)	(24,252)		(24,252)	(24,252)				4,886		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		215,120	USD 5.47% / (EUR 4.44%)			(1,265)	(16,168)		(16,168)	(16,168)				3,257		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		322,680	USD 5.47% / (EUR 4.44%)			(1,898)	(24,252)		(24,252)	(24,252)				4,886		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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		322,680	USD 5.47% / (EUR 4.44%)			(1,898)	(24,252)		(24,252)	(24,252)				4,886		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		215,120	USD 5.47% / (EUR 4.44%)			(1,265)	(16,168)		(16,168)	(16,168)				3,257		B023
Currency Swap	BIFFA LTD G1101*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/27/2023	05/23/2028		7,212,000	USD 6.315% / (GBP 6.2%)			238,351	(541,188)		(541,188)	(541,188)				75,617		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	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#AN0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2030		218,360	USD 5.088% / (EUR 4.27%)			601	(12,307)		(12,307)	(12,307)				2,778		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/12/2023	07/11/2036		1,224,200	USD 6.718% / (GBP 6.39%)				(31,092)		(31,092)	(31,092)				21,673		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/12/2023	07/11/2036		14,323,140	USD 6.718% / (GBP 6.39%)				(363,775)		(363,775)	(363,775)				253,574		B023
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												53,109,484	381,422,141	XXX	381,422,141	(250,149,499)				50,441,373	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										11,197,010	6,902,149	(33,121,175)	711,068,546	XXX	711,068,546	(112,560,909)		(1,180,462)		127,932,799	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	05/19/2022	06/20/2027		50,000,000	1% / credit event	177,599		472,037	121,077		933,000			(34,908)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/23/2022	06/20/2027		50,000,000	1% / credit event	707,637		371,998	468,061		933,000			(134,946)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2022	12/20/2027		50,000,000	1% / credit event	(189,738)		543,203	(143,942)		921,450			36,259		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/06/2021	12/20/2026		50,000,000	1% / credit event	1,038,011		300,923	611,856		843,600			(206,022)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/19/2022	12/20/2026		50,000,000	1% / credit event	1,049,878		293,460	634,021		843,600			(213,485)		50,000,000		B0311
1189999999. Subtotal - Swaps - Replication - Credit Default										2,783,387	213,368	2,024,726	1,897,548	XXX	4,939,900			(559,996)		275,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										2,783,387	213,368	2,024,726	1,897,548	XXX	4,939,900			(559,996)		275,000,000	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate										11,197,010	6,902,149	(86,236,355)	329,646,405	XXX	330,477,517	137,588,590		(1,180,462)		77,625,652	XXX	XXX
1369999999. Total Swaps - Credit Default										2,783,387	213,368	2,024,726	1,897,548	XXX	4,939,900			(559,996)		275,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												64,344,217	400,914,884	XXX	392,055,364	(296,619,493)				72,114,588	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										13,980,397	7,115,517	(19,867,412)	732,458,836	XXX	727,472,781	(159,030,903)		(1,740,458)		424,740,240	XXX	XXX
Bond Forward	Fixed Income Security	NA	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/04/2023	04/07/2026		75,000,000	102.241333				(4,546,545)		(4,546,545)	(4,546,545)				564,807		B0311
Bond Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/18/2023	04/16/2026		150,000,000	100.303304				(6,469,517)		(6,469,517)	(6,469,517)				1,135,736		B0311
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2023	01/29/2024		637,926	1.47743 USD/(AUD)				(44,794)		(44,794)	(44,794)				899		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024		1,786,374	0.91378 USD/(EUR)				(7,629)		(7,629)	(7,629)				5,057		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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024		1,164,533	0.91378 USD/(EUR)				(4,973)		(4,973)	(4,973)				3,297		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024		5,831,426	0.91378 USD/(EUR)				(24,904)		(24,904)	(24,904)				16,508		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024		3,974,117	0.91378 USD/(EUR)				(16,972)		(16,972)	(16,972)				11,250		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024		480,244	0.91378 USD/(EUR)				(2,051)		(2,051)	(2,051)				1,360		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2023	04/26/2024		598,421	0.91378 USD/(EUR)				(2,556)		(2,556)	(2,556)				1,694		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/13/2023	01/26/2024		8,814,156	0.91378 USD/(EUR)				189,378		189,378	189,378				11,762		B023
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/13/2023	01/26/2024		7,910,140	0.91378 USD/(EUR)				169,954		169,954	169,954				10,556		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		613,881	0.91378 USD/(EUR)				(12,985)		(12,985)	(12,985)				1,738		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		399,692	0.91378 USD/(EUR)				(8,454)		(8,454)	(8,454)				1,131		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		2,003,559	0.91378 USD/(EUR)				(42,379)		(42,379)	(42,379)				5,672		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		1,365,773	0.91378 USD/(EUR)				(28,888)		(28,888)	(28,888)				3,866		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		166,538	0.91378 USD/(EUR)				(3,523)		(3,523)	(3,523)				471		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		209,249	0.91378 USD/(EUR)				(4,426)		(4,426)	(4,426)				592		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		2,700,256	0.79211 USD/(GBP)				(52,902)		(52,902)	(52,902)				7,644		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		1,758,306	0.79211 USD/(GBP)				(34,448)		(34,448)	(34,448)				4,977		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		8,812,460	0.79211 USD/(GBP)				(172,651)		(172,651)	(172,651)				24,947		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		6,007,545	0.79211 USD/(GBP)				(117,698)		(117,698)	(117,698)				17,006		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		732,628	0.79211 USD/(GBP)				(14,353)		(14,353)	(14,353)				2,074		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2023	04/26/2024		921,017	0.79211 USD/(GBP)				(18,044)		(18,044)	(18,044)				2,607		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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	11/15/2023	04/26/2024		54,722,060	0.91378 USD/(EUR)				(754,090)		(754,090)	(754,090)				154,910		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		21,013,392	0.91378 USD/(EUR)				457,645		457,645	457,645				28,042		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		54,373,707	0.91378 USD/(EUR)				1,184,190		1,184,190	1,184,190				72,560		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		443,101	0.91378 USD/(EUR)				9,650		9,650	9,650				591		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		289,372	0.91378 USD/(EUR)				6,302		6,302	6,302				386		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		1,446,861	0.91378 USD/(EUR)				31,511		31,511	31,511				1,931		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		985,674	0.91378 USD/(EUR)				21,467		21,467	21,467				1,315		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		117,557	0.91378 USD/(EUR)				2,560		2,560	2,560				157		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		144,686	0.91378 USD/(EUR)				3,151		3,151	3,151				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		1,125,652	0.79211 USD/(GBP)				13,829		13,829	13,829				1,502		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		733,223	0.79211 USD/(GBP)				9,008		9,008	9,008				978		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		3,686,768	0.79211 USD/(GBP)				45,294		45,294	45,294				4,920		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		2,509,480	0.79211 USD/(GBP)				30,830		30,830	30,830				3,349		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		299,485	0.79211 USD/(GBP)				3,679		3,679	3,679				400		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/26/2024		382,102	0.79211 USD/(GBP)				4,694		4,694	4,694				510		B024
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/25/2023	01/29/2024		14,158,993	1.47743 USD/(AUD)				(861,417)		(861,417)	(861,417)				19,955		B024
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/25/2023	01/29/2024		9,653,859	1.47743 USD/(AUD)				(587,330)		(587,330)	(587,330)				13,606		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/29/2023	04/26/2024		10,681,072	0.91378 USD/(EUR)				(409,637)		(409,637)	(409,637)				30,236		B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2023	01/26/2024		1,061,885	0.91378 USD/(EUR)				43,574		43,574	43,574				1,417		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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024		410,302	0.79211 USD/(GBP)				(2,024)		(2,024)	(2,024)				1,162		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024		267,475	0.79211 USD/(GBP)				(1,320)		(1,320)	(1,320)				757		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024		1,339,385	0.79211 USD/(GBP)				(6,608)		(6,608)	(6,608)				3,792		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024		912,791	0.79211 USD/(GBP)				(4,503)		(4,503)	(4,503)				2,584		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024		110,304	0.79211 USD/(GBP)				(544)		(544)	(544)				312		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/21/2023	04/26/2024		137,448	0.79211 USD/(GBP)				(678)		(678)	(678)				389		B024
1439999999. Subtotal - Forwards - Hedging Other													(12,032,125)	XXX	(12,032,125)	(12,032,125)				2,181,606	XXX	XXX
Bond Forward	Fixed Income Security	NA	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/26/2021	04/19/2024		250,000,000	105.148546			4,750,124			(82,111,472)					686,214		B0311
1449999999. Subtotal - Forwards - Replication												4,750,124		XXX	(82,111,472)					686,214	XXX	XXX
1479999999. Subtotal - Forwards												4,750,124	(12,032,125)	XXX	(94,143,597)	(12,032,125)				2,867,819	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												11,229,037	19,492,743	XXX	11,464,335	(46,469,994)				21,807,442	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										31,411,529	206,406,566	(32,436,562)	941,563,667	XXX	941,563,667	(96,402,817)		(1,406,654)		130,114,404	XXX	XXX
1719999999. Subtotal - Replication										2,783,387	213,368	6,774,850	1,897,548	XXX	(77,171,572)			(559,996)		275,686,214	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										34,194,916	206,619,934	(14,432,675)	962,953,957	XXX	875,856,430	(142,872,811)		(1,966,650)		427,608,060	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
0023	Convert Foreign Bonds to Fixed USD
0024	Hedge FX Exposure on Equity Investment
0031	Convert Assets to Fixed/Float
0053	Hedge Bond Portfolio Against Rise in Interest Rates
0062	Fixed Income Annuity Hedge Program
0311	Duration Management Hedges

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
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
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/18/2022	01/12/2023	01/12/2023	Expiration	631	1,369,024	2161 / (2178.22)	6,159						6,159			(6,159)			B062
Call Option	Reserve Liability	Equity	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/29/2022	03/23/2023	03/23/2023	Expiration	979	2,046,267	2043.71 / (2136.61)	53,121						48,125			(53,121)			B062
Call Option	Reserve Liability	Equity	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/28/2022	06/22/2023	06/22/2023	Expiration	7,608	29,167,436	3714 / (3953.57)	1,130,777		1,822,649				57,163			691,872			B062
Call Option	Reserve Liability	Equity	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/09/2022	08/03/2023	08/03/2023	Expiration	20,149	83,395,704	4090.85 / (4187.05)	1,150,105		1,938,334				330,865			788,229			B062
Call Option	Reserve Liability	Equity	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/20/2022	09/14/2023	09/14/2023	Expiration	2,966	5,455,512	1798.55 / (1880.15)	129,466		201,925				12,731			72,459			B062
Call Option	Reserve Liability	Equity	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	09/27/2022	09/21/2023	09/21/2023	Expiration	2,441	4,283,918	1668.99 / (1840.98)	210,854		275,442				(25,876)			64,589			B062
Call Option	Reserve Liability	Equity	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/25/2022	10/19/2023	10/19/2023	Expiration	3,509	6,086,869	1702 / (1767.29)	138,325		2,456				4,840			(135,868)			B062
Call Option	Reserve Liability	Equity	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/25/2022	10/18/2023	10/18/2023	Expiration	25,947	96,213,422	3656.21 / (3759.94)	1,657,494		2,691,482				(59,300)			1,033,988			B062
Call Option	Reserve Liability	Equity	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/10/2022	11/01/2023	11/01/2023	Expiration	3,111	5,701,763	1789.44 / (1876.11)	154,617						21,220			(154,617)			B062
Call Option	Reserve Liability	Equity	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/20/2022	12/13/2023	12/13/2023	Expiration	6,066	10,939,273	1758.22 / (1848.53)	288,074		547,820				1,153			259,746			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/28/2022	12/21/2023	12/21/2023	Expiration	107,970	414,048,755	3809.56 / (3860.14)	3,177,557		5,461,123				(28,611)			2,283,566			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/28/2022	12/21/2023	12/21/2023	Expiration	10,135	17,812,110	1734.81 / (1780.16)	247,699		459,622				(10,132)			211,923			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/24/2022	01/19/2023	01/19/2023	Expiration	1,246	5,608,040	4386 / (4615.67)	150,567						150,477			(150,567)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/31/2022	01/25/2023	01/25/2023	Expiration	146	295,987	1953.45 / (2101.16)	11,268						11,049			(11,268)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/15/2022	03/08/2023	03/08/2023	Expiration	1,026	2,040,806	1942.25 / (2035.93)	52,316						41,450			(52,316)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/22/2022	03/15/2023	03/15/2023	Expiration	1,626	3,241,894	1938.85 / (2048.72)	113,836						91,908			(113,836)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/22/2022	03/16/2023	03/16/2023	Expiration	1,927	8,394,696	4155.8 / (4556.91)	512,563						445,572			(512,563)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/12/2022	04/05/2023	04/05/2023	Expiration	822	1,689,617	1984.64 / (2126.35)	63,335						51,461			(63,335)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/10/2022	05/04/2023	05/04/2023	Expiration	779	1,481,755	1829.5 / (1974.75)	52,871						14,176			(52,871)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/24/2022	05/18/2023	05/18/2023	Expiration	3,747	14,885,332	3837.7 / (4107.5)	571,193		1,010,941				78,665			439,748			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/01/2022	05/25/2023	05/25/2023	Expiration	3,742	15,120,393	3885.26 / (4196.19)	718,202		995,447				206,649			277,245			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/01/2022	05/25/2023	05/25/2023	Expiration	771	1,430,390	1762.77 / (1947.71)	79,444						18,297			(79,444)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/07/2022	06/01/2023	06/01/2023	Expiration	2,221	4,188,584	1854.43 / (1917.37)	83,376						28,502			(83,376)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/14/2022	06/07/2023	06/07/2023	Expiration	1,342	2,538,219	1815.84 / (1966.9)	85,432		97,443				6,880			12,011			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/22/2022	06/15/2023	06/15/2023	Expiration	1,730	2,945,463	1642.55 / (1762.61)	118,073		207,704				(11,878)			89,631			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/22/2022	06/15/2023	06/15/2023	Expiration	8,393	31,351,674	3657.04 / (3813.87)	771,988		1,316,275				(73,459)			544,287			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/28/2022	06/22/2023	06/22/2023	Expiration	2,883	4,955,156	1668.32 / (1769.18)	181,225		290,780				4,634			109,555			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/12/2022	07/06/2023	07/06/2023	Expiration	2,509	4,398,352	1721.64 / (1784.42)	87,915		157,515				(1,641)			69,600			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/02/2022	07/26/2023	07/26/2023	Expiration	1,791	3,305,067	1780 / (1910.75)	141,489		234,173				32,372			92,684			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/16/2022	08/09/2023	08/09/2023	Expiration	1,387	2,716,204	1885.27 / (2031.39)	123,845		63,109				54,585			(60,737)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/13/2022	09/07/2023	09/07/2023	Expiration	8,725	34,841,717	3886 / (4100.64)	1,118,458		1,872,734				148,411			754,276			B062

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	10/04/2022	09/28/2023	09/28/2023	Expiration	21,455	78,453,533	3584.15 / (3729.16)	1,954,980		3,111,190				(94,371)			1,156,210			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	10/18/2022	10/12/2023	10/12/2023	Expiration	4,875	8,328,450	1677 / (1739.8)	184,616		279,094				(594)			94,478			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	11/01/2022	10/25/2023	10/25/2023	Expiration	2,293	4,124,557	1740 / (1857.52)	161,290						19,825			(161,290)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	11/01/2022	10/26/2023	10/26/2023	Expiration	21,057	80,875,304	3776 / (3905.56)	1,595,910		2,728,145				(7,100)			1,132,235			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	11/10/2022	11/02/2023	11/02/2023	Expiration	17,496	66,518,305	3701.74 / (3902.09)	2,178,427		3,505,324				70,255			1,326,897			B062
Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	11/15/2022	11/08/2023	11/08/2023	Expiration	10,417	40,177,119	3709 / (4004.76)	1,983,918		3,080,932				196,381			1,097,014			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	02/22/2022	02/15/2023	02/15/2023	Expiration	806	1,654,899	2007.04 / (2099.41)	38,635						36,580			(38,635)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	08/09/2022	08/03/2023	08/03/2023	Expiration	2,239	4,299,070	1859.01 / (1981.16)	156,394		229,251				51,873			72,857			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	08/23/2022	08/17/2023	08/17/2023	Expiration	2,035	4,061,738	1940.14 / (2051.74)	118,844						49,757			(118,844)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	11/29/2022	11/24/2023	11/24/2023	Expiration	56,910	228,218,490	3972.62 / (4047.71)	2,496,926		4,273,372				268,382			1,776,446			B062
Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	02/07/2022	02/02/2023	02/02/2023	Expiration	2,966	13,473,974	4449 / (4636.62)	335,633						334,519			(335,633)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	03/08/2022	03/02/2023	03/02/2023	Expiration	6,981	30,432,378	4287.83 / (4430.8)	526,797						478,592			(526,797)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	05/24/2022	05/18/2023	05/18/2023	Expiration	1,119	2,028,025	1758 / (1866.71)	63,134		30,052				4,026			(33,082)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	07/26/2022	07/19/2023	07/19/2023	Expiration	8,041	31,594,255	3813.24 / (4045.05)	1,108,693		1,863,984				102,572			755,291			B062
Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	08/30/2022	08/23/2023	08/23/2023	Expiration	14,605	60,421,834	4053.65 / (4220.48)	1,331,830		2,436,552				271,146			1,104,722			B062
Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	09/07/2022	08/30/2023	08/30/2023	Expiration	16,609	66,208,457	3916.39 / (4056.21)	1,325,232		2,322,270				118,932			997,038			B062
Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	10/11/2022	10/05/2023	10/05/2023	Expiration	10,462	39,060,034	3612.86 / (3854.17)	1,335,265		2,524,585				(252,485)			1,189,320			B062
Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	10/18/2022	10/12/2023	10/12/2023	Expiration	21,055	76,164,883	3551 / (3683.85)	1,706,718		2,797,157				(164,305)			1,090,438			B062
Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	12/06/2022	11/30/2023	11/30/2023	Expiration	3,143	5,857,641	1813 / (1914.42)	172,645						22,701			(172,645)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	12/20/2022	12/13/2023	12/13/2023	Expiration	23,015	91,228,583	3844.63 / (4083.12)	2,977,335		5,488,847				2,417			2,511,512			B062
Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	01/04/2023	12/28/2023	12/28/2023	Expiration	86,708	332,238,177	3799.31 / (3864.07)		3,395,485								(3,395,485)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	01/24/2022	01/18/2023	01/18/2023	Expiration	114	238,507	2034.66 / (2149.67)	5,775			(26,873)			5,768			(5,775)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/14/2022	02/09/2023	02/09/2023	Expiration	2,736	12,368,457	4409.38 / (4631.89)	351,029			101,994			347,905			(351,029)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/14/2022	02/09/2023	02/09/2023	Expiration	854	1,766,251	2011 / (2125.42)	52,991			141,667			51,421			(52,991)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/01/2022	02/23/2023	02/23/2023	Expiration	914	1,825,678	1938.85 / (2056.07)	62,417						53,983			(62,417)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/08/2022	03/02/2023	03/02/2023	Expiration	1,430	2,902,314	1988.82 / (2070.36)	59,846						52,321			(59,846)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/29/2022	03/23/2023	03/23/2023	Expiration	6,437	29,078,472	4447.57 / (4587.22)	594,554						563,729			(594,554)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	04/05/2022	03/29/2023	03/29/2023	Expiration	2,195	4,638,803	2061.23 / (2165.47)	122,551						111,405			(122,551)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	04/12/2022	04/06/2023	04/06/2023	Expiration	5,463	24,687,242	4432.68 / (4605.3)	568,015						522,012			(568,015)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	04/26/2022	04/20/2023	04/20/2023	Expiration	3,222	14,169,293	4258.89 / (4536.45)	493,900			54,021			391,366			(493,900)			B062

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)
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/26/2022	04/20/2023	04/20/2023	Expiration	1,135	2,268,383	1937.45 / (2059.7)	71,323			54,021			46,048			(71,323)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/03/2022	04/27/2023	04/27/2023	Expiration	1,597	3,038,684	1851 / (1954.49)	91,962			304,736			36,802			(91,962)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/03/2022	04/27/2023	04/27/2023	Expiration	4,566	19,263,634	4112.6 / (4325.26)	554,815		103,877	6,014			313,483			(450,938)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/10/2022	05/04/2023	05/04/2023	Expiration	3,771	15,832,298	4076.45 / (4320.42)	491,691			10,387			235,701			(491,691)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/17/2022	05/10/2023	05/10/2023	Expiration	3,547	6,253,804	1732.9 / (1793.35)	133,030		94,386	9,840			14,547			(38,645)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/17/2022	05/11/2023	05/11/2023	Expiration	6,535	26,097,163	3916 / (4070.89)	619,289		1,012,206	1,093			146,145			392,917			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/07/2022	06/01/2023	06/01/2023	Expiration	8,226	34,050,211	4072 / (4206.68)	654,461		1,107,879	2,187			243,848			453,418			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/14/2022	06/08/2023	06/08/2023	Expiration	4,596	18,729,366	3915.19 / (4235.1)	659,469		1,470,307	69,728			34,841			810,839			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2022	06/29/2023	06/29/2023	Expiration	1,969	3,430,874	1699.15 / (1785.74)	98,054		170,496	38,350			(910)			72,441			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/06/2022	06/28/2023	06/28/2023	Expiration	10,751	41,347,271	3768.76 / (3923.04)	952,915		1,658,665	3,259			(14,711)			705,750			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/12/2022	07/06/2023	07/06/2023	Expiration	7,671	29,781,929	3820 / (3944.81)	551,008		957,418	318			9,974			406,410			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/19/2022	07/13/2023	07/13/2023	Expiration	3,955	6,888,384	1707.23 / (1776.15)	167,004		272,579	79			8,687			105,575			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/30/2022	08/23/2023	08/23/2023	Expiration	6,460	12,429,654	1895.62 / (1952.57)	193,832			159			51,252			(193,832)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/07/2022	08/30/2023	08/30/2023	Expiration	1,790	3,312,180	1789 / (1911.76)	117,782		204,436	54,384			14,854			86,654			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/13/2022	09/07/2023	09/07/2023	Expiration	1,849	3,420,363	1791.17 / (1908.52)	127,211		119,427	38,069			25,113			(7,784)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/20/2022	09/14/2023	09/14/2023	Expiration	14,994	59,153,654	3854.84 / (4035.47)	1,488,005		2,708,366	58,799			18,490			1,220,362			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/27/2022	09/21/2023	09/21/2023	Expiration	11,825	44,871,441	3659.45 / (3929.8)	1,726,214		3,196,889	70,107			(215,299)			1,470,675			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/04/2022	09/27/2023	09/27/2023	Expiration	3,953	6,650,349	1642.59 / (1722.12)	200,156		314,382	641,947			2,102			114,226			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/15/2022	11/08/2023	11/08/2023	Expiration	1,988	3,633,905	1752 / (1903.84)	181,976			29,828			31,252			(181,976)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/22/2022	11/15/2023	11/15/2023	Expiration	6,403	11,925,588	1833.72 / (1891.28)	207,585			23,191			34,665			(207,585)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/29/2022	11/22/2023	11/22/2023	Expiration	8,098	15,047,663	1837 / (1879.39)	198,314			119,388			35,671			(198,314)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/13/2022	12/07/2023	12/07/2023	Expiration	10,011	18,223,724	1793 / (1847.74)	321,774		548,002	23,191			42,325			226,229			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/13/2022	12/07/2023	12/07/2023	Expiration	64,041	253,001,015	3921 / (3980.22)	2,416,267		3,792,508	3,281			343,159			1,376,241			B062
Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/04/2023	12/28/2023	12/28/2023	Expiration	7,191	12,614,776	1722 / (1786.49)		272,996		28,035						(272,996)			B062

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/10/2022	01/05/2023	01/05/2023	Expiration	106	236,828	2186 / (2282.46)	5,068			51,122			5,068			(5,068)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/10/2022	01/05/2023	01/05/2023	Expiration	1,018	4,839,811	4636.88 / (4871.59)	133,022			51,122			133,022			(133,022)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/18/2022	01/11/2023	01/11/2023	Expiration	3,826	17,930,912	4636 / (4737.19)	229,292			83,280			229,292			(229,292)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/31/2022	01/26/2023	01/26/2023	Expiration	3,357	14,707,705	4308 / (4454.41)	307,635						305,519			(307,635)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/07/2022	02/01/2023	02/01/2023	Expiration	347	711,322	2000.67 / (2099.17)	18,391						17,996			(18,391)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2022	02/16/2023	02/16/2023	Expiration	2,871	12,644,745	4310.97 / (4497.63)	317,446						306,592			(317,446)			B062
Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/01/2022	02/23/2023	02/23/2023	Expiration	2,675	11,529,839	4202.05 / (4418.39)	357,674						324,875			(357,674)			B062
Call Option	Reserve Liability	Exhibit 7		WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/15/2022	03/09/2023	03/09/2023	Expiration	4,977	21,075,231	4144 / (4325.05)	523,481						403,654			(523,481)			B062
Call Option	Reserve Liability	Exhibit 7		WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/05/2022	03/30/2023	03/30/2023	Expiration	5,864	26,960,063	4515.51 / (4679.6)	594,434						571,305			(594,434)			B062
Call Option	Reserve Liability	Exhibit 7		WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/19/2022	04/13/2023	04/13/2023	Expiration	8,842	39,050,384	4370 / (4462.93)	510,449						434,958			(510,449)			B062
Call Option	Reserve Liability	Exhibit 7		WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/19/2022	04/12/2023	04/12/2023	Expiration	1,652	3,321,197	1973.43 / (2047.39)	70,028						51,140			(70,028)			B062
Call Option	Reserve Liability	Exhibit 7		WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2022	07/13/2023	07/13/2023	Expiration	18,439	70,613,349	3778 / (3881.13)	1,169,770		1,901,614				43,518			731,844			B062
Call Option	Reserve Liability	Exhibit 7		WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/26/2022	07/20/2023	07/20/2023	Expiration	3,132	5,679,224	1774.39 / (1852.19)	141,817		243,670				19,723			101,853			B062
Call Option	Reserve Liability	Exhibit 7		WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/02/2022	07/27/2023	07/27/2023	Expiration	7,186	28,916,105	3879.38 / (4168.52)	1,288,809		2,077,760				276,211			788,951			B062
Call Option	Reserve Liability	Exhibit 7		WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/16/2022	08/10/2023	08/10/2023	Expiration	8,738	36,663,425	4089.26 / (4302.46)	1,187,844		1,862,942				472,052			675,098			B062
Call Option	Reserve Liability	Exhibit 7		WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/23/2022	08/16/2023	08/16/2023	Expiration	34,393	147,626,622	4260.73 / (4323.96)	1,197,908		2,174,669				506,863			976,761			B062
Call Option	Reserve Liability	Exhibit 7		WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/11/2022	10/04/2023	10/04/2023	Expiration	2,350	4,098,001	1688.74 / (1798.92)	136,183		94,635				(12,515)			(41,548)			B062
Call Option	Reserve Liability	Exhibit 7		WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/22/2022	11/15/2023	11/15/2023	Expiration	90,883	360,722,352	3940.32 / (3997.85)	3,159,093		5,228,499				349,408			2,069,406			B062
Call Option	Reserve Liability	Exhibit 7		WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2022	11/29/2023	11/29/2023	Expiration	24,426	98,247,479	3929.78 / (4114.72)	2,607,720		4,517,344				269,697			1,909,625			B062
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												63,626,141	3,668,481	90,150,683	2,046,727		XXX	11,431,884			22,856,061			XXX
CAP	Fixed income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/18/2011	10/19/2023	10/19/2023	Expiration		21,500,000	1CMS 3.65%	999,750						49,788		(66,391)				B053
CAP	Fixed income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/20/2016	04/22/2023	04/22/2023	Expiration		25,000,000	1CMS 3.65%	79,617						(110,791)		(3,455)				B053
Corridor Option	Fixed income Portfolio	D1	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/22/2014	10/15/2023	10/15/2023	Expiration		306,000,000	USD 5.63% / (USD 6.63%)	306,937						(8,005)		(26,873)				B053
Corridor Option	Fixed income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/18/2015	02/11/2023	02/11/2023	Expiration		97,000,000	USD 4.25% / (USD 5.25%)	164,900						(22,605)		(2,321)				B053
Corridor Option	Fixed income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/21/2016	04/23/2023	04/23/2023	Expiration		41,000,000	USD 3.9% / (USD 4.9%)	61,000						(26,662)		(2,671)				B053
Corridor Option	Fixed income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/21/2016	04/23/2023	04/23/2023	Expiration		41,000,000	USD 3.75% / (USD 4.75%)	64,000						(76,207)		(2,802)				B053
Corridor Option	Fixed income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/03/2015	08/07/2023	08/07/2023	Expiration		155,000,000	USD 4.75% / (USD 5.75%)	213,000						(39,413)		(15,869)				B053
Corridor Option	Fixed income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/09/2015	12/08/2023	12/08/2023	Expiration		219,000,000	USD 4.188% / (USD 5.188%)	320,401						(236,082)		(37,404)				B053
0179999999. Subtotal - Purchased Options - Hedging Other - Caps												2,209,605					XXX	(469,977)		(157,787)				XXX
Swaption	Fixed income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/01/2021	02/03/2033	02/03/2023	Termination		95,000,000	3ML / (2.1%)	2,225,000		2,225,000				(10,968,503)						B053
Swaption	Fixed income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/10/2022	11/14/2033	08/24/2023	Termination		100,000,000	SOFR / (4.7%)	985,000		241,000				130,628			(744,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/16/2022	11/22/2033	08/24/2023	Termination		75,000,000	SOFR / (4.6%)	678,750		281,250				(67,883)			(397,500)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/30/2022	12/05/2033	10/18/2023	Termination		100,000,000	SOFR / (4.3%)	1,440,000		2,690,000				(49)			1,250,000			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	06/30/2022	01/09/2031	12/11/2023	Expiration		400,000,000	SOFR / (4.5%)			174,000				(1,153,015)			(2,826,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/07/2022	11/15/2030	08/22/2023	Termination		150,000,000	5.8% / (4.8%)			365,000				514,235			(743,500)			B0311

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Swaption	Fixed income Portfolio	D1	Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	11/04/2021	01/19/2033	01/19/2023	Termination		140,000,000	3ML / (2.35%)	1,942,500		1,942,500				(14,678,252)						B053
Swaption	Fixed income Portfolio	D1	Interest Rate	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	11/07/2022	11/09/2033	08/01/2023	Termination		100,000,000	SOFR / (4.8%)			130,000				694,228			(1,315,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/31/2022	11/08/2030	08/22/2023	Termination		200,000,000	5.7% / (4.7%)			570,000				611,351			(915,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/01/2013	01/18/2033	01/18/2023	Termination		550,000,000	3ML / (7.5%)	10,697,500						35,938		(35,938)				B053
Swaption	Fixed income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/16/2022	11/20/2030	09/18/2023	Termination		100,000,000	5.25% / (4.25%)	635,000		560,000				(89,855)			(75,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/10/2020	11/12/2053	11/12/2023	Termination		30,000,000	SOFR / (1.423%)	2,635,000		2,635,000				(6,564,208)						B053
Swaption	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/30/2022	12/02/2030	09/06/2023	Termination		150,000,000	5.5% / (4.5%)	870,000		580,000				27,739			(290,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK PT3QB789TSUIDF371261	11/10/2022	11/14/2030	09/06/2023	Termination		150,000,000	5.5% / (4.5%)	885,000		435,000				65,055			(450,000)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/22/2022	11/29/2030	09/19/2023	Termination		150,000,000	5.3% / (4.3%)			908,000				4,496			(137,500)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/11/2022	07/13/2030	07/13/2023	Termination		250,000,000	SOFR / (4.25%)	1,587,500						(375,330)			(1,587,500)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/11/2022	10/13/2033	07/21/2023	Termination		150,000,000	SOFR / (4.25%)	1,503,750		267,000				(504,286)			(1,236,750)			B0311
Swaption	Fixed income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/22/2022	11/28/2033	09/06/2023	Termination		100,000,000	SOFR / (4.5%)	1,141,250		412,000				12,812			(729,250)			B0311
0209999999. Subtotal - Purchased Options - Hedging Other - Other												27,226,250		14,415,750			XXX	(32,304,899)		(35,938)	(10,197,000)			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												93,061,997	3,668,481	104,566,433	2,046,727		XXX	(21,342,993)		(193,725)	12,659,061			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												63,626,141	3,668,481	90,150,683	2,046,727		XXX	11,431,884			22,856,061			XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps												2,209,605					XXX	(469,977)		(157,787)				XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other												27,226,250		14,415,750			XXX	(32,304,899)		(35,938)	(10,197,000)			XXX
0499999999. Total Purchased Options												93,061,997	3,668,481	104,566,433	2,046,727		XXX	(21,342,993)		(193,725)	12,659,061			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
0989999999. Total Written Options																	XXX							XXX
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/07/2013	11/29/2023	11/29/2023	Expiration		1,307,300	USD 3.73% / (EUR 3.06%)			209,800				(240,050)			209,800			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/07/2013	11/29/2023	11/29/2023	Expiration		1,307,300	USD 3.73% / (EUR 3.06%)			209,800	(1,948,487)			(240,050)			209,800			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/07/2013	11/29/2023	11/29/2023	Expiration		6,536,500	USD 3.73% / (EUR 3.06%)			1,049,002	(1,842,918)			(1,200,252)			1,049,002			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/07/2013	11/29/2023	11/29/2023	Expiration		3,005,100	USD 3.73% / (EUR 3.06%)			482,270	276,594			(551,806)			482,270			B023
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange														1,950,872	(3,514,811)		XXX	(2,232,159)			1,950,872			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														1,950,872	(3,514,811)		XXX	(2,232,159)			1,950,872			XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/18/2022	04/21/2023	04/21/2023	Expiration		250,000,000	2.157% / (3ML)							1,985,097						B031
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/29/2022	05/03/2023	05/03/2023	Expiration		250,000,000	2.53% / (3ML)							1,923,208						B031
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/21/2023	03/23/2030	07/25/2023	Expiration		50,000,000	SOFR / (3.41%)			1,154,254							1,154,254			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/21/2023	03/23/2024	07/25/2023	Expiration		50,000,000	4.731% / (SOFR)			(267,878)							(267,878)			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/28/2023	03/30/2024	06/16/2023	Expiration		50,000,000	4.7% / (SOFR)		18,529	(256,913)	4,708					(4,708)	(270,734)			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/28/2023	03/30/2028	06/16/2023	Expiration		50,000,000	SOFR / (3.3%)		239,274	1,126,834	12,180					(12,180)	899,740			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/31/2022	12/31/2023	12/31/2023	Expiration		300,000,000	1.299% / (SOFR)							10,954,013						B031
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/06/2023	04/10/2025	10/05/2023	Expiration		200,000,000	3.8375% / (SOFR)			(3,866,601)							(3,866,601)			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/06/2023	04/10/2028	10/05/2023	Expiration		100,000,000	SOFR / (3.138%)			5,409,746							5,409,746			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/20/2023	04/24/2025	10/17/2023	Expiration		150,000,000	4.1795% / (SOFR)			(2,408,545)							(2,408,545)			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/20/2023	04/24/2030	10/17/2023	Expiration		100,000,000	SOFR / (3.31217%)			6,836,911							6,836,911			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/02/2023	05/05/2025	06/06/2023	Expiration		200,000,000	3.95034% / (SOFR)			(1,871,533)							(1,871,533)			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/02/2023	05/08/2030	06/06/2023	Expiration		100,000,000	SOFR / (3.1805%)			1,951,936							1,951,936			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/03/2023	05/08/2030	06/06/2023	Expiration		100,000,000	SOFR / (3.13704%)			2,214,049							2,214,049			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/09/2023	05/15/2024	07/07/2023	Expiration		50,000,000	4.71928% / (SOFR)			(305,538)							(305,538)			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/09/2023	05/11/2028	07/07/2023	Expiration		50,000,000	SOFR / (3.295%)			1,814,821							1,814,821			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/11/2023	07/13/2024	08/21/2023	Expiration		100,000,000	0% / (SOFR)			(38,410)							509,757			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/11/2023	07/13/2030	08/21/2023	Expiration		100,000,000	SOFR / (0%)			2,029,860							1,463,647			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/19/2023	10/23/2035	12/14/2023	Expiration		75,000,000	SOFR / (4.5435%)			(6,972,666)							(6,954,620)			B0311
IR SWAP	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/23/2013	04/25/2023	04/25/2023	Expiration		1,000,000	3ML / (1.86%)							(9,288)						B0311
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate													257,803	6,550,327	16,888		XXX	14,853,031		(16,888)	6,309,412			XXX
Currency Swap	Fixed income Portfolio	D1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	06/26/2013	10/15/2023	10/15/2023	Expiration		5,998,980	USD 3.966% / (GBP 3.537%)			1,245,074				(1,289,329)			1,245,074			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	06/26/2013	10/15/2023	10/15/2023	Expiration		5,998,980	USD 3.966% / (GBP 3.537%)			1,245,074				(1,289,329)			1,245,074			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	06/26/2013	10/15/2023	10/15/2023	Expiration		33,840,400	USD 3.966% / (GBP 3.537%)			7,023,494				(7,273,139)			7,023,494			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/06/2015	05/08/2023	05/08/2023	Expiration		4,409,350	USD 3.16% / (CAD 2.9525%)			291,813				(346,162)			291,813			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/06/2015	05/08/2023	05/08/2023	Expiration		7,616,150	USD 3.16% / (CAD 2.9525%)			504,041				(597,916)			504,041			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/06/2015	05/08/2023	05/08/2023	Expiration		7,215,300	USD 3.16% / (CAD 2.9525%)			477,512				(566,447)			477,512			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/06/2015	05/08/2023	05/08/2023	Expiration		801,700	USD 3.16% / (CAD 2.9525%)			53,057				(62,939)			53,057			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/06/2015	05/08/2023	05/08/2023	Expiration		1,603,400	USD 3.16% / (CAD 2.9525%)			106,114				(125,877)			106,114			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	12/15/2021	02/03/2029	05/18/2023	Expiration		26,470,000	USD 3% / (GBP 2.45%)			2,713,221				(3,123,800)			2,713,221			B023
Currency Swap	Fixed income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	12/15/2021	02/03/2029	05/18/2023	Expiration		14,558,500	USD 3% / (GBP 2.45%)			1,492,272				(1,718,090)			1,492,272			B023

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	10/02/2015	01/06/2023	01/06/2023	Expiration		11,557,900	USD 3.1% / (EUR 1.48%)			690,340				(618,905)			690,340			B023
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	10/02/2015	01/06/2023	01/06/2023	Expiration		1,127,600	USD 3.1% / (EUR 1.48%)			67,350				(60,381)			67,350			B023
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	10/02/2015	01/06/2023	01/06/2023	Expiration		281,900	USD 3.1% / (EUR 1.48%)			16,838				(15,095)			16,838			B023
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	10/02/2015	01/06/2023	01/06/2023	Expiration		563,800	USD 3.1% / (EUR 1.48%)			33,675				(30,191)			33,675			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	06/02/2016	06/27/2023	06/27/2023	Expiration		5,587,000	USD 3.05% / (EUR 1.08%)			112,000				(240,270)			112,000			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	06/02/2016	06/27/2023	06/27/2023	Expiration		3,910,900	USD 3.05% / (EUR 1.08%)			78,400				(168,189)			78,400			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	11/18/2016	12/08/2023	12/08/2023	Expiration		2,754,440	USD 3.44% / (EUR 1.14%)			(45,371)				13,221			(45,371)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	11/18/2016	12/08/2023	12/08/2023	Expiration		3,284,140	USD 3.44% / (EUR 1.14%)			(54,097)				15,764			(54,097)			B023
Currency Swap	Fixed income Portfolio	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	08/03/2017	09/06/2023	09/06/2023	Expiration		42,667,200	USD 3.159% / (EUR 1.05%)			4,118,391				(4,186,111)			4,118,391			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	04/22/2013	05/02/2023	05/02/2023	Expiration		4,028,603	USD 2.954% / (JPY 1.05%)			1,097,663				(960,959)			1,097,663			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	04/22/2013	05/02/2023	05/02/2023	Expiration		3,132,239	USD 2.954% / (JPY 1.05%)			853,433				(747,146)			853,433			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	04/22/2013	05/02/2023	05/02/2023	Expiration		16,124,484	USD 2.954% / (JPY 1.05%)			4,393,398				(3,846,240)			4,393,398			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	04/22/2013	05/02/2023	05/02/2023	Expiration		3,132,239	USD 2.954% / (JPY 1.05%)			853,433				(747,146)			853,433			B023
Currency Swap	Fixed income Portfolio	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	04/22/2013	05/02/2023	05/02/2023	Expiration		443,146	USD 2.954% / (JPY 1.05%)			120,743				(105,706)			120,743			B023
Currency Swap	Fixed income Portfolio	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEMIK50	05/09/2014	07/17/2023	07/17/2023	Expiration		5,730,700	USD 4.1% / (GBP 4.08%)			1,282,988				(1,617,700)			1,282,988			B023
Currency Swap	Fixed income Portfolio	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEMIK50	05/09/2014	07/17/2023	07/17/2023	Expiration		10,450,100	USD 4.1% / (GBP 4.08%)			2,339,567				(2,949,924)			2,339,567			B023
Currency Swap	Fixed income Portfolio	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEMIK50	05/09/2014	07/17/2023	07/17/2023	Expiration		10,450,100	USD 4.1% / (GBP 4.08%)			2,339,567	286,135			(2,949,924)			2,339,567			B023
Currency Swap	Fixed income Portfolio	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEMIK50	05/09/2014	07/17/2023	07/17/2023	Expiration		17,023,550	USD 4.1% / (GBP 4.08%)			3,811,229	572,269			(4,805,522)			3,811,229			B023
Currency Swap	Fixed income Portfolio	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEMIK50	05/09/2014	07/17/2023	07/17/2023	Expiration		1,011,300	USD 4.1% / (GBP 4.08%)			226,410	143,406			(285,477)			226,410			B023
Currency Swap	Fixed income Portfolio	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEMIK50	05/09/2014	07/17/2023	07/17/2023	Expiration		1,854,050	USD 4.1% / (GBP 4.08%)			415,084	292,724			(523,374)			415,084			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2023	07/19/2023	Expiration		571,100	USD 3.112% / (EUR 0.98%)			11,550	292,724			(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	Expiration		14,277,500	USD 3.112% / (EUR 0.98%)			288,747	292,724			(920,263)			288,747			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	06/29/2017	07/19/2023	07/19/2023	Expiration		1,713,300	USD 3.112% / (EUR 0.98%)			34,650				(110,432)			34,650			B023
Currency Swap	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	08/31/2018	11/01/2023	11/01/2023	Expiration		4,323,333	USD 4.135% / (GBP 2.53%)			281,999	(66,391)			(342,659)			281,999			B023
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange															38,519,657	1,813,591		XXX	(42,632,467)			38,519,657			XXX
1169999999. Subtotal - Swaps - Hedging Other														257,803	45,069,984	1,830,479		XXX	(27,779,436)		(16,888)	44,829,069			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														257,803	6,550,327	16,888		XXX	14,853,031		(16,888)	6,309,412			XXX
1369999999. Total Swaps - Credit Default																		XXX							XXX
1379999999. Total Swaps - Foreign Exchange															40,470,529	(1,701,220)		XXX	(44,864,626)			40,470,529			XXX
1389999999. Total Swaps - Total Return																		XXX							XXX
1399999999. Total Swaps - Other																		XXX							XXX
1409999999. Total Swaps														257,803	47,020,856	(1,684,332)		XXX	(30,011,595)		(16,888)	46,779,941			XXX
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	03/24/2022	02/09/2023	02/09/2023	Expiration		15,062,000	Currency Forward; Long: USD Short: AUD			1,119,996	292,724			(1,471,477)			1,119,996			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	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/02/2022	05/26/2023	05/26/2023	Expiration		23,315,820	Currency Forward; Long: USD Short: AUD			1,841,064	292,724			(795,979)			1,841,064			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/09/2022	07/14/2023	07/14/2023	Expiration		7,583,100	Currency Forward; Long: USD Short: EUR			(286,649)	292,724			(21,497)			(286,649)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	11/17/2023	11/17/2023	Expiration		55,007,500	Currency Forward; Long: USD Short: EUR			570,030				(652,807)			570,030			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023	09/15/2023	Expiration		2,434,955	Currency Forward; Long: USD Short: GBP			45,076	(66,391)			(100,931)			45,076			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023	09/15/2023	Expiration		1,585,551	Currency Forward; Long: USD Short: GBP			29,352				(65,723)			29,352			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023	09/15/2023	Expiration		7,946,632	Currency Forward; Long: USD Short: GBP			147,108	(1,948,487)			(329,395)			147,108			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023	09/15/2023	Expiration		5,417,301	Currency Forward; Long: USD Short: GBP			100,285	(1,842,918)			(224,552)			100,285			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023	09/15/2023	Expiration		660,647	Currency Forward; Long: USD Short: GBP			12,230	276,594			(27,384)			12,230			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023	09/15/2023	Expiration		830,527	Currency Forward; Long: USD Short: GBP			15,375	(49,089)			(34,426)			15,375			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023	09/15/2023	Expiration		264,807	Currency Forward; Long: USD Short: EUR			(13,777)	(30,837)			17,491			(13,777)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023	09/15/2023	Expiration		172,413	Currency Forward; Long: USD Short: EUR			(8,970)	165,616			11,388			(8,970)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023	09/15/2023	Expiration		864,266	Currency Forward; Long: USD Short: EUR			(44,965)	(12,004,224)			57,085			(44,965)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023	09/15/2023	Expiration		589,148	Currency Forward; Long: USD Short: EUR			(30,651)	(1,325,991)			38,914			(30,651)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023	09/15/2023	Expiration		71,839	Currency Forward; Long: USD Short: EUR			(3,738)	1,008,860			4,745			(3,738)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023	09/15/2023	Expiration		90,263	Currency Forward; Long: USD Short: EUR			(4,696)	(751,513)			5,962			(4,696)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/19/2022	01/23/2023	01/23/2023	Expiration		25,627,433	Currency Forward; Long: USD Short: AUD			(3,097,950)	925,032			2,079,576			(3,097,950)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	03/04/2022	01/13/2023	01/13/2023	Expiration		11,061,000	Currency Forward; Long: USD Short: AUD			621,003	(198,121)			(883,430)			621,003			B024

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

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Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2022	01/13/2023	01/13/2023	Expiration		10,054,200	Currency Forward; Long: AUD Short: USD			385,797	151,664			(121,553)			385,797			B024
Currency Forward	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/21/2022	02/09/2023	02/09/2023	Expiration		8,722,740	Currency Forward; Long: AUD Short: USD			339,563	155,165			(105,448)			339,563			B024
Currency Forward	Fixed income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/18/2023	05/23/2023	05/23/2023	Expiration		24,973,566	Currency Forward; Long: USD Short: GBP			(57,425)							(57,425)			B023
Currency Forward	Fixed income Portfolio	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	05/18/2023	05/23/2023	05/23/2023	Expiration		13,735,461	Currency Forward; Long: USD Short: GBP			(31,584)							(31,584)			B023
Currency Forward	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/18/2022	09/15/2023	09/15/2023	Expiration		719,057	Currency Forward; Long: GBP Short: USD			20,616				(2,115)			20,616			B024
Currency Forward	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/18/2022	09/15/2023	09/15/2023	Expiration		468,223	Currency Forward; Long: GBP Short: USD			13,424				(1,377)			13,424			B024
Currency Forward	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/18/2022	09/15/2023	09/15/2023	Expiration		2,346,688	Currency Forward; Long: GBP Short: USD			67,281				(6,904)			67,281			B024
Currency Forward	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/18/2022	09/15/2023	09/15/2023	Expiration		1,599,762	Currency Forward; Long: GBP Short: USD			45,866				(4,706)			45,866			B024
Currency Forward	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/18/2022	09/15/2023	09/15/2023	Expiration		195,093	Currency Forward; Long: GBP Short: USD			5,593				(574)			5,593			B024
Currency Forward	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/18/2022	09/15/2023	09/15/2023	Expiration		245,260	Currency Forward; Long: GBP Short: USD			7,032				(722)			7,032			B024
Currency Forward	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/21/2023	07/21/2023	07/21/2023	Expiration		28,556,363	Currency Forward; Long: EUR Short: USD			224,253							224,253			B024
Currency Forward	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/17/2023	05/26/2023	05/26/2023	Expiration		22,027,500	Currency Forward; Long: AUD Short: USD			(552,744)							(552,744)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/17/2023	09/22/2023	09/22/2023	Expiration		12,063,600	Currency Forward; Long: USD Short: AUD			434,701							434,701			B024
Currency Forward	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/17/2023	09/22/2023	09/22/2023	Expiration		10,053,000	Currency Forward; Long: USD Short: AUD			362,251							362,251			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/19/2022	03/22/2023	03/22/2023	Expiration		105,093,105	Currency Forward; Long: USD Short: EUR			(9,702,584)				8,956,913			(9,702,584)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/10/2022	03/17/2023	03/17/2023	Expiration		16,222,571	Currency Forward; Long: USD Short: EUR			(597,320)				718,560			(597,320)			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2022	02/17/2023	02/17/2023	Expiration		13,601,055	Currency Forward; Long: USD Short: EUR			(261,501)				315,023			(261,501)			B023

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Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/16/2022	04/21/2023	04/21/2023	Expiration		524,016	Currency Forward; Long: USD Short: EUR			(13,686)				2,716			(13,686)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/16/2022	04/21/2023	04/21/2023	Expiration		342,214	Currency Forward; Long: USD Short: EUR			(8,938)				1,774			(8,938)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/16/2022	04/21/2023	04/21/2023	Expiration		1,711,072	Currency Forward; Long: USD Short: EUR			(44,689)				8,870			(44,689)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/16/2022	04/21/2023	04/21/2023	Expiration		1,165,668	Currency Forward; Long: USD Short: EUR			(30,444)				6,042			(30,444)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/16/2022	04/21/2023	04/21/2023	Expiration		139,025	Currency Forward; Long: USD Short: EUR			(3,631)				721			(3,631)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/16/2022	04/21/2023	04/21/2023	Expiration		171,107	Currency Forward; Long: USD Short: EUR			(4,469)				887			(4,469)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/16/2022	04/21/2023	04/21/2023	Expiration		2,983,682	Currency Forward; Long: USD Short: EUR			(77,926)				15,466			(77,926)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/16/2022	04/21/2023	04/21/2023	Expiration		1,329,495	Currency Forward; Long: USD Short: GBP			(21,942)				(14,744)			(21,942)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/16/2022	04/21/2023	04/21/2023	Expiration		866,001	Currency Forward; Long: USD Short: GBP			(14,293)				(9,604)			(14,293)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/16/2022	04/21/2023	04/21/2023	Expiration		4,354,400	Currency Forward; Long: USD Short: GBP			(71,865)				(48,290)			(71,865)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/16/2022	04/21/2023	04/21/2023	Expiration		2,963,920	Currency Forward; Long: USD Short: GBP			(48,917)				(32,870)			(48,917)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/16/2022	04/21/2023	04/21/2023	Expiration		353,719	Currency Forward; Long: USD Short: GBP			(5,838)				(3,923)			(5,838)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/16/2022	04/21/2023	04/21/2023	Expiration		451,296	Currency Forward; Long: USD Short: GBP			(7,448)				(5,005)			(7,448)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/04/2023	01/23/2023	01/23/2023	Expiration		28,015,668	Currency Forward; Long: AUD Short: USD			709,715							709,715			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/07/2023	03/22/2023	03/22/2023	Expiration		10,757,150	Currency Forward; Long: EUR Short: USD			34,353							34,353			B024
Currency Forward	Fixed income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/15/2023	07/14/2023	07/14/2023	Expiration		8,388,666	Currency Forward; Long: USD Short: EUR			(380,483)							(380,483)			B023
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/15/2023	07/21/2023	07/21/2023	Expiration		16,804,090	Currency Forward; Long: USD Short: EUR			(755,231)							(755,231)			B024

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Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/20/2023	07/21/2023	07/21/2023	Expiration		97,212,600	Currency Forward; Long: USD Short: EUR			(2,808,849)							(2,808,849)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/19/2023	07/21/2023	07/21/2023	Expiration		431,623	Currency Forward; Long: USD Short: EUR			(4,026)							(4,026)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/19/2023	07/21/2023	07/21/2023	Expiration		281,876	Currency Forward; Long: USD Short: EUR			(2,629)							(2,629)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/19/2023	07/21/2023	07/21/2023	Expiration		1,409,382	Currency Forward; Long: USD Short: EUR			(13,145)							(13,145)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/19/2023	07/21/2023	07/21/2023	Expiration		960,142	Currency Forward; Long: USD Short: EUR			(8,955)							(8,955)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/19/2023	07/21/2023	07/21/2023	Expiration		114,512	Currency Forward; Long: USD Short: EUR			(1,068)							(1,068)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/19/2023	07/21/2023	07/21/2023	Expiration		140,938	Currency Forward; Long: USD Short: EUR			(1,314)							(1,314)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/19/2023	07/21/2023	07/21/2023	Expiration		1,086,630	Currency Forward; Long: USD Short: GBP			(33,498)							(33,498)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/19/2023	07/21/2023	07/21/2023	Expiration		707,805	Currency Forward; Long: USD Short: GBP			(21,819)							(21,819)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/19/2023	07/21/2023	07/21/2023	Expiration		3,558,962	Currency Forward; Long: USD Short: GBP			(109,712)							(109,712)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/19/2023	07/21/2023	07/21/2023	Expiration		2,422,486	Currency Forward; Long: USD Short: GBP			(74,678)							(74,678)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/19/2023	07/21/2023	07/21/2023	Expiration		289,103	Currency Forward; Long: USD Short: GBP			(8,912)							(8,912)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/19/2023	07/21/2023	07/21/2023	Expiration		368,856	Currency Forward; Long: USD Short: GBP			(11,371)							(11,371)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/19/2023	07/21/2023	07/21/2023	Expiration		3,072,292	Currency Forward; Long: USD Short: EUR			(28,373)							(28,373)			B024
Currency Forward	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/18/2023	07/21/2023	07/21/2023	Expiration		17,946,440	Currency Forward; Long: EUR Short: USD			(164,849)							(164,849)			B024
1439999999. Subtotal - Forwards - Hedging Other														(12,325,584)	(14,656,467)		XXX	7,276,696			(12,325,584)			XXX
BOND FWD	Fixed income Portfolio	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2020	04/04/2023	04/04/2023	Expiration		100,000,000	92.63			(34,468,750)							(34,468,750)			B0311
BOND FWD	Fixed income Portfolio	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/05/2020	04/04/2023	04/04/2023	Expiration		200,000,000	92.63			(68,937,500)							(68,937,500)			B0311
BOND FWD	Fixed income Portfolio	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2020	04/04/2023	04/04/2023	Expiration		50,000,000	91.69			(16,765,625)							(16,765,625)			B0311
BOND FWD	Fixed income Portfolio	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2020	04/18/2023	04/18/2023	Expiration		100,000,000	91.71			(35,556,250)							(35,556,250)			B0311
BOND FWD	Fixed income Portfolio	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2020	04/18/2023	04/18/2023	Expiration		100,000,000	91.71			(35,556,250)							(35,556,250)			B0311

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)
BOND FWD	Fixed income Portfolio	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2020	04/18/2023	04/18/2023	Expiration		100,000,000	91.71			(35,556,250)							(35,556,250)			B0311
1449999999. Subtotal - Forwards - Replication														(226,840,625)			XXX				(226,840,625)			XXX
1479999999. Subtotal - Forwards														(239,166,209)	(14,656,467)		XXX	7,276,696			(239,166,209)			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														1,950,872	(3,514,811)		XXX	(2,232,159)			1,950,872			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												93,061,997	3,926,284	137,310,833	(10,779,261)		XXX	(41,845,732)		(210,613)	45,162,545			XXX
1719999999. Subtotal - Replication														(226,840,625)			XXX				(226,840,625)			XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												93,061,997	3,926,284	(87,578,921)	(14,294,072)		XXX	(44,077,891)		(210,613)	(179,727,208)			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0023	Convert Foreign Bonds to Fixed USD
0024	Hedge FX Exposure on Equity Investment
0031	Convert Assets to Fixed/Float
0053	Hedge Bond Portfolio Against Rise in Interest Rates
0062	Fixed Income Annuity Hedge Program
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	15	16	17	18	19	20	21	22
														Highly Effective Hedges							
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TNH4	10	1,000,000	MAR 24 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT B4TYDEB6GKMZ0031MB27	11/27/2023	112.2719	118.0156	(938)	(938)				57,422	57,422	20,467	B0311	1,000
ZFH4	22	2,200,000	MAR 24 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT B4TYDEB6GKMZ0031MB27	11/27/2023	106.0781	108.7719	1,891	1,891				59,297	59,297	45,028	B0311	1,000
ZNH4	59	5,900,000	MAR 24 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT B4TYDEB6GKMZ0031MB27	11/27/2023	108.7875	112.8906						241,993	241,993	120,758	B0311	1,000
ZNH4	1	100,000	MAR 24 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT B4TYDEB6GKMZ0031MB27	12/05/2023	110.8750	112.8906						2,016	2,016	2,047	B0311	1,000
ESH4	30	6,989,775	Mar-24 CME E-MINI S&P 500	Reserve Liability	Exhibit 7	Equity/Index	03/15/2024	CME ES7IP3U3RHIGC71XBU11	12/11/2023	4,659.8500	4,820.0000	(18,375)	(18,375)				240,225	240,225	111,790	B062	50
ESH4	25	5,960,313	Mar-24 CME E-MINI S&P 500	Reserve Liability	Exhibit 7	Equity/Index	03/15/2024	CME ES7IP3U3RHIGC71XBU11	12/15/2023	4,768.7813	4,820.0000	(15,313)	(15,313)				64,688	64,688	95,326	B062	50
ESH4	20	4,819,750	Mar-24 CME E-MINI S&P 500	Reserve Liability	Exhibit 7	Equity/Index	03/15/2024	CME ES7IP3U3RHIGC71XBU11	12/22/2023	4,819.7500	4,820.0000	(12,250)	(12,250)				250	250	77,084	B062	50
RTYH4	10	951,250	Mar-24 CME E-MINI RUSS 2000 IND FUT	Reserve Liability	Exhibit 7	Equity/Index	03/15/2024	CME ES7IP3U3RHIGC71XBU11	12/11/2023	1,902.5000	2,047.7000	(15,800)	(15,800)				72,600	72,600	15,214	B062	50
RTYH4	10	948,250	Mar-24 CME E-MINI RUSS 2000 IND FUT	Reserve Liability	Exhibit 7	Equity/Index	03/15/2024	CME ES7IP3U3RHIGC71XBU11	12/12/2023	1,896.5000	2,047.7000	(15,800)	(15,800)				75,600	75,600	15,166	B062	50
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	101.8795	102.9563	25,000	25,000				431,008	431,008	639,737	B0311	2,000
USH4	100	10,000,000	Mar-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/27/2023	115.7188	124.9375	(18,750)	(18,750)				921,875	921,875	159,934	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	12/18/2023	123.2813	124.9375	(18,750)	(18,750)				165,625	165,625	159,934	B0311	1,000
WNH4	100	10,000,000	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	50,393	50,393				50,393	50,393	159,934	B0311	1,000
1539999999. Subtotal - Long Futures - Hedging Other												(38,691)	(38,691)				2,382,990	2,382,990	1,622,419	XXX	XXX
1579999999. Subtotal - Long Futures												(38,691)	(38,691)				2,382,990	2,382,990	1,622,419	XXX	XXX
FVH4	500	50,000,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	12/14/2023	108.6156	108.7719	(42,970)	(42,970)				(78,125)	(78,125)	799,671	B0311	1,000
FVH4	200	20,000,000	Mar-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/28/2024	CBT ES7IP3U3RHIGC71XBU11	12/15/2023	108.3594	108.7719	(17,188)	(17,188)				(82,812)	(82,812)	319,868	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	12/29/2023	108.6469	108.7719	(62,500)	(62,500)				(62,500)	(62,500)	799,671	B0311	1,000
TYH4	2,000	200,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	109.0339	112.8906						(7,713,400)	(7,713,400)	3,198,684	B0311	1,000
UXYH4	400	40,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	112.7052	118.0156	577,913	577,913				(2,124,152)	(2,124,152)	639,737	B0311	1,000
1609999999. Subtotal - Short Futures - Hedging Other												455,255	455,255				(10,060,989)	(10,060,989)	5,757,631	XXX	XXX
1649999999. Subtotal - Short Futures												455,255	455,255				(10,060,989)	(10,060,989)	5,757,631	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												416,564	416,564				(7,677,999)	(7,677,999)	7,380,050	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												416,564	416,564				(7,677,999)	(7,677,999)	7,380,050	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank of Scotland			
Bank of America Merill lynch	(12,742)	13,695	953
Royal Bank of Canada	78,106	337,505	415,611
Total Net Cash Deposits	65,364	351,200	416,564

(a)

Code	Description of Hedged Risk(s)
310	Interest Rate Hedge Program

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0311	Duration Management Hedges
0062	Equity Linked Benefits

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	1	100,000	SEP 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT B4TYDEB6GKMZ0031MB27	05/23/2023	109.0063	05/24/2023	109.0469	Sale	39	39			B0311	1,000
FVU3	1	100,000	SEP 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT B4TYDEB6GKMZ0031MB27	05/23/2023	109.0063	05/25/2023	108.3281	Sale	(680)	(680)			B0311	1,000
FVU3	23	2,300,000	SEP 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT B4TYDEB6GKMZ0031MB27	05/23/2023	109.0063	08/25/2023	105.7813	Sale	(74,211)	(74,211)			B0311	1,000
TNH3	1	100,000	MAR 23 CBT ULT TNOTE SPREAD	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT B4TYDEB6GKMZ0031MB27	11/22/2022	118.8594	02/22/2023	117.1094	Sale	(1,750)	(1,750)			B0311	1,000
TNH3	7	700,000	MAR 23 CBT ULT TNOTE SPREAD	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT B4TYDEB6GKMZ0031MB27	11/22/2022	118.8594	02/23/2023	116.7813	Sale	(14,547)	(14,547)			B0311	1,000
TNH4	1	100,000	MAR 24 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT B4TYDEB6GKMZ0031MB27	11/27/2023	112.2719	12/06/2023	115.6719	Sale	3,398	3,398			B0311	1,000
TNH4	1	100,000	MAR 24 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT B4TYDEB6GKMZ0031MB27	11/27/2023	112.2719	12/07/2023	115.3906	Sale	3,117	3,117			B0311	1,000
TNM3	7	700,000	JUN 23 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT B4TYDEB6GKMZ0031MB27	02/23/2023	116.7422	05/23/2023	118.4196	Sale	11,742	11,742			B0311	1,000
TNU3	1	100,000	SEP 23 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT B4TYDEB6GKMZ0031MB27	05/23/2023	119.3705	07/14/2023	118.2813	Sale	(1,089)	(1,089)			B0311	1,000
TNU3	2	200,000	SEP 23 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT B4TYDEB6GKMZ0031MB27	05/23/2023	119.3705	08/17/2023	113.5781	Sale	(11,585)	(11,585)			B0311	1,000
TNU3	4	400,000	SEP 23 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT B4TYDEB6GKMZ0031MB27	05/23/2023	119.3705	08/25/2023	114.0844	Sale	(19,929)	(19,929)			B0311	1,000
TNU3	4	400,000	SEP 23 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT B4TYDEB6GKMZ0031MB27	07/19/2023	118.7656	08/25/2023	114.0844	Sale	(19,929)	(19,929)			B0311	1,000
TNZ3	8	800,000	DEC 23 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT B4TYDEB6GKMZ0031MB27	08/25/2023	114.6719	11/27/2023	111.9844	Sale	(16,031)	(16,031)			B0311	1,000
TNZ3	3	300,000	DEC 23 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT B4TYDEB6GKMZ0031MB27	09/19/2023	113.8125	11/27/2023	111.9844	Sale	(6,012)	(6,012)			B0311	1,000
TNZ3	1	100,000	DEC 23 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT B4TYDEB6GKMZ0031MB27	10/26/2023	109.0469	11/27/2023	111.9844	Sale	(2,004)	(2,004)			B0311	1,000
ZFH3	1	100,000	MAR 23 CBT 5Y T-NOTE SPREAD	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT B4TYDEB6GKMZ0031MB27	11/22/2022	107.9906	01/30/2023	109.0219	Sale	1,031	1,031			B0311	1,000
ZFH3	26	2,600,000	MAR 23 CBT 5Y T-NOTE SPREAD	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT B4TYDEB6GKMZ0031MB27	11/22/2022	107.9906	02/23/2023	106.6781	Sale	(34,501)	(34,501)			B0311	1,000
ZFH3	1	100,000	MAR 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT B4TYDEB6GKMZ0031MB27	02/07/2023	108.3813	02/23/2023	106.6781	Sale	(1,327)	(1,327)			B0311	1,000
ZFM3	1	100,000	JUN 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT B4TYDEB6GKMZ0031MB27	02/23/2023	107.1000	04/13/2023	109.9688	Sale	2,867	2,867			B0311	1,000
ZFM3	1	100,000	JUN 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT B4TYDEB6GKMZ0031MB27	02/23/2023	107.1000	05/03/2023	110.3656	Sale	3,266	3,266			B0311	1,000
ZFM3	25	2,500,000	JUN 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT B4TYDEB6GKMZ0031MB27	02/23/2023	107.1000	05/23/2023	108.4125	Sale	32,813	32,813			B0311	1,000
ZFZ3	1	100,000	DEC 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT B4TYDEB6GKMZ0031MB27	08/25/2023	106.2875	09/07/2023	106.2250	Sale	(63)	(63)			B0311	1,000
ZFZ3	1	100,000	DEC 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT B4TYDEB6GKMZ0031MB27	08/25/2023	106.2875	09/15/2023	105.9438	Sale	(344)	(344)			B0311	1,000
ZFZ3	8	800,000	DEC 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT B4TYDEB6GKMZ0031MB27	08/25/2023	106.2875	09/19/2023	105.8656	Sale	(3,375)	(3,375)			B0311	1,000
ZFZ3	13	1,300,000	DEC 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT B4TYDEB6GKMZ0031MB27	08/25/2023	106.2875	11/27/2023	105.5938	Sale	813	813			B0311	1,000
ZFZ3	2	200,000	DEC 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT B4TYDEB6GKMZ0031MB27	10/19/2023	103.8813	11/27/2023	105.5938	Sale	125	125			B0311	1,000
ZFZ3	1	100,000	DEC 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT B4TYDEB6GKMZ0031MB27	10/25/2023	104.1250	11/27/2023	105.5938	Sale	63	63			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
ZFZ3	1	100,000	DEC 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT	B4TYDEB6GKMZO031MB27	10/25/2023	104.1469	11/27/2023	105.5938	Sale	63	63			B0311	1,000
ZFZ3	3	300,000	DEC 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT	B4TYDEB6GKMZO031MB27	10/25/2023	104.4063	11/27/2023	105.5938	Sale	188	188			B0311	1,000
ZFZ3	1	100,000	DEC 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT	B4TYDEB6GKMZO031MB27	10/27/2023	104.6719	11/27/2023	105.5938	Sale	63	63			B0311	1,000
ZFZ3	1	100,000	DEC 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT	B4TYDEB6GKMZO031MB27	11/14/2023	106.0000	11/27/2023	105.5938	Sale	63	63			B0311	1,000
ZNH3	1	100,000	MAR 23 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT	B4TYDEB6GKMZO031MB27	11/22/2022	112.8276	02/22/2023	111.3594	Sale	(1,468)	(1,468)			B0311	1,000
ZNH3	54	5,400,000	MAR 23 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT	B4TYDEB6GKMZO031MB27	11/22/2022	112.8276	02/23/2023	110.8906	Sale	(122,162)	(122,162)			B0311	1,000
ZNH3	11	1,100,000	MAR 23 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT	B4TYDEB6GKMZO031MB27	01/12/2023	114.7500	02/23/2023	110.8906	Sale	(24,885)	(24,885)			B0311	1,000
ZNM3	1	100,000	JUN 23 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT	B4TYDEB6GKMZO031MB27	02/23/2023	0.0000	03/15/2023	115.0781	Sale	3,680	3,680			B0311	1,000
ZNM3	64	6,400,000	JUN 23 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT	B4TYDEB6GKMZO031MB27	02/23/2023	0.0000	05/23/2023	113.2344	Sale	104,589	104,589			B0311	1,000
ZNM3	4	400,000	JUN 23 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT	B4TYDEB6GKMZO031MB27	05/01/2023	114.8281	05/23/2023	113.2344	Sale	6,537	6,537			B0311	1,000
ZNU3	68	6,800,000	SEP 23 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT	B4TYDEB6GKMZO031MB27	05/23/2023	114.0063	08/25/2023	109.4844	Sale	(307,593)	(307,593)			B0311	1,000
ZNZ3	10	1,000,000	DEC 23 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	B4TYDEB6GKMZO031MB27	08/25/2023	109.9594	10/27/2023	106.3438	Sale	(36,094)	(36,094)			B0311	1,000
ZNZ3	58	5,800,000	DEC 23 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	B4TYDEB6GKMZO031MB27	08/25/2023	109.9594	11/27/2023	108.3906	Sale	(87,415)	(87,415)			B0311	1,000
ZNZ3	1	100,000	DEC 23 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	B4TYDEB6GKMZO031MB27	10/25/2023	106.2344	11/27/2023	108.3906	Sale	(1,507)	(1,507)			B0311	1,000
ZTH3	14	2,800,000	MAR 23 CBT 2Y T-NOTESPREAD	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT	B4TYDEB6GKMZO031MB27	11/22/2022	102.4094	02/23/2023	101.7734	Sale	(17,828)	(17,828)			B0311	2,000
ZTM3	14	2,800,000	JUN 23 CBT 2Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT	B4TYDEB6GKMZO031MB27	02/23/2023	102.0547	05/23/2023	102.4000	Sale	9,734	9,734			B0311	2,000
ZTU3	4	800,000	SEP 23 CBT 2Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT	B4TYDEB6GKMZO031MB27	05/23/2023	103.0219	07/18/2023	101.8656	Sale	(9,250)	(9,250)			B0311	2,000
ZTU3	10	2,000,000	SEP 23 CBT 2Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT	B4TYDEB6GKMZO031MB27	05/23/2023	103.0219	07/19/2023	101.8844	Sale	(22,734)	(22,734)			B0311	2,000
ESH3	5	1,013,788	Mar-23 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	03/17/2023	CME	ES7IP3U3RHIGC71XBU11	12/14/2022	4,055.4688	03/14/2023	3,856.7500	Sale	(49,600)	(49,600)			B062	50
ESH4	30	6,989,775	Mar-24 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	03/15/2024	CME	ES7IP3U3RHIGC71XBU11	12/11/2023	4,659.8500	12/12/2023	4,681.5000	Sale	32,475	32,475			B062	50
ESH4	10	2,329,925	Mar-24 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	03/15/2024	CME	ES7IP3U3RHIGC71XBU11	12/11/2023	4,659.8500	12/20/2023	4,822.5000	Sale	81,325	81,325			B062	50
ESM3	5	972,538	Jun-23 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	06/16/2023	CME	ES7IP3U3RHIGC71XBU11	03/14/2023	3,890.4688	05/16/2023	4,139.7500	Sale	46,325	46,325			B062	50
ESM3	5	1,004,688	Jun-23 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	06/16/2023	CME	ES7IP3U3RHIGC71XBU11	03/21/2023	4,018.7500	05/16/2023	4,139.7500	Sale	46,325	46,325			B062	50
ESM3	15	3,014,063	Jun-23 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	06/16/2023	CME	ES7IP3U3RHIGC71XBU11	03/21/2023	4,018.7500	06/14/2023	4,371.7500	Sale	203,648	203,648			B062	50
ESM3	10	2,078,375	Jun-23 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	06/16/2023	CME	ES7IP3U3RHIGC71XBU11	04/20/2023	4,156.7500	06/14/2023	4,371.7500	Sale	135,766	135,766			B062	50
ESM3	15	3,108,000	Jun-23 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	06/16/2023	CME	ES7IP3U3RHIGC71XBU11	05/12/2023	4,144.0000	06/14/2023	4,371.7500	Sale	203,648	203,648			B062	50
ESU3	40	8,833,400	Sep-23 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	09/15/2023	CME	ES7IP3U3RHIGC71XBU11	06/14/2023	4,416.7000	09/18/2023	4,416.7000	Sale	150,040	150,040			B062	50
ESU3	15	3,276,750	Sep-23 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	09/15/2023	CME	ES7IP3U3RHIGC71XBU11	08/18/2023	4,369.0000	09/18/2023	4,369.0000	Sale	92,040	92,040			B062	50

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
ESU3	10	2,205,375	Sep-23 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	09/15/2023	CME ES7IP3U3RHIGC71XBU11	08/22/2023	4,410.7500	09/18/2023	4,410.7500	Sale	40,485	40,485			B062	50
ESZ3	50	11,211,875	Dec-23 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	12/15/2023	CME ES7IP3U3RHIGC71XBU11	09/19/2023	4,484.7500	12/11/2023	4,607.5000	Sale	423,125	423,125			B062	50
ESZ3	20	4,322,000	Dec-23 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	12/15/2023	CME ES7IP3U3RHIGC71XBU11	09/29/2023	4,322.0000	12/11/2023	4,607.5000	Sale	169,250	169,250			B062	50
RTYH3	5	458,525	Mar-23 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	03/17/2023	CME ES7IP3U3RHIGC71XBU11	12/14/2022	1,847.8500	03/14/2023	1,745.3125	Sale	(25,688)	(25,688)			B062	50
RTYM3	5	440,038	Jun-23 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	06/16/2023	CME ES7IP3U3RHIGC71XBU11	03/14/2023	1,760.4688	05/16/2023	1,749.5000	Sale	(2,663)	(2,663)			B062	50
RTYM3	5	449,225	Jun-23 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	06/16/2023	CME ES7IP3U3RHIGC71XBU11	03/21/2023	1,796.9000	06/14/2023	1,898.6250	Sale	34,494	34,494			B062	50
RTYM3	15	1,311,000	Jun-23 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	06/16/2023	CME ES7IP3U3RHIGC71XBU11	05/12/2023	1,748.0000	06/14/2023	1,898.6250	Sale	103,481	103,481			B062	50
RTYU3	10	958,300	Sep-23 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	09/15/2023	CME ES7IP3U3RHIGC71XBU11	06/14/2023	1,916.6000	08/30/2023	1,902.1900	Sale	(7,205)	(7,205)			B062	50
RTYU3	10	958,300	Sep-23 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	09/15/2023	CME ES7IP3U3RHIGC71XBU11	06/14/2023	1,916.6000	09/18/2023	1,916.6000	Sale	(27,770)	(27,770)			B062	50
RTYZ3	10	923,650	Dec-23 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	12/15/2023	CME ES7IP3U3RHIGC71XBU11	09/19/2023	1,847.9375	12/11/2023	1,882.3125	Sale	17,400	17,400			B062	50
TUH3	20	4,000,000	Mar-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	11/21/2022	102.4381	01/12/2023	103.0830	Sale	15,410	15,410			B0311	2,000
TUH3	180	36,000,000	Mar-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	12/27/2022	102.7250	01/12/2023	103.0830	Sale	138,691	138,691			B0311	2,000
TUH3	70	14,000,000	Mar-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	12/27/2022	102.7250	01/20/2023	102.9927	Sale	37,253	37,253			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	101.0188	11/22/2023	101.4498	Sale	172,118	172,118			B0311	2,000
USH3	70	7,000,000	Mar-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/25/2023	130.8778	02/13/2023	127.4063	Sale	(257,388)	(257,388)			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	02/01/2023	131.5625	02/13/2023	127.4063	Sale	(110,309)	(110,309)			B0311	1,000
USH3	50	5,000,000	Mar-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	02/01/2023	131.5625	02/17/2023	125.6250	Sale	(296,875)	(296,875)			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	02/01/2023	131.5625	02/22/2023	124.5366	Sale	(113,435)	(113,435)			B0311	1,000
USH3	100	10,000,000	Mar-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	02/03/2023	129.9375	02/22/2023	124.5366	Sale	(567,173)	(567,173)			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	02/22/2023	125.6592	02/27/2023	125.2813	Sale	(37,794)	(37,794)			B0311	1,000
USM3	20	2,000,000	Jun-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	125.6592	03/03/2023	124.8288	Sale	(16,609)	(16,609)			B0311	1,000
USM3	70	7,000,000	Jun-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	03/24/2023	132.4331	05/25/2023	125.9063	Sale	(449,687)	(449,687)			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	03/27/2023	130.5575	05/25/2023	125.9063	Sale	(642,410)	(642,410)			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	04/05/2023	134.0313	05/25/2023	125.9063	Sale	(642,410)	(642,410)			B0311	1,000
USU3	50	5,000,000	Sep-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	06/01/2023	128.8125	08/17/2023	118.5938	Sale	(510,938)	(510,938)			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	02/10/2023	0.0000	02/13/2023	119.1563	Sale	5,922	5,922			B0311	1,000
UXYH3	70	7,000,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	02/10/2023	0.0000	02/22/2023	117.2621	Sale	(124,301)	(124,301)			B0311	1,000
UXYM3	70	7,000,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	117.2303	02/27/2023	117.0625	Sale	(11,744)	(11,744)			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
WNU3	50	5,000,000	Sep-23 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	07/27/2023	131.7631	08/17/2023	123.8438	Sale	(395,969)	(395,969)			B0311	1,000
1539999999. Subtotal - Long Futures - Hedging Other														(2,794,868)	(2,794,868)			XXX	XXX
1579999999. Subtotal - Long Futures														(2,794,868)	(2,794,868)			XXX	XXX
TYZ3	30	6,000,000	Mar-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	01/20/2023	102.9927	02/22/2023	101.8906	Sale	68,543	68,543			B0311	2,000
TYZ3	200	40,000,000	Mar-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT ES7IP3U3RHIGC71XBU11	02/01/2023	103.0391	02/22/2023	101.8906	Sale	456,955	456,955			B0311	2,000
TYZ3	230	46,000,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	102.1836	05/25/2023	102.2094	Sale	(12,579)	(12,579)			B0311	2,000
TYZ3	230	46,000,000	Sep-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT ES7IP3U3RHIGC71XBU11	05/25/2023	102.8313	08/24/2023	101.2862	Sale	711,077	711,077			B0311	2,000
TYZ3	50	5,000,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	112.7188	02/22/2023	111.2986	Sale	85,593	85,593			B0311	1,000
TYZ3	100	10,000,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	01/04/2023	113.1563	02/22/2023	111.2986	Sale	171,186	171,186			B0311	1,000
TYZ3	200	20,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	109.0339	11/27/2023	109.1875	Sale	(30,714)	(30,714)			B0311	1,000
TYZ3	50	5,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	109.0339	12/08/2023	110.3281	Sale	(64,710)	(64,710)			B0311	1,000
TYZ3	150	15,000,000	Mar-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	109.0339	12/18/2023	112.2656	Sale	(484,755)	(484,755)			B0311	1,000
TYZ3	150	15,000,000	Jun-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/22/2023	111.8029	03/30/2023	114.4844	Sale	(402,227)	(402,227)			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	08/21/2023	109.5189	11/15/2023	108.3281	Sale	59,539	59,539			B0311	1,000
TYZ3	250	25,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/21/2023	109.5189	11/22/2023	108.6509	Sale	(23,405)	(23,405)			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	08/23/2023	110.3594	11/22/2023	108.6509	Sale	(9,362)	(9,362)			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	08/25/2023	109.9688	11/22/2023	108.6509	Sale	(9,362)	(9,362)			B0311	1,000
USH3	200	20,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/06/2023	109.6563	11/22/2023	108.6509	Sale	(18,724)	(18,724)			B0311	1,000
USH3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/13/2023	109.9844	11/22/2023	108.6509	Sale	(9,362)	(9,362)			B0311	1,000
USH3	200	20,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/18/2023	109.5000	11/22/2023	108.6509	Sale	(18,724)	(18,724)			B0311	1,000
USH4	200	20,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/19/2023	109.1250	11/22/2023	108.6509	Sale	(18,724)	(18,724)			B0311	1,000
USM3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/21/2023	108.4375	11/22/2023	108.6509	Sale	(9,362)	(9,362)			B0311	1,000
USM3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/22/2023	108.6875	11/22/2023	108.6509	Sale	(9,362)	(9,362)			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/27/2023	108.0625	11/22/2023	108.6509	Sale	(9,362)	(9,362)			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/02/2023	107.3125	11/22/2023	108.6509	Sale	(9,362)	(9,362)			B0311	1,000
USZ3	200	20,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/03/2023	106.7656	11/22/2023	108.6509	Sale	(18,724)	(18,724)			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/30/2023	106.1719	11/22/2023	108.6509	Sale	(9,362)	(9,362)			B0311	1,000
USZ3	150	15,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	11/07/2023	108.0938	11/22/2023	108.6509	Sale	(14,043)	(14,043)			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	11/08/2023	108.3125	11/22/2023	108.6509	Sale	(9,362)	(9,362)			B0311	1,000
USZ3	200	20,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	11/10/2023	107.4375	11/22/2023	108.6509	Sale	(18,724)	(18,724)			B0311	1,000

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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	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	11/13/2023	107.1719	11/22/2023	108.6509	Sale	(9,362)	(9,362)			B0311	1,000
USZ3	200	20,000,000	Mar-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	125.6781	01/12/2023	130.7231	Sale	(1,008,688)	(1,008,688)			B0311	1,000
USZ3	300	30,000,000	Mar-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	125.6781	01/20/2023	130.4909	Sale	(1,443,375)	(1,443,375)			B0311	1,000
USZ3	80	8,000,000	Mar-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	125.6781	01/25/2023	130.8778	Sale	(415,850)	(415,850)			B0311	1,000
USZ3	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	115.6625	11/27/2023	115.7188	Sale	(5,469)	(5,469)			B0311	1,000
USZ3	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	124.8288	03/21/2023	130.0625	Sale	(523,375)	(523,375)			B0311	1,000
USZ3	80	8,000,000	Jun-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	03/03/2023	124.8288	03/24/2023	132.4331	Sale	(608,350)	(608,350)			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	119.6206	10/12/2023	111.4688	Sale	800,750	800,750			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	09/07/2023	119.1875	10/12/2023	111.4688	Sale	400,375	400,375			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	09/07/2023	119.1875	10/24/2023	110.2813	Sale	371,875	371,875			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	09/21/2023	116.2500	10/24/2023	110.2813	Sale	371,875	371,875			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	09/21/2023	116.2500	11/01/2023	110.8125	Sale	271,875	271,875			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	11/02/2023	112.4375	Sale	404,167	404,167			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	09/22/2023	116.9375	11/02/2023	112.4375	Sale	202,083	202,083			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	09/22/2023	116.9375	11/03/2023	113.6611	Sale	408,258	408,258			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	09/25/2023	114.7188	11/03/2023	113.6611	Sale	136,086	136,086			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	09/25/2023	114.7188	11/06/2023	112.6865	Sale	80,520	80,520			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	114.4375	11/06/2023	112.6865	Sale	161,040	161,040			B0311	1,000
UXYH3	50	5,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/27/2023	113.5938	11/06/2023	112.6865	Sale	80,520	80,520			B0311	1,000
UXYH3	150	15,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/27/2023	113.5938	11/07/2023	113.9375	Sale	(51,563)	(51,563)			B0311	1,000
UXYH3	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	113.5938	11/08/2023	114.8125	Sale	(115,625)	(115,625)			B0311	1,000
UXYH3	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/28/2023	112.9375	11/08/2023	114.8125	Sale	(115,625)	(115,625)			B0311	1,000
UXYH3	50	5,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/28/2023	112.9375	11/10/2023	113.4068	Sale	(77,369)	(77,369)			B0311	1,000
UXYH4	50	5,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/03/2023	110.7813	11/10/2023	111.8750	Sale	(77,369)	(77,369)			B0311	1,000
UXYH4	75	7,500,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/03/2023	110.7813	11/13/2023	112.8125	Sale	(152,344)	(152,344)			B0311	1,000
UXYH4	75	7,500,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/03/2023	110.7813	11/15/2023	114.4688	Sale	(253,545)	(253,545)			B0311	1,000
UXYH4	75	7,500,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/05/2023	111.3951	11/15/2023	114.4688	Sale	(253,545)	(253,545)			B0311	1,000
UXYH4	200	20,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/05/2023	111.3951	11/16/2023	115.3125	Sale	(783,490)	(783,490)			B0311	1,000
UXYH4	25	2,500,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/05/2023	111.3951	11/17/2023	115.1563	Sale	(149,594)	(149,594)			B0311	1,000

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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
UXYH4	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/18/2023	109.2813	11/17/2023	115.1563	Sale	(598,374)	(598,374)			B0311	1,000
UXYH4	50	5,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/19/2023	107.8438	11/17/2023	115.1563	Sale	(299,187)	(299,187)			B0311	1,000
UXYM3	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/19/2023	107.8438	11/22/2023	115.6250	Sale	(778,125)	(778,125)			B0311	1,000
UXYM3	130	13,000,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	11/22/2022	118.6781	01/12/2023	122.1719	Sale	(456,466)	(456,466)			B0311	1,000
UXYM3	70	7,000,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	12/27/2022	118.6252	01/12/2023	122.1719	Sale	(245,789)	(245,789)			B0311	1,000
UXYU3	150	15,000,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	12/27/2022	118.6252	01/13/2023	121.5938	Sale	(445,289)	(445,289)			B0311	1,000
UXYZ3	80	8,000,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT ES7IP3U3RHIGC71XBU11	12/27/2022	118.6252	02/10/2023	122.3923	Sale	(174,709)	(174,709)			B0311	1,000
UXYZ3	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	02/10/2023	122.3923	Sale	(436,771)	(436,771)			B0311	1,000
UXYZ3	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	112.7052	11/27/2023	112.8281	Sale	(12,288)	(12,288)			B0311	1,000
UXYZ3	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	112.7052	11/28/2023	113.5114	Sale	(201,545)	(201,545)			B0311	1,000
UXYZ3	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	112.7052	11/29/2023	114.2031	Sale	(374,470)	(374,470)			B0311	1,000
TYZ3	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	112.7052	12/06/2023	115.6250	Sale	(729,938)	(729,938)			B0311	1,000
TYZ3	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	112.7052	12/08/2023	114.5313	Sale	(182,600)	(182,600)			B0311	1,000
TYZ3	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	112.7052	12/15/2023	117.3906	Sale	(468,538)	(468,538)			B0311	1,000
TYZ3	200	20,000,000	Mar-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/19/2024	CBT ES7IP3U3RHIGC71XBU11	11/22/2023	112.7052	12/18/2023	117.1875	Sale	(896,450)	(896,450)			B0311	1,000
TYZ3	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	112.7052	12/29/2023	117.7825	Sale	(507,730)	(507,730)			B0311	1,000
TYZ3	30	3,000,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	02/27/2023	117.0625	03/21/2023	120.1094	Sale	(100,215)	(100,215)			B0311	1,000
TYZ3	70	7,000,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	03/03/2023	116.6430	03/21/2023	120.1094	Sale	(233,835)	(233,835)			B0311	1,000
TYZ3	130	13,000,000	Jun-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT ES7IP3U3RHIGC71XBU11	03/03/2023	116.6430	03/24/2023	122.3531	Sale	(742,303)	(742,303)			B0311	1,000
TYZ3	300	30,000,000	Sep-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT ES7IP3U3RHIGC71XBU11	08/04/2023	115.6237	08/24/2023	114.3344	Sale	386,328	386,328			B0311	1,000
USH3	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	114.8906	11/01/2023	109.8281	Sale	253,125	253,125			B0311	1,000
USH3	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	114.8906	11/02/2023	110.5625	Sale	397,917	397,917			B0311	1,000
USH3	50	5,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/21/2023	113.8438	11/02/2023	110.5625	Sale	198,959	198,959			B0311	1,000
USH4	150	15,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/21/2023	113.8438	11/03/2023	111.6158	Sale	334,200	334,200			B0311	1,000
USM3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/22/2023	113.9083	11/06/2023	110.7969	Sale	311,145	311,145			B0311	1,000
USM3	50	5,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/22/2023	113.9083	11/08/2023	111.8750	Sale	134,060	134,060			B0311	1,000
USZ3	50	5,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/23/2023	115.2041	11/08/2023	111.8750	Sale	134,060	134,060			B0311	1,000
USZ3	50	5,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/23/2023	115.2041	11/15/2023	111.7031	Sale	165,641	165,641			B0311	1,000
USZ3	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	114.9219	11/15/2023	111.7031	Sale	331,281	331,281			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin 16 Gain (Loss) Recognized in Current Year	Change in Variation Margin 17 Gain (Loss) Used to Adjust Basis of Hedged Item	Change in Variation Margin 18 Deferred	19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
USZ3	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	114.9219	11/16/2023	112.3594	Sale	512,500	512,500			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	08/25/2023	114.7409	11/17/2023	112.2500	Sale	249,094	249,094			B0311	1,000
USZ3	150	15,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/06/2023	114.1563	11/22/2023	112.4162	Sale	(180,417)	(180,417)			B0311	1,000
USZ3	250	25,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/07/2023	114.3594	11/22/2023	112.4162	Sale	(300,696)	(300,696)			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/19/2023	113.5000	11/22/2023	112.4162	Sale	(120,278)	(120,278)			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/21/2023	112.4375	11/22/2023	112.4162	Sale	(120,278)	(120,278)			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	09/22/2023	112.8281	11/22/2023	112.4162	Sale	(120,278)	(120,278)			B0311	1,000
USZ3	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	111.8281	11/22/2023	112.4162	Sale	(120,278)	(120,278)			B0311	1,000
USZ3	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	111.7031	11/22/2023	112.4162	Sale	(120,278)	(120,278)			B0311	1,000
USZ3	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	109.6719	11/22/2023	112.4162	Sale	(240,557)	(240,557)			B0311	1,000
USZ3	200	20,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	10/18/2023	108.5781	11/22/2023	112.4162	Sale	(240,557)	(240,557)			B0311	1,000
USZ3	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	107.8594	11/22/2023	112.4162	Sale	(180,417)	(180,417)			B0311	1,000
USZ3	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	109.0156	11/22/2023	112.4162	Sale	(240,557)	(240,557)			B0311	1,000
USZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT ES7IP3U3RHIGC71XBU11	11/13/2023	110.4219	11/22/2023	112.4162	Sale	(120,278)	(120,278)			B0311	1,000
1609999999. Subtotal - Short Futures - Hedging Other														(8,593,714)	(8,593,714)			XXX	XXX
1649999999. Subtotal - Short Futures														(8,593,714)	(8,593,714)			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														(11,388,582)	(11,388,582)			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														(11,388,582)	(11,388,582)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)
310	Interest Rate Hedge Program

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0311	Duration Management Hedges
0062	Equity Linked Benefits

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
		Credit	4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		655,197	(238,633)	655,197	655,197	(238,633)	655,197	7,380,050	7,380,050
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	40,760,000		42,391,637	(587,875)	1,043,762	41,754,774	(647,503)	347,271	5,193,800	5,193,800
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Y	Y	72,856,848		78,063,402	(3,008,434)	2,198,120	79,083,605	(4,959,131)	1,267,626	7,769,965	7,769,965
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Y	Y				(19,620)			(17,082)		5,530	
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Y	Y	68,913,000		75,496,746		6,583,746	75,496,746		6,583,746		
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Y	Y	48,940,000		54,179,540	(14,149,949)		58,172,714	(9,301,823)		9,350,466	440,057
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Y	Y	350,000		1,163,481	(252,828)	560,654	1,163,481	(307,811)	505,671	1,323,156	1,323,156
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y	690,000		418,232			418,232				
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	25,360,000		25,248,615			25,248,615			157,150	45,764
HSBC BANK USA, N.A. 1IE8VN30JCEQV1H4R804	Y	Y										
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Y	Y	93,290,000		87,295,562	(4,385,522)		88,680,808	(2,433,458)		10,737,869	357,910
MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	Y	Y	6,990,000		6,944,003			6,944,003			1,312,556	1,266,559
MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Y	Y	32,550,000		32,030,174			32,030,174				
MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	Y	Y	300,000		240,014			3,463,583	(2,771,356)	392,227	1,122,796	1,062,810
MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	Y	Y	7,290,000		6,546,020			7,037,494			1,051,466	307,485
NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	Y	Y	19,060,000		18,876,162			18,876,162			910,393	726,555
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	Y	Y	47,030,000		50,077,200	(647,992)	2,399,209	49,615,237	(2,871,658)		789,387	789,387
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	26,950,000		41,207,557	(6,077,831)	8,179,726	37,904,979	(11,882,588)		7,100,657	7,100,657
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	74,330,000		92,628,794	(17,347,960)	950,834	92,237,844	(17,536,321)	371,524	11,586,495	11,586,495
TORONTO DOMINION BANK PT3QB789TSUIDF371261	Y	Y				(4,922,994)			(6,374,439)		1,169,796	
UBS AG, LONDON BFM8T61CT2L1QCEMIK50	Y	Y	8,034,000		12,492,988	(2,627,927)	1,831,061	12,492,988	(3,942,774)	516,214	3,030,764	3,030,764
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Y	Y			76,464,623	(21,800,168)	54,664,455	74,404,828	(107,015,667)		13,334,953	13,334,953
0299999999. Total NAIC 1 Designation			573,693,848		701,764,750	(75,829,100)	78,411,566	705,026,267	(170,061,609)	9,984,277	75,947,198	54,336,317
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			322,328,074		494,002,748	(156,984,442)	17,675,616	497,732,271	(156,840,499)	20,717,969	351,660,861	348,675,478
0999999999 - Gross Totals			896,021,922		1,196,422,695	(233,052,175)	96,742,379	1,203,413,735	(327,140,741)	31,357,443	434,988,110	410,391,845
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,196,422,695	(233,052,175)						

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)
TORONTO DOMINION BANK PT3QB789TSUIDF371261	Cash		Cash Collateral	7,190,000		7,190,000		V
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	29,220,000		29,220,000		V
CME 8NAV47T0Y26Q87Y0QP81	Cash		Cash Collateral	63,198,268		63,198,268		I
RBC CAPITAL MARKETS LLC ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	30,211,245		30,211,245		I
CBT 549300EX04Q2QBFQTQ27	Cash		Cash Collateral	7,217,750		7,217,750		V
CME 8NAV47T0Y26Q87Y0QP81	Cash		Cash Collateral	188,300		188,300		V
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	450,734	1,351,000	719,829	02/15/2051	I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	316,014	947,200	504,679	02/15/2051	I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	627,725	1,881,500	1,002,486	02/15/2051	I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	953,882	2,859,100	1,523,362	02/15/2051	I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	439,057	1,316,000	701,180	02/15/2051	I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	366,726	1,099,200	585,667	02/15/2051	I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	707,729	2,121,300	1,130,254	02/15/2051	I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	742,961	2,226,900	1,186,519	02/15/2051	I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	826,335	2,476,800	1,319,669	02/15/2051	I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	675,901	2,025,900	1,079,424	02/15/2051	I
0199999999 - Total				143,332,627	18,304,900	146,978,632	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		Cash Collateral	40,760,000		XXX		V
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash		Cash Collateral	68,913,000		XXX		V
CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	Cash		Cash Collateral	350,000		XXX		V
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	48,940,000		XXX		V
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash		Cash Collateral	690,000		XXX		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		Cash Collateral	25,360,000		XXX		V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	93,290,000		XXX		V
MUFG SECURITIES EMEA PLC K5HU16E3LMSVCCJJJ255	Cash		Cash Collateral	7,290,000		XXX		V
MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	32,550,000		XXX		V
MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	300,000		XXX		V
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	Cash		Cash Collateral	6,990,000		XXX		V
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	Cash		Cash Collateral	47,030,000		XXX		V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	26,950,000		XXX		V
NATWEST MARKETS PLC 549300WHU4EIHRP28H10	Cash		Cash Collateral	19,060,000		XXX		V
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	74,330,000		XXX		V
UBS AG, LONDON BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	8,034,000		XXX		V
CME 8NAV47T0Y26Q87Y0QP81	Cash		Cash Collateral	76,034,092		XXX		V
RBC CAPITAL MARKETS LLC ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	246,293,981		XXX		V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	US Treasury	91282C-CB-5	USTR Note	72,856,848	89,199,000	XXX	05/15/2031	V
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Fx Bond	0BZ1NT-B6-9	Foreign Bonds	315	283	XXX	08/10/2028	I
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Fx Bond	0BNNGP-55-1	Foreign Bonds	17	15	XXX	08/10/2031	I
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Fx Bond	0B128D-H6-0	Foreign Bonds	14,468,390	13,029,704	XXX	11/22/2027	I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Fx Bond	0BYY5F-14-4	Foreign Bonds	10,897,111	10,899,630	XXX	03/22/2026	I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Fx Bond	0BM8Z2-S2-1	Foreign Bonds	10	10	XXX	07/31/2033	I
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Fx Bond	0B3D4V-D9-8	Foreign Bonds	370	370	XXX	11/22/2032	I
0299999999 - Total				921,388,134	113,129,012	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

ANNUAL STATEMENT BLANK (Continued)